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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/06/2026 TO 17/06/2026

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/06/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/17	2029	06/08/2026		Bond Future	151.0282	151.0282	151.2283	0.132	0.0000	0.0000
2026/06/17	2029	06/08/2026	144.10 Call	Bond Future	6928.2200	6.9282	7128.3000	2.888	0.0000	0.0000
2026/06/17	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2029	05/11/2026		Bond Future	152.3675	152.3675	152.5654	0.130	0.0000	0.0000
2026/06/17	2029	05/11/2026	147.56 Call	Bond Future	4807.5100	4.8075	5005.3800	4.116	0.0000	0.0000
2026/06/17	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	2029	04/02/2027		Bond Future	155.2288	155.2288	155.4312	155.4312	0.130	0.0000	0.0000
2026/06/17	2029	04/02/2027	149.72 Call	Bond Future	5508.7600	5.5088	5711.1500	5.7112	3.674	0.0000	0.0000
2026/06/17	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2029	06/05/2027		Bond Future	156.7924	156.7924	156.9943	156.9943	0.129	0.0000	0.0000
2026/06/17	2029	06/05/2027	153.32 Call	Bond Future	3472.4400	3.4724	3674.3200	3.6743	5.814	0.0000	0.0000
2026/06/17	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2029	05/08/2027		Bond Future	159.9872	159.9872	160.1930	160.1930	0.129	0.0000	0.0000
2026/06/17	2029	05/08/2027	156.72 Call	Bond Future	3267.1600	3.2672	3472.9500	3.4730	6.299	0.0000	0.0000
2026/06/17	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2030	06/08/2026	7.21 Put	Bond Future	1970.9200	1.9709	1671.3700	1.6714	15.198	0.0000	0.0000
2026/06/17	2030	06/08/2026	7.21 Call	Bond Future	72.4000	0.0724	107.8000	0.1078	48.895	0.0000	0.0000
2026/06/17	2030	06/08/2026	7.71 Put	Bond Future	817.3500	0.8174	620.5400	0.6205	24.079	0.0000	0.0000
2026/06/17	2030	06/08/2026	7.71 Call	Bond Future	437.3100	0.4373	575.4500	0.5755	31.589	0.0000	0.0000
2026/06/17	2030	06/08/2026	8.06 Call	Bond Future	1042.1200	1.0421	1264.8300	1.2648	21.371	0.0000	0.0000
2026/06/17	2030	06/08/2026	8.06 Put	Bond Future	375.7000	0.3757	263.4600	0.2635	29.875	0.0000	0.0000
2026/06/17	2030	06/08/2026		Bond Future	7.8366	100.7441	7.7250	101.0790	1.424	0.0000	0.0000
2026/06/17	2030	06/08/2026	9.22 Call	Bond Future	4063.8100	4.0638	4388.9900	4.3890	8.002	0.0000	0.0000
2026/06/17	2030	06/08/2026	9.22 Put	Bond Future	23.4200	0.0234	13.6500	0.0137	41.716	0.0000	0.0000
2026/06/17	2030	05/11/2026		Bond Future	7.8517	102.6134	7.7309	102.9537	1.540	0.0000	0.0000
2026/06/17	2030	05/11/2026	8.39 Call	Bond Future	1972.6200	1.9726	2218.2200	2.2182	12.450	0.0000	0.0000
2026/06/17	2030	05/11/2026	8.39 Put	Bond Future	474.6000	0.4746	379.9400	0.3799	19.945	0.0000	0.0000
2026/06/17	2030	04/02/2027		Bond Future	7.8798	100.5087	7.7472	100.8558	1.682	0.0000	0.0000
2026/06/17	2030	04/02/2027	7.82 Call	Bond Future	1011.2400	1.0112	1182.8600	1.1829	16.971	0.0000	0.0000
2026/06/17	2030	04/02/2027	7.82 Put	Bond Future	1167.4800	1.1675	992.0400	0.9920	15.027	0.0000	0.0000
2026/06/17	2030	06/05/2027		Bond Future	7.8742	102.4939	7.7283	102.8472	1.853	0.0000	0.0000
2026/06/17	2030	06/05/2027	7.27 Call	Bond Future	522.9200	0.5229	634.7000	0.6347	21.376	0.0000	0.0000
2026/06/17	2030	06/05/2027	7.27 Put	Bond Future	1996.1900	1.9962	1754.6000	1.7546	12.103	0.0000	0.0000
2026/06/17	2030	05/08/2027		Bond Future	7.8568	100.5507	7.6942	100.9110	2.070	0.0000	0.0000
2026/06/17	2030	05/08/2027	8.11 Call	Bond Future	1502.4000	1.5024	1716.6800	1.7167	14.263	0.0000	0.0000
2026/06/17	2030	05/08/2027	8.11 Put	Bond Future	944.6100	0.9446	798.5400	0.7985	15.464	0.0000	0.0000
2026/06/17	2031	06/08/2026		Bond Future	116.5499	116.5499	117.0722	117.0722	0.448	0.0000	0.0000
2026/06/17	2031	06/08/2026	113.81 Call	Bond Future	2774.6600	2.7747	3276.3100	3.2763	18.080	0.0000	0.0000
2026/06/17	2031	06/08/2026	113.81 Put	Bond Future	34.7200	0.0347	14.1300	0.0141	59.303	0.0000	0.0000
2026/06/17	2031	05/11/2026		Bond Future	118.7404	118.7404	119.2714	119.2714	0.447	0.0000	0.0000
2026/06/17	2031	05/11/2026	111.49 Call	Bond Future	7251.1900	7.2512	7781.7500	7.7818	7.317	0.0000	0.0000
2026/06/17	2031	05/11/2026	111.49 Put	Bond Future	0.8200	0.0008	0.3400	0.0003	58.537	0.0000	0.0000
2026/06/17	2031	04/02/2027		Bond Future	118.4721	118.4721	119.0069	119.0069	0.451	0.0000	0.0000
2026/06/17	2031	04/02/2027	116.18 Call	Bond Future	2631.0300	2.6310	3065.6900	3.0657	16.521	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	2031	04/02/2027	116.18 Put	Bond Future	338.9600	0.3390	238.8200	0.2388	29.543	0.0000	0.0000
2026/06/17	2031	06/05/2027		Bond Future	120.8376	120.8376	121.3825	121.3825	0.451	0.0000	0.0000
2026/06/17	2031	06/05/2027	116.87 Call	Bond Future	4098.6200	4.0986	4599.9300	4.5999	12.231	0.0000	0.0000
2026/06/17	2031	06/05/2027	116.87 Put	Bond Future	131.0600	0.1311	87.4600	0.0875	33.267	0.0000	0.0000
2026/06/17	2031	05/08/2027		Bond Future	120.7411	120.7411	121.2898	121.2898	0.454	0.0000	0.0000
2026/06/17	2031	05/08/2027	121.41 Call	Bond Future	992.2700	0.9923	1240.0500	1.2401	24.971	0.0000	0.0000
2026/06/17	2031	05/08/2027	121.41 Put	Bond Future	1661.2000	1.6612	1360.2200	1.3602	18.118	0.0000	0.0000
2026/06/17	2032	06/08/2026		Bond Future	8.1305	103.5360	7.9795	104.2132	1.858	0.0000	0.0000
2026/06/17	2032	06/08/2026	10.12 Call	Bond Future	8428.9500	8.4290	9100.7700	9.1008	7.970	0.0000	0.0000
2026/06/17	2032	06/08/2026	10.12 Put	Bond Future	10.4100	0.0104	4.9800	0.0050	52.161	0.0000	0.0000
2026/06/17	2032	05/11/2026		Bond Future	8.1609	101.2970	8.0015	101.9859	1.954	0.0000	0.0000
2026/06/17	2032	05/11/2026	9.16 Call	Bond Future	4636.8600	4.6369	5210.4400	5.2104	12.370	0.0000	0.0000
2026/06/17	2032	05/11/2026	9.16 Put	Bond Future	450.4100	0.4504	335.1000	0.3351	25.601	0.0000	0.0000
2026/06/17	2032	04/02/2027		Bond Future	8.2016	103.1749	8.0324	103.8771	2.063	0.0000	0.0000
2026/06/17	2032	04/02/2027	8.48 Call	Bond Future	2561.9100	2.5619	2996.1200	2.9961	16.949	0.0000	0.0000
2026/06/17	2032	04/02/2027	8.48 Put	Bond Future	1419.6200	1.4196	1151.6700	1.1517	18.875	0.0000	0.0000
2026/06/17	2032	06/05/2027		Bond Future	8.2144	101.0506	8.0348	101.7661	2.187	0.0000	0.0000
2026/06/17	2032	06/05/2027	7.80 Call	Bond Future	1276.6700	1.2767	1561.9100	1.5619	22.343	0.0000	0.0000
2026/06/17	2032	06/05/2027	7.80 Put	Bond Future	2936.7500	2.9368	2506.5400	2.5065	14.649	0.0000	0.0000
2026/06/17	2032	05/08/2027		Bond Future	8.2218	103.0882	8.0305	103.8179	2.328	0.0000	0.0000
2026/06/17	2032	05/08/2027	8.42 Call	Bond Future	2588.2800	2.5883	3014.0500	3.0141	16.450	0.0000	0.0000
2026/06/17	2032	05/08/2027	8.42 Put	Bond Future	1839.5100	1.8395	1535.5400	1.5355	16.525	0.0000	0.0000
2026/06/17	2033	06/08/2026		Bond Future	147.7723	147.7723	148.3609	148.3609	0.398	0.0000	0.0000
2026/06/17	2033	06/08/2026	134.25 Call	Bond Future	13522.3000	13.5223	14110.9100	14.1109	4.353	0.0000	0.0000
2026/06/17	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2033	05/11/2026		Bond Future	148.9473	148.9473	149.5406	149.5406	0.398	0.0000	0.0000
2026/06/17	2033	05/11/2026	137.26 Call	Bond Future	11687.3400	11.6873	12280.6400	12.2806	5.076	0.0000	0.0000
2026/06/17	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2033	04/02/2027		Bond Future	151.7445	151.7445	152.3496	152.3496	0.399	0.0000	0.0000
2026/06/17	2033	04/02/2027	142.71 Call	Bond Future	9034.4700	9.0345	9639.6400	9.6396	6.698	0.0000	0.0000
2026/06/17	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2033	06/05/2027		Bond Future	153.1334	153.1334	153.7457	153.7457	0.400	0.0000	0.0000
2026/06/17	2033	06/05/2027	151.21 Call	Bond Future	1923.3500	1.9234	2535.6900	2.5357	31.837	0.0000	0.0000
2026/06/17	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2033	05/08/2027		Bond Future	156.2535	156.2535	156.8781	156.8781	0.400	0.0000	0.0000
2026/06/17	2033	05/08/2027	153.15 Call	Bond Future	3103.4900	3.1035	3728.1400	3.7281	20.127	0.0000	0.0000
2026/06/17	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	2037	06/08/2026	9.30 Call	Bond Future	4462.4700	4.4625	5410.8700	5.4109	21.253	0.0000	0.0000
2026/06/17	2037	06/08/2026	9.30 Put	Bond Future	402.6100	0.4026	230.9400	0.2309	42.639	0.0000	0.0000
2026/06/17	2037	06/08/2026	11.30 Call	Bond Future	15720.4800	15.7205	16839.2600	16.8393	7.117	0.0000	0.0000
2026/06/17	2037	06/08/2026	11.30 Put	Bond Future	2.1100	0.0021	0.8200	0.0008	61.137	0.0000	0.0000
2026/06/17	2037	06/08/2026	10.70 Call	Bond Future	12453.1100	12.4531	13563.8300	13.5638	8.919	0.0000	0.0000
2026/06/17	2037	06/08/2026	10.70 Put	Bond Future	17.4400	0.0174	8.0900	0.0081	53.612	0.0000	0.0000
2026/06/17	2037	06/08/2026	10.02 Put	Bond Future	77.7600	0.0778	39.2800	0.0393	49.486	0.0000	0.0000
2026/06/17	2037	06/08/2026	10.02 Call	Bond Future	8575.8400	8.5758	9657.4300	9.6574	12.612	0.0000	0.0000
2026/06/17	2037	06/08/2026		Bond Future	8.6799	99.0508	8.5148	100.1709	1.902	0.0000	0.0000
2026/06/17	2037	06/08/2026	11.71 Call	Bond Future	17864.2700	17.8643	18984.0800	18.9841	6.268	0.0000	0.0000
2026/06/17	2037	06/08/2026	11.71 Put	Bond Future	0.3900	0.0004	0.1300	0.0001	66.667	0.0000	0.0000
2026/06/17	2037	05/11/2026		Bond Future	8.7164	100.8888	8.5454	102.0287	1.962	0.0000	0.0000
2026/06/17	2037	05/11/2026	10.62 Call	Bond Future	11854.7400	11.8547	12919.9800	12.9200	8.986	0.0000	0.0000
2026/06/17	2037	05/11/2026	10.62 Put	Bond Future	263.5500	0.2636	188.8900	0.1889	28.329	0.0000	0.0000
2026/06/17	2037	05/11/2026	10.83 Call	Bond Future	12956.1000	12.9561	14037.7500	14.0378	8.349	0.0000	0.0000
2026/06/17	2037	05/11/2026	10.83 Put	Bond Future	200.6100	0.2006	142.3600	0.1424	29.036	0.0000	0.0000
2026/06/17	2037	05/11/2026	10.23 Call	Bond Future	9774.2600	9.7743	10802.8100	10.8028	10.523	0.0000	0.0000
2026/06/17	2037	05/11/2026	10.23 Put	Bond Future	402.6600	0.4027	291.3100	0.2913	27.654	0.0000	0.0000
2026/06/17	2037	05/11/2026	9.46 Put	Bond Future	988.3000	0.9883	736.5000	0.7365	25.478	0.0000	0.0000
2026/06/17	2037	05/11/2026	9.46 Call	Bond Future	5748.7000	5.7487	6636.8000	6.6368	15.449	0.0000	0.0000
2026/06/17	2037	04/02/2027	9.81 Call	Bond Future	7636.5600	7.6366	8562.8000	8.5628	12.129	0.0000	0.0000
2026/06/17	2037	04/02/2027	9.81 Put	Bond Future	1124.8000	1.1248	889.4400	0.8894	20.925	0.0000	0.0000
2026/06/17	2037	04/02/2027	9.31 Call	Bond Future	5262.2500	5.2623	6070.9300	6.0709	15.368	0.0000	0.0000
2026/06/17	2037	04/02/2027	9.31 Put	Bond Future	1777.1800	1.7772	1424.2600	1.4243	19.858	0.0000	0.0000
2026/06/17	2037	04/02/2027	8.44 Put	Bond Future	4177.2600	4.1773	3508.1800	3.5082	16.017	0.0000	0.0000
2026/06/17	2037	04/02/2027	8.44 Call	Bond Future	2072.4500	2.0725	2564.9700	2.5650	23.765	0.0000	0.0000
2026/06/17	2037	04/02/2027		Bond Future	8.7599	98.5016	8.5823	99.6632	2.028	0.0000	0.0000
2026/06/17	2037	04/02/2027	9.51 Call	Bond Future	6188.0800	6.1881	7049.3800	7.0494	13.919	0.0000	0.0000
2026/06/17	2037	04/02/2027	9.51 Put	Bond Future	1476.6100	1.4766	1176.3100	1.1763	20.337	0.0000	0.0000
2026/06/17	2037	06/05/2027		Bond Future	8.7913	100.4473	8.6069	101.6312	2.098	0.0000	0.0000
2026/06/17	2037	06/05/2027	8.58 Call	Bond Future	2736.9200	2.7369	3295.5600	3.2956	20.411	0.0000	0.0000
2026/06/17	2037	06/05/2027	8.58 Put	Bond Future	4095.1900	4.0952	3469.8400	3.4698	15.270	0.0000	0.0000
2026/06/17	2037	05/08/2027		Bond Future	8.8217	98.2122	8.6299	99.4199	2.174	0.0000	0.0000
2026/06/17	2037	05/08/2027	9.05 Call	Bond Future	4515.8100	4.5158	5235.2000	5.2352	15.930	0.0000	0.0000
2026/06/17	2037	05/08/2027	9.05 Put	Bond Future	3103.3800	3.1034	2615.1000	2.6151	15.734	0.0000	0.0000
2026/06/17	2038	06/08/2026		Bond Future	162.1760	162.1760	163.3614	163.3614	0.731	0.0000	0.0000
2026/06/17	2038	06/08/2026	144.72 Call	Bond Future	17455.9700	17.4560	18641.4000	18.6414	6.791	0.0000	0.0000
2026/06/17	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	2038	05/11/2026		Bond Future	165.2238	165.2238	166.4301	166.4301	0.730	0.0000	0.0000
2026/06/17	2038	05/11/2026	146.31 Call	Bond Future	18913.7500	18.9138	20120.0600	20.1201	6.378	0.0000	0.0000
2026/06/17	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2038	04/02/2027		Bond Future	166.0585	166.0585	167.2821	167.2821	0.737	0.0000	0.0000
2026/06/17	2038	04/02/2027	153.83 Call	Bond Future	12228.5400	12.2285	13452.1400	13.4521	10.006	0.0000	0.0000
2026/06/17	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2038	06/05/2027		Bond Future	169.3736	169.3736	170.6209	170.6209	0.736	0.0000	0.0000
2026/06/17	2038	06/05/2027	166.10 Call	Bond Future	3273.5600	3.2736	4520.8600	4.5209	38.102	0.0000	0.0000
2026/06/17	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2038	05/08/2027		Bond Future	170.5017	170.5017	171.7676	171.7676	0.742	0.0000	0.0000
2026/06/17	2038	05/08/2027	169.13 Call	Bond Future	1371.6900	1.3717	2637.6400	2.6376	92.291	0.0000	0.0000
2026/06/17	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2040	06/08/2026		Bond Future	8.9414	100.7415	8.8071	101.7921	1.502	0.0000	0.0000
2026/06/17	2040	06/08/2026	12.19 Call	Bond Future	21307.9100	21.3079	22358.3900	22.3584	4.930	0.0000	0.0000
2026/06/17	2040	06/08/2026	12.19 Put	Bond Future	0.2600	0.0003	0.1000	0.0001	61.538	0.0000	0.0000
2026/06/17	2040	05/11/2026		Bond Future	8.9816	102.6109	8.8431	103.6800	1.542	0.0000	0.0000
2026/06/17	2040	05/11/2026	11.06 Call	Bond Future	14553.1200	14.5531	15558.2800	15.5583	6.907	0.0000	0.0000
2026/06/17	2040	05/11/2026	11.06 Put	Bond Future	267.8100	0.2678	203.8400	0.2038	23.886	0.0000	0.0000
2026/06/17	2040	05/11/2026	11.27 Call	Bond Future	15775.9100	15.7759	16793.3300	16.7933	6.449	0.0000	0.0000
2026/06/17	2040	05/11/2026	11.27 Put	Bond Future	213.0700	0.2131	161.3600	0.1614	24.269	0.0000	0.0000
2026/06/17	2040	05/11/2026	10.67 Call	Bond Future	12244.3000	12.2443	13219.0200	13.2190	7.961	0.0000	0.0000
2026/06/17	2040	05/11/2026	10.67 Put	Bond Future	406.8600	0.4069	312.4500	0.3125	23.205	0.0000	0.0000
2026/06/17	2040	05/11/2026	9.91 Put	Bond Future	958.2400	0.9582	753.1200	0.7531	21.406	0.0000	0.0000
2026/06/17	2040	05/11/2026	9.91 Call	Bond Future	7728.3100	7.7283	8592.3200	8.5923	11.180	0.0000	0.0000
2026/06/17	2040	04/02/2027	10.17 Call	Bond Future	9378.8300	9.3788	10253.4900	10.2535	9.326	0.0000	0.0000
2026/06/17	2040	04/02/2027	10.17 Put	Bond Future	1263.7500	1.2638	1048.8900	1.0489	17.002	0.0000	0.0000
2026/06/17	2040	04/02/2027	9.67 Call	Bond Future	6634.7100	6.6347	7407.4500	7.4075	11.647	0.0000	0.0000
2026/06/17	2040	04/02/2027	9.67 Put	Bond Future	1954.4000	1.9544	1637.6200	1.6376	16.209	0.0000	0.0000
2026/06/17	2040	04/02/2027	8.78 Put	Bond Future	4601.6600	4.6017	3995.4900	3.9955	13.173	0.0000	0.0000
2026/06/17	2040	04/02/2027	8.78 Call	Bond Future	2703.6300	2.7036	3186.9800	3.1870	17.878	0.0000	0.0000
2026/06/17	2040	04/02/2027		Bond Future	9.0283	100.0052	8.8850	101.0947	1.588	0.0000	0.0000
2026/06/17	2040	04/02/2027	9.93 Call	Bond Future	8040.3900	8.0404	8871.2400	8.8712	10.333	0.0000	0.0000
2026/06/17	2040	04/02/2027	9.93 Put	Bond Future	1551.6300	1.5516	1292.9600	1.2930	16.671	0.0000	0.0000
2026/06/17	2040	06/05/2027		Bond Future	9.0645	101.9806	8.9163	103.0911	1.634	0.0000	0.0000
2026/06/17	2040	06/05/2027	8.88 Call	Bond Future	3377.8100	3.3778	3906.1500	3.9062	15.641	0.0000	0.0000
2026/06/17	2040	06/05/2027	8.88 Put	Bond Future	4763.2400	4.7632	4181.0500	4.1811	12.223	0.0000	0.0000
2026/06/17	2040	05/08/2027		Bond Future	9.1001	99.5259	8.9468	100.6586	1.685	0.0000	0.0000
2026/06/17	2040	05/08/2027	9.33 Call	Bond Future	5398.6200	5.3986	6067.7800	6.0678	12.395	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	2040	05/08/2027	9.33 Put	Bond Future	3733.4700	3.7335	3269.9400	3.2699	12.416	0.0000	0.0000
2026/06/17	2043	06/08/2026		Bond Future	125.1491	125.1491	125.1892	125.1892	0.032	0.0000	0.0000
2026/06/17	2043	06/08/2026	110.88 Call	Bond Future	14271.4740	14.2715	14311.0164	14.3110	0.277	0.0000	0.0000
2026/06/17	2043	06/08/2026	110.88 Put	Bond Future	2.3840	0.0024	1.8564	0.0019	22.129	0.0000	0.0000
2026/06/17	2043	05/11/2026		Bond Future	127.5011	127.5011	127.5410	127.5410	0.031	0.0000	0.0000
2026/06/17	2043	05/11/2026	112.84 Call	Bond Future	14738.1533	14.7382	14773.8144	14.7738	0.242	0.0000	0.0000
2026/06/17	2043	05/11/2026	112.84 Put	Bond Future	77.0233	0.0770	72.8344	0.0728	5.438	0.0000	0.0000
2026/06/17	2043	04/02/2027		Bond Future	126.9528	126.9528	126.9859	126.9859	0.026	0.0000	0.0000
2026/06/17	2043	04/02/2027	117.63 Call	Bond Future	10126.1640	10.1262	10144.4149	10.1444	0.180	0.0000	0.0000
2026/06/17	2043	04/02/2027	117.63 Put	Bond Future	803.3740	0.8034	788.5149	0.7885	1.850	0.0000	0.0000
2026/06/17	2043	06/05/2027		Bond Future	129.4877	129.4877	129.5209	129.5209	0.026	0.0000	0.0000
2026/06/17	2043	06/05/2027	127.48 Call	Bond Future	5400.5338	5.4005	5407.0420	5.4070	0.121	0.0000	0.0000
2026/06/17	2043	06/05/2027	127.48 Put	Bond Future	3392.8138	3.3928	3366.1520	3.3662	0.786	0.0000	0.0000
2026/06/17	2043	05/08/2027		Bond Future	129.1122	129.1122	129.1375	129.1375	0.020	0.0000	0.0000
2026/06/17	2043	05/08/2027	129.56 Call	Bond Future	4542.5551	4.5426	4543.8697	4.5439	0.029	0.0000	0.0000
2026/06/17	2043	05/08/2027	129.56 Put	Bond Future	4990.4051	4.9904	4966.3897	4.9664	0.481	0.0000	0.0000
2026/06/17	2044	06/08/2026	9.25 Call	Bond Future	2906.6500	2.9067	3537.8100	3.5378	21.714	0.0000	0.0000
2026/06/17	2044	06/08/2026	9.25 Put	Bond Future	1436.3400	1.4363	1050.7600	1.0508	26.845	0.0000	0.0000
2026/06/17	2044	06/08/2026	9.00 Call	Bond Future	1740.5800	1.7406	2209.3300	2.2093	26.931	0.0000	0.0000
2026/06/17	2044	06/08/2026	9.00 Put	Bond Future	2380.9700	2.3810	1832.9800	1.8330	23.015	0.0000	0.0000
2026/06/17	2044	06/08/2026		Bond Future	9.0750	97.4582	8.9563	98.4749	1.308	0.0000	0.0000
2026/06/17	2044	06/08/2026	12.42 Call	Bond Future	23129.0200	23.1290	24145.5300	24.1455	4.395	0.0000	0.0000
2026/06/17	2044	06/08/2026	12.42 Put	Bond Future	0.4000	0.0004	0.1700	0.0002	57.500	0.0000	0.0000
2026/06/17	2044	06/08/2026	9.75 Call	Bond Future	5981.0900	5.9811	6835.8300	6.8358	14.291	0.0000	0.0000
2026/06/17	2044	06/08/2026	9.75 Put	Bond Future	490.0800	0.4901	328.0800	0.3281	33.056	0.0000	0.0000
2026/06/17	2044	05/11/2026		Bond Future	9.1142	99.2666	8.9921	100.3013	1.340	0.0000	0.0000
2026/06/17	2044	05/11/2026	11.34 Call	Bond Future	16569.5100	16.5695	17545.3800	17.5454	5.890	0.0000	0.0000
2026/06/17	2044	05/11/2026	11.34 Put	Bond Future	275.9400	0.2759	217.0500	0.2171	21.342	0.0000	0.0000
2026/06/17	2044	04/02/2027		Bond Future	9.1590	96.7241	9.0331	97.7785	1.374	0.0000	0.0000
2026/06/17	2044	04/02/2027	10.18 Call	Bond Future	9541.2300	9.5412	10361.9700	10.3620	8.602	0.0000	0.0000
2026/06/17	2044	04/02/2027	10.18 Put	Bond Future	1586.0100	1.5860	1352.3400	1.3523	14.733	0.0000	0.0000
2026/06/17	2044	06/05/2027		Bond Future	9.1944	98.6347	9.0647	99.7094	1.410	0.0000	0.0000
2026/06/17	2044	06/05/2027	9.08 Call	Bond Future	4056.7400	4.0567	4589.1300	4.5891	13.124	0.0000	0.0000
2026/06/17	2044	06/05/2027	9.08 Put	Bond Future	5003.9200	5.0039	4461.6000	4.4616	10.838	0.0000	0.0000
2026/06/17	2044	05/08/2027		Bond Future	9.2293	96.2379	9.0957	97.3341	1.448	0.0000	0.0000
2026/06/17	2044	05/08/2027	9.44 Call	Bond Future	5946.1400	5.9461	6587.3400	6.5873	10.783	0.0000	0.0000
2026/06/17	2044	05/08/2027	9.44 Put	Bond Future	4254.8000	4.2548	3799.7600	3.7998	10.695	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	2046	06/08/2026		Bond Future	146.1888	146.1888	147.0956	147.0956	0.620	0.0000	0.0000
2026/06/17	2046	06/08/2026	122.38 Call	Bond Future	23808.7700	23.8088	24715.6400	24.7156	3.809	0.0000	0.0000
2026/06/17	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2046	05/11/2026		Bond Future	146.5808	146.5808	147.4963	147.4963	0.625	0.0000	0.0000
2026/06/17	2046	05/11/2026	125.48 Call	Bond Future	21100.8400	21.1008	22016.2800	22.0163	4.338	0.0000	0.0000
2026/06/17	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2046	04/02/2027		Bond Future	149.3334	149.3334	150.2667	150.2667	0.625	0.0000	0.0000
2026/06/17	2046	04/02/2027	131.09 Call	Bond Future	18243.4000	18.2434	19176.6500	19.1767	5.116	0.0000	0.0000
2026/06/17	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2046	06/05/2027		Bond Future	149.9028	149.9028	150.8480	150.8480	0.631	0.0000	0.0000
2026/06/17	2046	06/05/2027	148.99 Call	Bond Future	912.7700	0.9128	1857.9900	1.8580	103.555	0.0000	0.0000
2026/06/17	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2046	05/08/2027		Bond Future	152.9572	152.9572	153.9216	153.9216	0.630	0.0000	0.0000
2026/06/17	2046	05/08/2027	149.17 Call	Bond Future	3787.2300	3.7872	4751.5900	4.7516	25.463	0.0000	0.0000
2026/06/17	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2050	06/08/2026		Bond Future	147.9866	147.9866	149.3049	149.3049	0.891	0.0000	0.0000
2026/06/17	2050	06/08/2026	123.27 Call	Bond Future	24716.6100	24.7166	26034.8800	26.0349	5.334	0.0000	0.0000
2026/06/17	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2050	05/11/2026		Bond Future	150.7676	150.7676	152.1093	152.1093	0.890	0.0000	0.0000
2026/06/17	2050	05/11/2026	123.84 Call	Bond Future	26927.6100	26.9276	28269.2600	28.2693	4.982	0.0000	0.0000
2026/06/17	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2050	04/02/2027		Bond Future	151.0749	151.0749	152.4355	152.4355	0.901	0.0000	0.0000
2026/06/17	2050	04/02/2027	132.39 Call	Bond Future	18684.9000	18.6849	20045.5000	20.0455	7.282	0.0000	0.0000
2026/06/17	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2050	06/05/2027		Bond Future	154.0910	154.0910	155.4778	155.4778	0.900	0.0000	0.0000
2026/06/17	2050	06/05/2027	150.46 Call	Bond Future	3630.9600	3.6310	5017.7800	5.0178	38.194	0.0000	0.0000
2026/06/17	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	2050	05/08/2027		Bond Future	154.6439	154.6439	156.0515	156.0515	0.910	0.0000	0.0000
2026/06/17	2050	05/08/2027	152.97 Call	Bond Future	1673.8600	1.6739	3081.4700	3.0815	84.094	0.0000	0.0000
2026/06/17	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	AL37	06/08/2026		Index Future	1289.9320	1289.9320	1303.9400	1303.9400	1.086	0.0000	0.0000
2026/06/17	AL37	05/11/2026		Index Future	1314.1140	1314.1140	1328.3770	1328.3770	1.085	0.0000	0.0000
2026/06/17	AL37	04/02/2027		Index Future	1338.4870	1338.4870	1353.0190	1353.0190	1.086	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	AL37	06/05/2027		Index Future	1364.8960	1364.8960	1379.7100	1379.7100	1.085	0.0000	0.0000
2026/06/17	AL37	05/08/2027		Index Future	1392.1280	1392.1280	1407.2350	1407.2350	1.085	0.0000	0.0000
2026/06/17	AL7T	06/08/2026		Index Future	1675.0670	1675.0670	1710.5430	1710.5430	2.118	0.0000	0.0000
2026/06/17	AL7T	05/11/2026		Index Future	1706.4700	1706.4700	1742.6000	1742.6000	2.117	0.0000	0.0000
2026/06/17	AL7T	04/02/2027		Index Future	1738.1200	1738.1200	1774.9260	1774.9260	2.118	0.0000	0.0000
2026/06/17	AL7T	06/05/2027		Index Future	1772.4130	1772.4130	1809.9400	1809.9400	2.117	0.0000	0.0000
2026/06/17	AL7T	05/08/2027		Index Future	1807.7760	1807.7760	1846.0490	1846.0490	2.117	0.0000	0.0000
2026/06/17	ALBI	06/08/2026		Index Future	1414.9170	1414.9170	1442.8610	1442.8610	1.975	0.0000	0.0000
2026/06/17	ALBI	05/11/2026		Index Future	1441.4430	1441.4430	1469.9010	1469.9010	1.974	0.0000	0.0000
2026/06/17	ALBI	04/02/2027		Index Future	1468.1770	1468.1770	1497.1680	1497.1680	1.975	0.0000	0.0000
2026/06/17	ALBI	06/05/2027		Index Future	1497.1450	1497.1450	1526.7030	1526.7030	1.974	0.0000	0.0000
2026/06/17	ALBI	05/08/2027		Index Future	1527.0150	1527.0150	1557.1610	1557.1610	1.974	0.0000	0.0000
2026/06/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/17	ES33	06/08/2026		Bond Future	8.8568	96.0109	8.7007	96.7879	1.762	0.0000	0.0000
2026/06/17	ES33	06/08/2026	12.02 Call	Bond Future	14142.2300	14.1422	14919.2700	14.9193	5.494	0.0000	0.0000
2026/06/17	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	ES33	05/11/2026		Bond Future	8.9120	94.0216	8.7487	94.8124	1.832	0.0000	0.0000
2026/06/17	ES33	05/11/2026	10.83 Call	Bond Future	8693.1900	8.6932	9484.0000	9.4840	9.097	0.0000	0.0000
2026/06/17	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	ES33	04/02/2027		Bond Future	8.9800	95.7868	8.8084	96.5930	1.911	0.0000	0.0000
2026/06/17	ES33	04/02/2027	9.70 Call	Bond Future	3290.2000	3.2902	4096.4200	4.0964	24.504	0.0000	0.0000
2026/06/17	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	ES33	06/05/2027		Bond Future	9.0238	93.9030	8.8437	94.7248	1.996	0.0000	0.0000
2026/06/17	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	ES33	06/05/2027	8.80 Put	Bond Future	1022.3100	1.0223	200.4800	0.2005	80.390	0.0000	0.0000
2026/06/17	ES33	05/08/2027		Bond Future	9.0650	95.8168	8.8754	96.6552	2.091	0.0000	0.0000
2026/06/17	ES33	05/08/2027	9.27 Call	Bond Future	896.3800	0.8964	1734.8000	1.7348	93.534	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/06/17	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	ES42	06/08/2026		Bond Future	9.4039	95.1662	9.2545	96.3254	1.590	0.0000
2026/06/17	ES42	06/08/2026	12.65 Call	Bond Future	20691.8900	20.6919	21851.0900	21.8511	5.602	0.0000
2026/06/17	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	ES42	05/11/2026		Bond Future	9.4546	92.6905	9.3005	93.8706	1.630	0.0000
2026/06/17	ES42	05/11/2026	11.66 Call	Bond Future	14725.6700	14.7257	15905.8000	15.9058	8.014	0.0000
2026/06/17	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	ES42	04/02/2027		Bond Future	9.5113	94.4303	9.3522	95.6331	1.673	0.0000
2026/06/17	ES42	04/02/2027	10.29 Call	Bond Future	5570.3700	5.5704	6773.2300	6.7732	21.594	0.0000
2026/06/17	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	ES42	06/05/2027		Bond Future	9.5557	92.0511	9.3914	93.2775	1.719	0.0000
2026/06/17	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	ES42	06/05/2027	9.33 Put	Bond Future	1691.2100	1.6912	464.8100	0.4648	72.516	0.0000
2026/06/17	ES42	05/08/2027		Bond Future	9.5979	93.9274	9.4284	95.1786	1.766	0.0000
2026/06/17	ES42	05/08/2027	9.84 Call	Bond Future	1745.3800	1.7454	2996.6000	2.9966	71.688	0.0000
2026/06/17	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	GOVI	06/08/2026		GOVI	1388.0920	1388.0920	1416.1910	1416.1910	2.024	0.0000
2026/06/17	GOVI	06/08/2026	1,189. Call 00	GOVI	1990920.0000	199.0920	2271910.0000	227.1910	14.114	0.0000
2026/06/17	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	GOVI	05/11/2026		GOVI	1414.1140	1414.1140	1442.7310	1442.7310	2.024	0.0000
2026/06/17	GOVI	05/11/2026	1,277. Call 00	GOVI	1371140.0000	137.1140	1657310.0000	165.7310	20.871	0.0000
2026/06/17	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	GOVI	04/02/2027		GOVI	1440.3420	1440.3420	1469.4950	1469.4950	2.024	0.0000
2026/06/17	GOVI	04/02/2027	1,369. Call 00	GOVI	713420.0000	71.3420	1004950.0000	100.4950	40.864	0.0000
2026/06/17	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	GOVI	06/05/2027		GOVI	1468.7610	1468.7610	1498.4830	1498.4830	2.024	0.0000
2026/06/17	GOVI	06/05/2027	1,427. Call 00	GOVI	417610.0000	41.7610	714830.0000	71.4830	71.172	0.0000
2026/06/17	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	GOVI	05/08/2027		GOVI	1498.0650	1498.0650	1528.3790	1528.3790	2.024	0.0000
2026/06/17	GOVI	05/08/2027	1,465. Call 00	GOVI	330650.0000	33.0650	633790.0000	63.3790	91.680	0.0000
2026/06/17	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/17	I258	06/08/2026		Bond Future	134.5236	134.5236	135.9564	135.9564	1.065	0.0000	0.0000
2026/06/17	I258	06/08/2026	112.95 Call	Bond Future	21577.0541	21.5771	23007.8195	23.0078	6.631	0.0000	0.0000
2026/06/17	I258	06/08/2026	112.95 Put	Bond Future	3.4741	0.0035	1.4495	0.0014	58.277	0.0000	0.0000
2026/06/17	I258	05/11/2026		Bond Future	137.0518	137.0518	138.5103	138.5103	1.064	0.0000	0.0000
2026/06/17	I258	05/11/2026	114.95 Call	Bond Future	22230.2662	22.2303	23651.5160	23.6515	6.393	0.0000	0.0000
2026/06/17	I258	05/11/2026	114.95 Put	Bond Future	128.4462	0.1284	91.1960	0.0912	29.001	0.0000	0.0000
2026/06/17	I258	04/02/2027		Bond Future	136.6829	136.6829	138.1615	138.1615	1.082	0.0000	0.0000
2026/06/17	I258	04/02/2027	118.90 Call	Bond Future	18562.5428	18.5625	19893.9140	19.8939	7.172	0.0000	0.0000
2026/06/17	I258	04/02/2027	118.90 Put	Bond Future	779.6828	0.7797	632.4240	0.6324	18.887	0.0000	0.0000
2026/06/17	I258	06/05/2027		Bond Future	139.4120	139.4120	140.9194	140.9194	1.081	0.0000	0.0000
2026/06/17	I258	06/05/2027	134.78 Call	Bond Future	9472.0037	9.4720	10424.7968	10.4248	10.059	0.0000	0.0000
2026/06/17	I258	06/05/2027	134.78 Put	Bond Future	4840.0337	4.8400	4285.4368	4.2854	11.459	0.0000	0.0000
2026/06/17	I258	05/08/2027		Bond Future	139.2387	139.2387	140.7682	140.7682	1.098	0.0000	0.0000
2026/06/17	I258	05/08/2027	138.93 Call	Bond Future	7903.0666	7.9031	8725.1538	8.7252	10.402	0.0000	0.0000
2026/06/17	I258	05/08/2027	138.93 Put	Bond Future	7594.3966	7.5944	6886.9938	6.8870	9.315	0.0000	0.0000
2026/06/17	IGOV	06/08/2026		Index Future	454.5470	454.5470	457.7820	457.7820	0.712	0.0000	0.0000
2026/06/17	IGOV	05/11/2026		Index Future	463.1790	463.1790	466.4730	466.4730	0.711	0.0000	0.0000
2026/06/17	IGOV	04/02/2027		Index Future	471.8790	471.8790	475.2360	475.2360	0.711	0.0000	0.0000
2026/06/17	IGOV	06/05/2027		Index Future	481.2950	481.2950	484.7190	484.7190	0.711	0.0000	0.0000
2026/06/17	IGOV	05/08/2027		Index Future	491.0020	491.0020	494.4940	494.4940	0.711	0.0000	0.0000
2026/06/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/17	R033	06/08/2026		Bond Future	8.2107	112.6555	8.0600	113.4612	1.835	0.0000	0.0000
2026/06/17	R033	06/08/2026	10.25 Call	Bond Future	10211.3000	10.2113	11011.6500	11.0117	7.838	0.0000	0.0000
2026/06/17	R033	06/08/2026	10.25 Put	Bond Future	10.1000	0.0101	4.7400	0.0047	53.069	0.0000	0.0000
2026/06/17	R033	05/11/2026		Bond Future	8.2424	109.7034	8.0841	110.5230	1.920	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	R033	05/11/2026	9.33 Call	Bond Future	5896.2800	5.8963	6593.7300	6.5937	11.829	0.0000	0.0000
2026/06/17	R033	05/11/2026	9.33 Put	Bond Future	469.7500	0.4698	347.5600	0.3476	26.012	0.0000	0.0000
2026/06/17	R033	04/02/2027		Bond Future	8.2833	111.7370	8.1163	112.5724	2.016	0.0000	0.0000
2026/06/17	R033	04/02/2027	8.65 Call	Bond Future	3357.0000	3.3570	3896.6300	3.8966	16.075	0.0000	0.0000
2026/06/17	R033	04/02/2027	8.65 Put	Bond Future	1550.9200	1.5509	1255.1200	1.2551	19.073	0.0000	0.0000
2026/06/17	R033	06/05/2027		Bond Future	8.2993	108.8992	8.1231	109.7506	2.123	0.0000	0.0000
2026/06/17	R033	06/05/2027	7.93 Call	Bond Future	1631.2100	1.6312	1982.9800	1.9830	21.565	0.0000	0.0000
2026/06/17	R033	06/05/2027	7.93 Put	Bond Future	3425.4700	3.4255	2925.8800	2.9259	14.585	0.0000	0.0000
2026/06/17	R033	05/08/2027		Bond Future	8.3107	111.0951	8.1244	111.9634	2.242	0.0000	0.0000
2026/06/17	R033	05/08/2027	8.54 Call	Bond Future	3240.3300	3.2403	3754.5400	3.7545	15.869	0.0000	0.0000
2026/06/17	R033	05/08/2027	8.54 Put	Bond Future	2183.8900	2.1839	1829.7900	1.8298	16.214	0.0000	0.0000
2026/06/17	R035	06/08/2026	7.70 Put	Bond Future	4453.0900	4.4531	3648.8900	3.6489	18.059	0.0000	0.0000
2026/06/17	R035	06/08/2026	7.70 Call	Bond Future	205.8400	0.2058	326.5500	0.3266	58.643	0.0000	0.0000
2026/06/17	R035	06/08/2026	7.90 Put	Bond Future	3350.1300	3.3501	2627.3500	2.6274	21.575	0.0000	0.0000
2026/06/17	R035	06/08/2026	7.90 Call	Bond Future	386.2100	0.3862	588.3400	0.5883	52.337	0.0000	0.0000
2026/06/17	R035	06/08/2026	8.34 Call	Bond Future	1295.9600	1.2960	1764.1600	1.7642	36.128	0.0000	0.0000
2026/06/17	R035	06/08/2026	8.34 Put	Bond Future	1505.4300	1.5054	1048.7200	1.0487	30.338	0.0000	0.0000
2026/06/17	R035	06/08/2026	7.95 Put	Bond Future	3093.6100	3.0936	2395.7300	2.3957	22.559	0.0000	0.0000
2026/06/17	R035	06/08/2026	7.95 Call	Bond Future	447.4300	0.4474	674.4600	0.6745	50.741	0.0000	0.0000
2026/06/17	R035	06/08/2026	10.22 Put	Bond Future	19.1800	0.0192	9.3200	0.0093	51.408	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.72 Call	Bond Future	7910.9000	7.9109	8806.4300	8.8064	11.320	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.72 Put	Bond Future	61.2200	0.0612	31.8400	0.0318	47.991	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.22 Put	Bond Future	201.0800	0.2011	113.7100	0.1137	43.450	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.22 Call	Bond Future	5228.5600	5.2286	6066.1000	6.0661	16.019	0.0000	0.0000
2026/06/17	R035	06/08/2026	10.13 Call	Bond Future	10108.6500	10.1087	11021.5900	11.0216	9.031	0.0000	0.0000
2026/06/17	R035	06/08/2026	10.13 Put	Bond Future	23.5500	0.0236	11.5800	0.0116	50.828	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.63 Call	Bond Future	7425.3800	7.4254	8314.4600	8.3145	11.974	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.63 Put	Bond Future	75.7900	0.0758	39.9600	0.0400	47.275	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.13 Put	Bond Future	248.9800	0.2490	143.2400	0.1432	42.469	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.13 Call	Bond Future	4756.9400	4.7569	5576.1100	5.5761	17.221	0.0000	0.0000
2026/06/17	R035	06/08/2026	8.29 Put	Bond Future	1665.3600	1.6654	1176.0900	1.1761	29.379	0.0000	0.0000
2026/06/17	R035	06/08/2026	8.29 Call	Bond Future	1147.5800	1.1476	1583.2200	1.5832	37.962	0.0000	0.0000
2026/06/17	R035	06/08/2026	8.79 Put	Bond Future	554.2800	0.5543	343.0600	0.3431	38.107	0.0000	0.0000
2026/06/17	R035	06/08/2026	8.79 Call	Bond Future	3066.9600	3.0670	3780.6500	3.7807	23.270	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.39 Call	Bond Future	6133.3200	6.1333	6997.6500	6.9977	14.092	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.39 Put	Bond Future	134.1900	0.1342	73.6100	0.0736	45.145	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.71 Call	Bond Future	7856.9700	7.8570	8751.8400	8.7518	11.390	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.71 Put	Bond Future	62.6900	0.0627	32.6500	0.0327	47.918	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	R035	06/08/2026	9.21 Call	Bond Future	5175.8800	5.1759	6011.5300	6.0115	16.145	0.0000	0.0000
2026/06/17	R035	06/08/2026	9.21 Put	Bond Future	205.9400	0.2059	116.6800	0.1167	43.343	0.0000	0.0000
2026/06/17	R035	06/08/2026	8.71 Put	Bond Future	667.2700	0.6673	421.1200	0.4211	36.889	0.0000	0.0000
2026/06/17	R035	06/08/2026	8.71 Call	Bond Future	2702.8600	2.7029	3381.6200	3.3816	25.113	0.0000	0.0000
2026/06/17	R035	06/08/2026	10.22 Call	Bond Future	10585.7500	10.5858	11500.8000	11.5008	8.644	0.0000	0.0000
2026/06/17	R035	06/08/2026		Bond Future	8.3741	106.9867	8.2243	107.9116	1.789	0.0000	0.0000
2026/06/17	R035	06/08/2026	11.06 Call	Bond Future	14907.1300	14.9071	15831.3100	15.8313	6.200	0.0000	0.0000
2026/06/17	R035	06/08/2026	11.06 Put	Bond Future	1.2000	0.0012	0.4700	0.0005	60.833	0.0000	0.0000
2026/06/17	R035	05/11/2026		Bond Future	8.4081	104.4694	8.2522	105.4106	1.855	0.0000	0.0000
2026/06/17	R035	05/11/2026	10.03 Call	Bond Future	9455.1100	9.4551	10317.5100	10.3175	9.121	0.0000	0.0000
2026/06/17	R035	05/11/2026	10.03 Put	Bond Future	294.1600	0.2942	215.4400	0.2154	26.761	0.0000	0.0000
2026/06/17	R035	05/11/2026	9.80 Call	Bond Future	8313.5100	8.3135	9153.4700	9.1535	10.104	0.0000	0.0000
2026/06/17	R035	05/11/2026	9.80 Put	Bond Future	385.3500	0.3854	284.1900	0.2842	26.251	0.0000	0.0000
2026/06/17	R035	05/11/2026	9.30 Call	Bond Future	5882.0000	5.8820	6647.5900	6.6476	13.016	0.0000	0.0000
2026/06/17	R035	05/11/2026	9.30 Put	Bond Future	707.5800	0.7076	532.0500	0.5321	24.807	0.0000	0.0000
2026/06/17	R035	05/11/2026	8.80 Put	Bond Future	1327.6900	1.3277	1026.4400	1.0264	22.690	0.0000	0.0000
2026/06/17	R035	05/11/2026	8.80 Call	Bond Future	3643.7900	3.6438	4283.6600	4.2837	17.561	0.0000	0.0000
2026/06/17	R035	05/11/2026	8.97 Call	Bond Future	4367.7200	4.3677	5057.5300	5.0575	15.793	0.0000	0.0000
2026/06/17	R035	05/11/2026	8.97 Put	Bond Future	1067.7800	1.0678	816.4700	0.8165	23.536	0.0000	0.0000
2026/06/17	R035	05/11/2026	8.47 Call	Bond Future	2401.6400	2.4016	2923.3700	2.9234	21.724	0.0000	0.0000
2026/06/17	R035	05/11/2026	8.47 Put	Bond Future	2031.4700	2.0315	1612.0800	1.6121	20.645	0.0000	0.0000
2026/06/17	R035	05/11/2026	7.97 Put	Bond Future	3767.9400	3.7679	3144.7400	3.1447	16.540	0.0000	0.0000
2026/06/17	R035	05/11/2026	7.97 Call	Bond Future	1096.2300	1.0962	1414.1500	1.4142	29.001	0.0000	0.0000
2026/06/17	R035	04/02/2027	7.70 Put	Bond Future	5543.7300	5.5437	4850.2900	4.8503	12.509	0.0000	0.0000
2026/06/17	R035	04/02/2027	7.70 Call	Bond Future	1031.1800	1.0312	1296.8300	1.2968	25.762	0.0000	0.0000
2026/06/17	R035	04/02/2027	8.20 Put	Bond Future	3436.8100	3.4368	2900.0600	2.9001	15.618	0.0000	0.0000
2026/06/17	R035	04/02/2027	8.20 Call	Bond Future	1957.8500	1.9579	2380.1900	2.3802	21.572	0.0000	0.0000
2026/06/17	R035	04/02/2027	8.85 Call	Bond Future	4083.6700	4.0837	4712.2800	4.7123	15.393	0.0000	0.0000
2026/06/17	R035	04/02/2027	8.85 Put	Bond Future	1781.7900	1.7818	1451.3100	1.4513	18.548	0.0000	0.0000
2026/06/17	R035	04/02/2027		Bond Future	8.4506	106.4063	8.2876	107.3654	1.929	0.0000	0.0000
2026/06/17	R035	04/02/2027	9.02 Call	Bond Future	4767.2800	4.7673	5439.1600	5.4392	14.094	0.0000	0.0000
2026/06/17	R035	04/02/2027	9.02 Put	Bond Future	1505.8500	1.5059	1218.6400	1.2186	19.073	0.0000	0.0000
2026/06/17	R035	04/02/2027	9.43 Call	Bond Future	6552.1300	6.5521	7306.8200	7.3068	11.518	0.0000	0.0000
2026/06/17	R035	04/02/2027	9.43 Put	Bond Future	1024.8100	1.0248	820.4100	0.8204	19.945	0.0000	0.0000
2026/06/17	R035	04/02/2027	8.93 Call	Bond Future	4400.6800	4.4007	5050.2900	5.0503	14.762	0.0000	0.0000
2026/06/17	R035	04/02/2027	8.93 Put	Bond Future	1645.7600	1.6458	1336.2800	1.3363	18.805	0.0000	0.0000
2026/06/17	R035	04/02/2027	8.43 Put	Bond Future	2723.1100	2.7231	2264.6300	2.2646	16.837	0.0000	0.0000
2026/06/17	R035	04/02/2027	8.43 Call	Bond Future	2602.6100	2.6026	3103.2200	3.1032	19.235	0.0000	0.0000
2026/06/17	R035	06/05/2027		Bond Future	8.4686	104.0012	8.2986	104.9786	2.008	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	R035	06/05/2027	8.25 Call	Bond Future	2339.5600	2.3396	2792.1000	2.7921	19.343	0.0000	0.0000
2026/06/17	R035	06/05/2027	8.25 Put	Bond Future	3598.1700	3.5982	3073.2800	3.0733	14.588	0.0000	0.0000
2026/06/17	R035	05/08/2027		Bond Future	8.4834	106.0982	8.3055	107.0951	2.096	0.0000	0.0000
2026/06/17	R035	05/08/2027	8.72 Call	Bond Future	3958.0300	3.9580	4550.7300	4.5507	14.975	0.0000	0.0000
2026/06/17	R035	05/08/2027	8.72 Put	Bond Future	2650.5400	2.6505	2246.2900	2.2463	15.252	0.0000	0.0000
2026/06/17	R038	06/08/2026		Bond Future	8.7751	119.0779	8.6202	120.3169	1.764	0.0000	0.0000
2026/06/17	R038	06/08/2026	11.77 Call	Bond Future	20721.4600	20.7215	21960.2000	21.9602	5.978	0.0000	0.0000
2026/06/17	R038	06/08/2026	11.77 Put	Bond Future	0.4800	0.0005	0.1700	0.0002	64.583	0.0000	0.0000
2026/06/17	R038	05/11/2026		Bond Future	8.8175	115.8038	8.6571	117.0648	1.819	0.0000	0.0000
2026/06/17	R038	05/11/2026	10.72 Call	Bond Future	13912.3200	13.9123	15088.7400	15.0887	8.456	0.0000	0.0000
2026/06/17	R038	05/11/2026	10.72 Put	Bond Future	314.4100	0.3144	229.9100	0.2299	26.876	0.0000	0.0000
2026/06/17	R038	04/02/2027		Bond Future	8.8668	117.9505	8.7002	119.2355	1.879	0.0000	0.0000
2026/06/17	R038	04/02/2027	9.60 Call	Bond Future	7202.2700	7.2023	8146.7400	8.1467	13.114	0.0000	0.0000
2026/06/17	R038	04/02/2027	9.60 Put	Bond Future	1777.1100	1.7771	1436.6200	1.4366	19.160	0.0000	0.0000
2026/06/17	R038	06/05/2027		Bond Future	8.8995	114.7941	8.7266	116.1037	1.943	0.0000	0.0000
2026/06/17	R038	06/05/2027	8.71 Call	Bond Future	3321.5900	3.3216	3946.1100	3.9461	18.802	0.0000	0.0000
2026/06/17	R038	06/05/2027	8.71 Put	Bond Future	4758.0100	4.7580	4072.8700	4.0729	14.400	0.0000	0.0000
2026/06/17	R038	05/08/2027		Bond Future	8.9300	117.1089	8.7504	118.4448	2.011	0.0000	0.0000
2026/06/17	R038	05/08/2027	9.15 Call	Bond Future	5326.9300	5.3269	6116.3400	6.1163	14.819	0.0000	0.0000
2026/06/17	R038	05/08/2027	9.15 Put	Bond Future	3719.0200	3.7190	3172.6000	3.1726	14.693	0.0000	0.0000
2026/06/17	R053	06/08/2026	8.10 Put	Bond Future	11476.8000	11.4768	10114.4900	10.1145	11.870	0.0000	0.0000
2026/06/17	R053	06/08/2026	8.10 Call	Bond Future	268.3700	0.2684	382.8000	0.3828	42.639	0.0000	0.0000
2026/06/17	R053	06/08/2026	8.60 Put	Bond Future	5623.3100	5.6233	4566.9500	4.5670	18.785	0.0000	0.0000
2026/06/17	R053	06/08/2026	8.60 Call	Bond Future	1244.3000	1.2443	1664.6800	1.6647	33.784	0.0000	0.0000
2026/06/17	R053	06/08/2026	9.10 Call	Bond Future	4038.0000	4.0380	4942.5900	4.9426	22.402	0.0000	0.0000
2026/06/17	R053	06/08/2026	9.10 Put	Bond Future	2129.8200	2.1298	1557.6700	1.5577	26.864	0.0000	0.0000
2026/06/17	R053	06/08/2026		Bond Future	8.9439	131.2927	8.8257	132.7695	1.321	0.0000	0.0000
2026/06/17	R053	06/08/2026	12.28 Call	Bond Future	32182.0500	32.1821	33658.4400	33.6584	4.588	0.0000	0.0000
2026/06/17	R053	06/08/2026	12.28 Put	Bond Future	0.6000	0.0006	0.2500	0.0003	58.333	0.0000	0.0000
2026/06/17	R053	06/08/2026	9.60 Call	Bond Future	8426.2200	8.4262	9663.5500	9.6636	14.684	0.0000	0.0000
2026/06/17	R053	06/08/2026	9.60 Put	Bond Future	720.5600	0.7206	481.1500	0.4812	33.226	0.0000	0.0000
2026/06/17	R053	05/11/2026		Bond Future	8.9779	127.8670	8.8566	129.3700	1.351	0.0000	0.0000
2026/06/17	R053	05/11/2026	11.21 Call	Bond Future	23457.9400	23.4579	24880.5200	24.8805	6.064	0.0000	0.0000
2026/06/17	R053	05/11/2026	11.21 Put	Bond Future	366.6800	0.3667	286.2400	0.2862	21.937	0.0000	0.0000
2026/06/17	R053	04/02/2027		Bond Future	9.0163	130.2374	8.8915	131.7689	1.383	0.0000	0.0000
2026/06/17	R053	04/02/2027	9.99 Call	Bond Future	13307.5000	13.3075	14491.7700	14.4918	8.899	0.0000	0.0000
2026/06/17	R053	04/02/2027	9.99 Put	Bond Future	2343.3700	2.3434	1996.1200	1.9961	14.818	0.0000	0.0000
2026/06/17	R053	06/05/2027		Bond Future	9.0426	126.9452	8.9145	128.5062	1.417	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/17	R053	06/05/2027	8.92 Call	Bond Future	5776.6000	5.7766	6549.5800	6.5496	13.381	0.0000	0.0000
2026/06/17	R053	06/05/2027	8.92 Put	Bond Future	7269.8500	7.2699	6481.7700	6.4818	10.840	0.0000	0.0000
2026/06/17	R053	05/08/2027		Bond Future	9.0671	129.5050	8.9355	131.0974	1.451	0.0000	0.0000
2026/06/17	R053	05/08/2027	9.28 Call	Bond Future	8591.5800	8.5916	9528.7800	9.5288	10.908	0.0000	0.0000
2026/06/17	R053	05/08/2027	9.28 Put	Bond Future	6084.5300	6.0845	5429.3400	5.4293	10.768	0.0000	0.0000
2026/06/17	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/17	R186	06/08/2026	8.57 Call	Bond Future	40.5900	0.0406	39.8000	0.0398	1.946	0.0000	0.0000
2026/06/17	R186	06/08/2026	8.57 Put	Bond Future	40.5900	0.0406	39.8000	0.0398	1.946	0.0000	0.0000
2026/06/17	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/17	R186	05/11/2026	8.12 Call	Bond Future	33.3400	0.0333	33.1000	0.0331	0.720	0.0000	0.0000
2026/06/17	R186	05/11/2026	8.12 Put	Bond Future	33.3400	0.0333	33.1000	0.0331	0.720	0.0000	0.0000
2026/06/17	R202	06/08/2026		Bond Future	302.1654	302.1654	303.0425	303.0425	0.290	0.0000	0.0000
2026/06/17	R202	06/08/2026	278.86 Call	Bond Future	23305.4200	23.3054	24182.5100	24.1825	3.763	0.0000	0.0000
2026/06/17	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R202	05/11/2026		Bond Future	307.8436	307.8436	308.7346	308.7346	0.289	0.0000	0.0000
2026/06/17	R202	05/11/2026	280.46 Call	Bond Future	27383.5600	27.3836	28274.6200	28.2746	3.254	0.0000	0.0000
2026/06/17	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R202	04/02/2027		Bond Future	308.0479	308.0479	308.9408	308.9408	0.290	0.0000	0.0000
2026/06/17	R202	04/02/2027	294.73 Call	Bond Future	13317.8700	13.3179	14210.7500	14.2108	6.704	0.0000	0.0000
2026/06/17	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R202	06/05/2027		Bond Future	314.1974	314.1974	315.1067	315.1067	0.289	0.0000	0.0000
2026/06/17	R202	06/05/2027	306.99 Call	Bond Future	7207.3500	7.2074	8116.6500	8.1167	12.616	0.0000	0.0000
2026/06/17	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R202	05/08/2027		Bond Future	314.8824	314.8824	315.7942	315.7942	0.290	0.0000	0.0000
2026/06/17	R202	05/08/2027	312.97 Call	Bond Future	1912.3700	1.9124	2824.1700	2.8242	47.679	0.0000	0.0000
2026/06/17	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R209	06/08/2026		Bond Future	8.5452	87.4107	8.3907	88.3201	1.808	0.0000	0.0000
2026/06/17	R209	06/08/2026	11.39 Call	Bond Future	14745.1400	14.7451	15653.9500	15.6540	6.163	0.0000	0.0000
2026/06/17	R209	06/08/2026	11.39 Put	Bond Future	0.9800	0.0010	0.3800	0.0004	61.224	0.0000	0.0000
2026/06/17	R209	05/11/2026		Bond Future	8.5795	85.8809	8.4194	86.8065	1.865	0.0000	0.0000
2026/06/17	R209	05/11/2026	10.32 Call	Bond Future	9570.2700	9.5703	10422.8100	10.4228	8.908	0.0000	0.0000
2026/06/17	R209	05/11/2026	10.32 Put	Bond Future	276.4200	0.2764	203.3700	0.2034	26.427	0.0000	0.0000
2026/06/17	R209	04/02/2027		Bond Future	8.6203	87.4731	8.4541	88.4163	1.928	0.0000	0.0000
2026/06/17	R209	04/02/2027	9.28 Call	Bond Future	5016.0100	5.0160	5694.3000	5.6943	13.523	0.0000	0.0000
2026/06/17	R209	04/02/2027	9.28 Put	Bond Future	1397.9000	1.3979	1133.0500	1.1331	18.946	0.0000	0.0000
2026/06/17	R209	04/02/2027	8.96 Call	Bond Future	3779.8300	3.7798	4381.1500	4.3812	15.909	0.0000	0.0000
2026/06/17	R209	04/02/2027	8.96 Put	Bond Future	1891.9300	1.8919	1550.1100	1.5501	18.067	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	R209	04/02/2027	8.03 Put	Bond Future	4694.8700	4.6949	4064.6500	4.0647	13.424	0.0000	0.0000
2026/06/17	R209	04/02/2027	8.03 Call	Bond Future	1284.2600	1.2843	1597.1800	1.5972	24.366	0.0000	0.0000
2026/06/17	R209	06/05/2027	9.32 Call	Bond Future	5309.1300	5.3091	5987.2700	5.9873	12.773	0.0000	0.0000
2026/06/17	R209	06/05/2027	9.32 Put	Bond Future	1668.4200	1.6684	1385.2300	1.3852	16.974	0.0000	0.0000
2026/06/17	R209	06/05/2027	8.25 Put	Bond Future	4154.0000	4.1540	3590.1000	3.5901	13.575	0.0000	0.0000
2026/06/17	R209	06/05/2027	8.25 Call	Bond Future	1937.4100	1.9374	2334.8400	2.3348	20.513	0.0000	0.0000
2026/06/17	R209	06/05/2027		Bond Future	8.6440	86.0475	8.4716	87.0088	1.995	0.0000	0.0000
2026/06/17	R209	06/05/2027	8.41 Call	Bond Future	2308.9100	2.3089	2753.4900	2.7535	19.255	0.0000	0.0000
2026/06/17	R209	06/05/2027	8.41 Put	Bond Future	3616.8200	3.6168	3100.0700	3.1001	14.287	0.0000	0.0000
2026/06/17	R209	05/08/2027		Bond Future	8.6652	87.7825	8.4860	88.7630	2.068	0.0000	0.0000
2026/06/17	R209	05/08/2027	8.87 Call	Bond Future	3836.7900	3.8368	4412.9500	4.4130	15.017	0.0000	0.0000
2026/06/17	R209	05/08/2027	8.87 Put	Bond Future	2732.9200	2.7329	2328.5300	2.3285	14.797	0.0000	0.0000
2026/06/17	R210	06/08/2026		Bond Future	268.6010	268.6010	268.6645	268.6645	0.024	0.0000	0.0000
2026/06/17	R210	06/08/2026	259.84 Call	Bond Future	8761.0100	8.7610	8824.5100	8.8245	0.725	0.0000	0.0000
2026/06/17	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R210	05/11/2026		Bond Future	270.0784	270.0784	270.1296	270.1296	0.019	0.0000	0.0000
2026/06/17	R210	05/11/2026	253.33 Call	Bond Future	16748.4100	16.7484	16799.6200	16.7996	0.306	0.0000	0.0000
2026/06/17	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R210	04/02/2027		Bond Future	275.1500	275.1500	275.2036	275.2036	0.019	0.0000	0.0000
2026/06/17	R210	04/02/2027	266.03 Call	Bond Future	9119.9800	9.1200	9173.5700	9.1736	0.588	0.0000	0.0000
2026/06/17	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R210	06/05/2027		Bond Future	276.9865	276.9865	277.0308	277.0308	0.016	0.0000	0.0000
2026/06/17	R210	06/05/2027	271.13 Call	Bond Future	5856.5000	5.8565	5900.8400	5.9008	0.757	0.0000	0.0000
2026/06/17	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R210	05/08/2027		Bond Future	282.6304	282.6304	282.6753	282.6753	0.016	0.0000	0.0000
2026/06/17	R210	05/08/2027	276.01 Call	Bond Future	6620.4400	6.6204	6665.2800	6.6653	0.677	0.0000	0.0000
2026/06/17	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R213	06/08/2026		Bond Future	7.9670	99.5003	7.8569	99.9058	1.382	0.0000	0.0000
2026/06/17	R213	06/08/2026	9.69 Call	Bond Future	6098.1100	6.0981	6497.5600	6.4976	6.550	0.0000	0.0000
2026/06/17	R213	06/08/2026	9.69 Put	Bond Future	13.9500	0.0140	7.9400	0.0079	43.082	0.0000	0.0000
2026/06/17	R213	05/11/2026		Bond Future	7.9942	97.7953	7.8770	98.2074	1.467	0.0000	0.0000
2026/06/17	R213	05/11/2026	8.75 Call	Bond Future	3075.6100	3.0756	3395.4400	3.3954	10.399	0.0000	0.0000
2026/06/17	R213	05/11/2026	8.75 Put	Bond Future	469.7000	0.4697	377.4100	0.3774	19.649	0.0000	0.0000
2026/06/17	R213	04/02/2027		Bond Future	8.0341	99.6085	7.9082	100.0288	1.567	0.0000	0.0000
2026/06/17	R213	04/02/2027	8.14 Call	Bond Future	1658.0400	1.6580	1890.3700	1.8904	14.012	0.0000	0.0000
2026/06/17	R213	04/02/2027	8.14 Put	Bond Future	1306.3900	1.3064	1118.4700	1.1185	14.385	0.0000	0.0000
2026/06/17	R213	06/05/2027	9.25 Call	Bond Future	4322.2400	4.3222	4663.3900	4.6634	7.893	0.0000	0.0000
2026/06/17	R213	06/05/2027	9.25 Put	Bond Future	571.8300	0.5718	484.9200	0.4849	15.199	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	R213	06/05/2027	8.13 Put	Bond Future	1432.8500	1.4329	1239.6300	1.2396	13.485	0.0000	0.0000
2026/06/17	R213	06/05/2027	8.13 Call	Bond Future	1735.8200	1.7358	1970.6600	1.9707	13.529	0.0000	0.0000
2026/06/17	R213	06/05/2027		Bond Future	8.0339	98.0209	7.8988	98.4490	1.682	0.0000	0.0000
2026/06/17	R213	06/05/2027	7.56 Call	Bond Future	887.8600	0.8879	1043.7600	1.0438	17.559	0.0000	0.0000
2026/06/17	R213	06/05/2027	7.56 Put	Bond Future	2399.1400	2.3991	2126.9800	2.1270	11.344	0.0000	0.0000
2026/06/17	R213	05/08/2027		Bond Future	8.0249	99.9972	7.8789	100.4337	1.819	0.0000	0.0000
2026/06/17	R213	05/08/2027	8.27 Call	Bond Future	2062.0300	2.0620	2318.8500	2.3189	12.455	0.0000	0.0000
2026/06/17	R213	05/08/2027	8.27 Put	Bond Future	1334.3000	1.3343	1154.6200	1.1546	13.466	0.0000	0.0000
2026/06/17	R213	05/08/2027	8.58 Call	Bond Future	2691.7700	2.6918	2981.1300	2.9811	10.750	0.0000	0.0000
2026/06/17	R213	05/08/2027	8.58 Put	Bond Future	1053.2300	1.0532	906.0900	0.9061	13.970	0.0000	0.0000
2026/06/17	R213	05/08/2027	7.95 Put	Bond Future	1732.6600	1.7327	1513.8100	1.5138	12.631	0.0000	0.0000
2026/06/17	R213	05/08/2027	7.95 Call	Bond Future	1509.0100	1.5090	1726.6600	1.7267	14.423	0.0000	0.0000
2026/06/17	R214	06/08/2026		Bond Future	8.9972	82.8648	8.8482	83.8980	1.656	0.0000	0.0000
2026/06/17	R214	06/08/2026	11.97 Call	Bond Future	17239.7000	17.2397	18272.4700	18.2725	5.991	0.0000	0.0000
2026/06/17	R214	06/08/2026	11.97 Put	Bond Future	0.7700	0.0008	0.3000	0.0003	61.039	0.0000	0.0000
2026/06/17	R214	05/11/2026		Bond Future	9.0383	81.1047	8.8849	82.1564	1.696	0.0000	0.0000
2026/06/17	R214	05/11/2026	10.97 Call	Bond Future	12042.6400	12.0426	13021.4900	13.0215	8.128	0.0000	0.0000
2026/06/17	R214	05/11/2026	10.97 Put	Bond Future	289.0000	0.2890	216.1500	0.2162	25.208	0.0000	0.0000
2026/06/17	R214	04/02/2027		Bond Future	9.0856	82.6085	8.9275	83.6800	1.741	0.0000	0.0000
2026/06/17	R214	04/02/2027	9.90 Call	Bond Future	6728.7300	6.7287	7530.4800	7.5305	11.915	0.0000	0.0000
2026/06/17	R214	04/02/2027	9.90 Put	Bond Future	1511.7200	1.5117	1241.9300	1.2419	17.847	0.0000	0.0000
2026/06/17	R214	06/05/2027		Bond Future	9.1162	80.9393	8.9534	82.0315	1.786	0.0000	0.0000
2026/06/17	R214	06/05/2027	8.88 Call	Bond Future	2878.8000	2.8788	3387.9100	3.3879	17.685	0.0000	0.0000
2026/06/17	R214	06/05/2027	8.88 Put	Bond Future	4470.1100	4.4701	3886.9900	3.8870	13.045	0.0000	0.0000
2026/06/17	R214	05/08/2027		Bond Future	9.1454	82.5712	8.9776	83.6854	1.835	0.0000	0.0000
2026/06/17	R214	05/08/2027	9.32 Call	Bond Future	4647.6100	4.6476	5295.5200	5.2955	13.941	0.0000	0.0000
2026/06/17	R214	05/08/2027	9.32 Put	Bond Future	3510.8700	3.5109	3044.6100	3.0446	13.280	0.0000	0.0000
2026/06/17	R248	06/08/2026	9.00 Call	Bond Future	2143.6800	2.1437	2697.3300	2.6973	25.827	0.0000	0.0000
2026/06/17	R248	06/08/2026	9.00 Put	Bond Future	2282.6500	2.2827	1732.9200	1.7329	24.083	0.0000	0.0000
2026/06/17	R248	06/08/2026	10.00 Call	Bond Future	8744.5700	8.7446	9750.5100	9.7505	11.504	0.0000	0.0000
2026/06/17	R248	06/08/2026	10.00 Put	Bond Future	269.8300	0.2698	172.3900	0.1724	36.112	0.0000	0.0000
2026/06/17	R248	06/08/2026		Bond Future	9.0150	101.4141	8.8968	102.5175	1.312	0.0000	0.0000
2026/06/17	R248	06/08/2026	12.37 Call	Bond Future	24565.4200	24.5654	25668.5100	25.6685	4.490	0.0000	0.0000
2026/06/17	R248	06/08/2026	12.37 Put	Bond Future	0.5100	0.0005	0.2200	0.0002	56.863	0.0000	0.0000
2026/06/17	R248	05/11/2026		Bond Future	9.0526	98.8570	8.9312	99.9799	1.341	0.0000	0.0000
2026/06/17	R248	05/11/2026	11.31 Call	Bond Future	17927.1900	17.9272	18987.3200	18.9873	5.914	0.0000	0.0000
2026/06/17	R248	05/11/2026	11.31 Put	Bond Future	294.9900	0.2950	232.2300	0.2322	21.275	0.0000	0.0000
2026/06/17	R248	04/02/2027		Bond Future	9.0957	100.6897	8.9707	101.8340	1.374	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	R248	04/02/2027	10.11 Call	Bond Future	10265.5300	10.2655	11156.3700	11.1564	8.678	0.0000	0.0000
2026/06/17	R248	04/02/2027	10.11 Put	Bond Future	1716.0000	1.7160	1462.5800	1.4626	14.768	0.0000	0.0000
2026/06/17	R248	06/05/2027		Bond Future	9.1234	98.2353	8.9951	99.4015	1.407	0.0000	0.0000
2026/06/17	R248	06/05/2027	9.05 Call	Bond Future	4573.4100	4.5734	5167.2500	5.1673	12.985	0.0000	0.0000
2026/06/17	R248	06/05/2027	9.05 Put	Bond Future	5237.8600	5.2379	4665.4800	4.6655	10.928	0.0000	0.0000
2026/06/17	R248	05/08/2027		Bond Future	9.1497	100.2160	9.0177	101.4056	1.442	0.0000	0.0000
2026/06/17	R248	05/08/2027	9.37 Call	Bond Future	6505.5000	6.5055	7205.9600	7.2060	10.767	0.0000	0.0000
2026/06/17	R248	05/08/2027	9.37 Put	Bond Future	4569.7800	4.5698	4080.6900	4.0807	10.703	0.0000	0.0000
2026/06/17	R2R9	06/08/2026		Bond Future	8.8905	110.9780	8.7307	112.2485	1.797	0.0000	0.0000
2026/06/17	R2R9	06/08/2026	101.74 Call	Bond Future	97858.4500	97.8585	99128.9700	99.1290	1.298	0.0000	0.0000
2026/06/17	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R2R9	05/11/2026		Bond Future	8.9342	108.0578	8.7689	109.3509	1.849	0.0000	0.0000
2026/06/17	R2R9	05/11/2026	98.56 Call	Bond Future	97087.7300	97.0877	98380.8400	98.3808	1.332	0.0000	0.0000
2026/06/17	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R2R9	04/02/2027		Bond Future	8.9844	110.0609	8.8131	111.3785	1.906	0.0000	0.0000
2026/06/17	R2R9	04/02/2027	9.89 Call	Bond Future	8162.8800	8.1629	9174.9000	9.1749	12.398	0.0000	0.0000
2026/06/17	R2R9	04/02/2027	9.89 Put	Bond Future	1554.5400	1.5545	1248.9200	1.2489	19.660	0.0000	0.0000
2026/06/17	R2R9	06/05/2027		Bond Future	9.0190	107.2531	8.8417	108.5961	1.966	0.0000	0.0000
2026/06/17	R2R9	06/05/2027	8.83 Call	Bond Future	3375.1700	3.3752	4019.3200	4.0193	19.085	0.0000	0.0000
2026/06/17	R2R9	06/05/2027	8.83 Put	Bond Future	4807.5800	4.8076	4108.7100	4.1087	14.537	0.0000	0.0000
2026/06/17	R2R9	06/05/2027	9.64 Call	Bond Future	6953.4300	6.9534	7884.3600	7.8844	13.388	0.0000	0.0000
2026/06/17	R2R9	06/05/2027	9.64 Put	Bond Future	2428.2200	2.4282	2016.1300	2.0161	16.971	0.0000	0.0000
2026/06/17	R2R9	06/05/2027	8.94 Put	Bond Future	4368.8300	4.3688	3714.0600	3.7141	14.987	0.0000	0.0000
2026/06/17	R2R9	06/05/2027	8.94 Call	Bond Future	3773.4600	3.7735	4461.7100	4.4617	18.239	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	9.68 Call	Bond Future	7304.7500	7.3048	8238.3800	8.2384	12.781	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	9.68 Put	Bond Future	2798.0400	2.7980	2361.7800	2.3618	15.592	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	8.90 Put	Bond Future	5033.5200	5.0335	4343.7900	4.3438	13.703	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	8.90 Call	Bond Future	3904.2400	3.9042	4584.4000	4.5844	17.421	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	9.53 Call	Bond Future	6570.7500	6.5708	7462.5600	7.4626	13.572	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	9.53 Put	Bond Future	3115.3600	3.1154	2637.2800	2.6373	15.346	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	8.82 Put	Bond Future	5361.2100	5.3612	4641.9300	4.6419	13.416	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	8.82 Call	Bond Future	3629.5700	3.6296	4280.1800	4.2802	17.925	0.0000	0.0000
2026/06/17	R2R9	05/08/2027		Bond Future	9.0517	109.4158	8.8680	110.7857	2.029	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	9.26 Call	Bond Future	5327.6300	5.3276	6135.1400	6.1351	15.157	0.0000	0.0000
2026/06/17	R2R9	05/08/2027	9.26 Put	Bond Future	3803.1300	3.8031	3240.7500	3.2408	14.787	0.0000	0.0000
2026/06/17	R4R2	06/08/2026		Bond Future	9.0862	112.2675	8.9317	113.6370	1.700	0.0000	0.0000
2026/06/17	R4R2	06/08/2026	102.06 Call	Bond Future	98850.2400	98.8502	100219.7100	100.2197	1.385	0.0000	0.0000
2026/06/17	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	R4R2	05/11/2026		Bond Future	9.1317	109.2452	8.9724	110.6391	1.745	0.0000	0.0000
2026/06/17	R4R2	05/11/2026	98.76 Call	Bond Future	98022.6100	98.0226	99416.4800	99.4165	1.422	0.0000	0.0000
2026/06/17	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	R4R2	04/02/2027		Bond Future	9.1832	111.2703	9.0185	112.6906	1.793	0.0000	0.0000
2026/06/17	R4R2	04/02/2027	10.13 Call	Bond Future	9424.5500	9.4246	10518.5200	10.5185	11.608	0.0000	0.0000
2026/06/17	R4R2	04/02/2027	10.13 Put	Bond Future	1762.6400	1.7626	1436.3200	1.4363	18.513	0.0000	0.0000
2026/06/17	R4R2	06/05/2027		Bond Future	9.2206	108.3603	9.0506	109.8081	1.843	0.0000	0.0000
2026/06/17	R4R2	06/05/2027	9.00 Call	Bond Future	3749.6300	3.7496	4432.3600	4.4324	18.208	0.0000	0.0000
2026/06/17	R4R2	06/05/2027	9.00 Put	Bond Future	5633.7400	5.6337	4868.6700	4.8687	13.580	0.0000	0.0000
2026/06/17	R4R2	05/08/2027		Bond Future	9.2563	110.5453	9.0807	112.0221	1.897	0.0000	0.0000
2026/06/17	R4R2	05/08/2027	9.44 Call	Bond Future	5985.2300	5.9852	6846.5800	6.8466	14.391	0.0000	0.0000
2026/06/17	R4R2	05/08/2027	9.44 Put	Bond Future	4471.3400	4.4713	3855.8600	3.8559	13.765	0.0000	0.0000
2026/06/17	RR87	06/08/2026		Bond Future	7.1405	100.9138	7.1350	100.9158	0.077	0.0000	0.0000
2026/06/17	RR87	06/08/2026	6.53 Call	Bond Future	1.6900	0.0017	1.5791	0.0016	6.566	0.0000	0.0000
2026/06/17	RR87	06/08/2026	6.53 Put	Bond Future	217.7400	0.2177	215.6791	0.2157	0.947	0.0000	0.0000
2026/06/17	RR87	05/11/2026		Bond Future	6.1857	102.7858	6.1760	102.7869	0.156	0.0000	0.0000
2026/06/17	RR87	05/11/2026	5.27 Call	Bond Future	2.1503	0.0022	2.1611	0.0022	0.499	0.0000	0.0000
2026/06/17	RR87	05/11/2026	5.27 Put	Bond Future	107.2503	0.1073	106.1511	0.1062	1.025	0.0000	0.0000
2026/06/17	RR88	06/08/2026		Bond Future	7.5196	104.4691	7.4960	104.4974	0.315	0.0000	0.0000
2026/06/17	RR88	06/08/2026	6.79 Call	Bond Future	4.4429	0.0044	4.6615	0.0047	4.921	0.0000	0.0000
2026/06/17	RR88	06/08/2026	6.79 Put	Bond Future	882.1529	0.8822	854.0515	0.8541	3.186	0.0000	0.0000
2026/06/17	RR88	05/11/2026		Bond Future	7.4968	105.7726	7.4684	105.8022	0.379	0.0000	0.0000
2026/06/17	RR88	05/11/2026	6.71 Call	Bond Future	30.4662	0.0305	32.7320	0.0327	7.437	0.0000	0.0000
2026/06/17	RR88	05/11/2026	6.71 Put	Bond Future	854.8962	0.8549	827.5420	0.8275	3.200	0.0000	0.0000
2026/06/17	RR88	04/02/2027		Bond Future	7.4951	103.8888	7.4574	103.9205	0.503	0.0000	0.0000
2026/06/17	RR88	04/02/2027	7.78 Call	Bond Future	467.5719	0.4676	485.8494	0.4858	3.909	0.0000	0.0000
2026/06/17	RR88	04/02/2027	7.78 Put	Bond Future	228.8919	0.2289	215.5294	0.2155	5.838	0.0000	0.0000
2026/06/17	RR88	06/05/2027		Bond Future	7.2903	105.9405	7.2376	105.9722	0.723	0.0000	0.0000
2026/06/17	RR88	06/05/2027	7.89 Call	Bond Future	502.1259	0.5021	523.5470	0.5235	4.266	0.0000	0.0000
2026/06/17	RR88	06/05/2027	7.89 Put	Bond Future	142.8159	0.1428	132.5370	0.1325	7.197	0.0000	0.0000
2026/06/17	RR88	05/08/2027		Bond Future	6.6779	102.7681	6.5893	102.8003	1.327	0.0000	0.0000
2026/06/17	RR88	05/08/2027	8.07 Call	Bond Future	542.6597	0.5427	569.8471	0.5698	5.010	0.0000	0.0000
2026/06/17	RR88	05/08/2027	8.07 Put	Bond Future	39.9597	0.0400	34.9771	0.0350	12.469	0.0000	0.0000
2026/06/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

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