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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2026 TO 18/06/2026

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
2026/06/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/18	2029	06/08/2026		Bond Future	151.2283	151.2283	151.2413	0.009	0.0000	0.0000
2026/06/18	2029	06/08/2026	144.10 Call	Bond Future	7128.3000	7.1283	7141.2600	0.182	0.0000	0.0000
2026/06/18	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2029	05/11/2026		Bond Future	152.5654	152.5654	152.5782	0.008	0.0000	0.0000
2026/06/18	2029	05/11/2026	147.56 Call	Bond Future	5005.3800	5.0054	5018.1800	0.256	0.0000	0.0000
2026/06/18	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	
2026/06/18	2029	04/02/2027		Bond Future	155.4312	155.4312	155.4445	155.4445	0.009	0.0000	0.0000
2026/06/18	2029	04/02/2027	149.72 Call	Bond Future	5711.1500	5.7112	5724.4800	5.7245	0.233	0.0000	0.0000
2026/06/18	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2029	06/05/2027		Bond Future	156.9943	156.9943	157.0077	157.0077	0.009	0.0000	0.0000
2026/06/18	2029	06/05/2027	153.32 Call	Bond Future	3674.3200	3.6743	3687.6800	3.6877	0.364	0.0000	0.0000
2026/06/18	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2029	05/08/2027		Bond Future	160.1930	160.1930	160.2065	160.2065	0.008	0.0000	0.0000
2026/06/18	2029	05/08/2027	156.72 Call	Bond Future	3472.9500	3.4730	3486.5100	3.4865	0.390	0.0000	0.0000
2026/06/18	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2030	06/08/2026	7.21 Put	Bond Future	1671.3700	1.6714	1900.9400	1.9009	13.735	0.0000	0.0000
2026/06/18	2030	06/08/2026	7.21 Call	Bond Future	107.8000	0.1078	71.7900	0.0718	33.404	0.0000	0.0000
2026/06/18	2030	06/08/2026	7.71 Put	Bond Future	620.5400	0.6205	759.2200	0.7592	22.348	0.0000	0.0000
2026/06/18	2030	06/08/2026	7.71 Call	Bond Future	575.4500	0.5755	448.5500	0.4486	22.052	0.0000	0.0000
2026/06/18	2030	06/08/2026	8.06 Call	Bond Future	1264.8300	1.2648	1071.1400	1.0711	15.314	0.0000	0.0000
2026/06/18	2030	06/08/2026	8.06 Put	Bond Future	263.4600	0.2635	335.3500	0.3354	27.287	0.0000	0.0000
2026/06/18	2030	06/08/2026		Bond Future	7.7250	101.0790	7.8134	100.8135	1.145	0.0000	0.0000
2026/06/18	2030	06/08/2026	9.22 Call	Bond Future	4388.9900	4.3890	4127.6900	4.1277	5.954	0.0000	0.0000
2026/06/18	2030	06/08/2026	9.22 Put	Bond Future	13.6500	0.0137	17.9300	0.0179	31.355	0.0000	0.0000
2026/06/18	2030	05/11/2026		Bond Future	7.7309	102.9537	7.8270	102.6828	1.244	0.0000	0.0000
2026/06/18	2030	05/11/2026	8.39 Call	Bond Future	2218.2200	2.2182	2013.3900	2.0134	9.234	0.0000	0.0000
2026/06/18	2030	05/11/2026	8.39 Put	Bond Future	379.9400	0.3799	445.9600	0.4460	17.376	0.0000	0.0000
2026/06/18	2030	04/02/2027		Bond Future	7.7472	100.8558	7.8524	100.5801	1.359	0.0000	0.0000
2026/06/18	2030	04/02/2027	7.82 Call	Bond Future	1182.8600	1.1829	1039.0700	1.0391	12.156	0.0000	0.0000
2026/06/18	2030	04/02/2027	7.82 Put	Bond Future	992.0400	0.9920	1123.9100	1.1239	13.293	0.0000	0.0000
2026/06/18	2030	06/05/2027		Bond Future	7.7283	102.8472	7.8444	102.5659	1.503	0.0000	0.0000
2026/06/18	2030	06/05/2027	7.27 Call	Bond Future	634.7000	0.6347	540.5300	0.5405	14.837	0.0000	0.0000
2026/06/18	2030	06/05/2027	7.27 Put	Bond Future	1754.6000	1.7546	1941.7400	1.9417	10.666	0.0000	0.0000
2026/06/18	2030	05/08/2027		Bond Future	7.6942	100.9110	7.8237	100.6240	1.683	0.0000	0.0000
2026/06/18	2030	05/08/2027	8.11 Call	Bond Future	1716.6800	1.7167	1540.9600	1.5410	10.236	0.0000	0.0000
2026/06/18	2030	05/08/2027	8.11 Put	Bond Future	798.5400	0.7985	909.8500	0.9099	13.939	0.0000	0.0000
2026/06/18	2031	06/08/2026		Bond Future	117.0722	117.0722	117.0831	117.0831	0.009	0.0000	0.0000
2026/06/18	2031	06/08/2026	113.81 Call	Bond Future	3276.3100	3.2763	3286.1100	3.2861	0.299	0.0000	0.0000
2026/06/18	2031	06/08/2026	113.81 Put	Bond Future	14.1300	0.0141	13.0200	0.0130	7.856	0.0000	0.0000
2026/06/18	2031	05/11/2026		Bond Future	119.2714	119.2714	119.2822	119.2822	0.009	0.0000	0.0000
2026/06/18	2031	05/11/2026	111.49 Call	Bond Future	7781.7500	7.7818	7792.5000	7.7925	0.138	0.0000	0.0000
2026/06/18	2031	05/11/2026	111.49 Put	Bond Future	0.3400	0.0003	0.3200	0.0003	5.882	0.0000	0.0000
2026/06/18	2031	04/02/2027		Bond Future	119.0069	119.0069	119.0181	119.0181	0.009	0.0000	0.0000
2026/06/18	2031	04/02/2027	116.18 Call	Bond Future	3065.6900	3.0657	3073.6800	3.0737	0.261	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	
2026/06/18	2031	04/02/2027	116.18 Put	Bond Future	238.8200	0.2388	235.5800	0.2356	1.357	0.0000	0.0000
2026/06/18	2031	06/05/2027		Bond Future	121.3825	121.3825	121.3937	121.3937	0.009	0.0000	0.0000
2026/06/18	2031	06/05/2027	116.87 Call	Bond Future	4599.9300	4.5999	4609.8400	4.6098	0.215	0.0000	0.0000
2026/06/18	2031	06/05/2027	116.87 Put	Bond Future	87.4600	0.0875	86.1400	0.0861	1.509	0.0000	0.0000
2026/06/18	2031	05/08/2027		Bond Future	121.2898	121.2898	121.3015	121.3015	0.010	0.0000	0.0000
2026/06/18	2031	05/08/2027	121.41 Call	Bond Future	1240.0500	1.2401	1244.2200	1.2442	0.336	0.0000	0.0000
2026/06/18	2031	05/08/2027	121.41 Put	Bond Future	1360.2200	1.3602	1352.7000	1.3527	0.553	0.0000	0.0000
2026/06/18	2032	06/08/2026		Bond Future	7.9795	104.2132	8.0615	103.8446	1.028	0.0000	0.0000
2026/06/18	2032	06/08/2026	10.12 Call	Bond Future	9100.7700	9.1008	8733.4100	8.7334	4.037	0.0000	0.0000
2026/06/18	2032	06/08/2026	10.12 Put	Bond Future	4.9800	0.0050	6.2500	0.0063	25.502	0.0000	0.0000
2026/06/18	2032	05/11/2026		Bond Future	8.0015	101.9859	8.0883	101.6101	1.085	0.0000	0.0000
2026/06/18	2032	05/11/2026	9.16 Call	Bond Future	5210.4400	5.2104	4885.9800	4.8860	6.227	0.0000	0.0000
2026/06/18	2032	05/11/2026	9.16 Put	Bond Future	335.1000	0.3351	386.4100	0.3864	15.312	0.0000	0.0000
2026/06/18	2032	04/02/2027		Bond Future	8.0324	103.8771	8.1244	103.4945	1.145	0.0000	0.0000
2026/06/18	2032	04/02/2027	8.48 Call	Bond Future	2996.1200	2.9961	2746.4400	2.7464	8.333	0.0000	0.0000
2026/06/18	2032	04/02/2027	8.48 Put	Bond Future	1151.6700	1.1517	1284.5500	1.2846	11.538	0.0000	0.0000
2026/06/18	2032	06/05/2027		Bond Future	8.0348	101.7661	8.1326	101.3758	1.217	0.0000	0.0000
2026/06/18	2032	06/05/2027	7.80 Call	Bond Future	1561.9100	1.5619	1395.2000	1.3952	10.673	0.0000	0.0000
2026/06/18	2032	06/05/2027	7.80 Put	Bond Future	2506.5400	2.5065	2730.1100	2.7301	8.919	0.0000	0.0000
2026/06/18	2032	05/08/2027		Bond Future	8.0305	103.8179	8.1347	103.4197	1.298	0.0000	0.0000
2026/06/18	2032	05/08/2027	8.42 Call	Bond Future	3014.0500	3.0141	2771.6300	2.7716	8.043	0.0000	0.0000
2026/06/18	2032	05/08/2027	8.42 Put	Bond Future	1535.5400	1.5355	1691.3200	1.6913	10.145	0.0000	0.0000
2026/06/18	2033	06/08/2026		Bond Future	148.3609	148.3609	148.3755	148.3755	0.010	0.0000	0.0000
2026/06/18	2033	06/08/2026	134.25 Call	Bond Future	14110.9100	14.1109	14125.4700	14.1255	0.103	0.0000	0.0000
2026/06/18	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2033	05/11/2026		Bond Future	149.5406	149.5406	149.5550	149.5550	0.010	0.0000	0.0000
2026/06/18	2033	05/11/2026	137.26 Call	Bond Future	12280.6400	12.2806	12295.0400	12.2950	0.117	0.0000	0.0000
2026/06/18	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2033	04/02/2027		Bond Future	152.3496	152.3496	152.3646	152.3646	0.010	0.0000	0.0000
2026/06/18	2033	04/02/2027	142.71 Call	Bond Future	9639.6400	9.6396	9654.5800	9.6546	0.155	0.0000	0.0000
2026/06/18	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2033	06/05/2027		Bond Future	153.7457	153.7457	153.7607	153.7607	0.010	0.0000	0.0000
2026/06/18	2033	06/05/2027	151.21 Call	Bond Future	2535.6900	2.5357	2550.7100	2.5507	0.592	0.0000	0.0000
2026/06/18	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2033	05/08/2027		Bond Future	156.8781	156.8781	156.8934	156.8934	0.010	0.0000	0.0000
2026/06/18	2033	05/08/2027	153.15 Call	Bond Future	3728.1400	3.7281	3743.3700	3.7434	0.409	0.0000	0.0000
2026/06/18	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	
2026/06/18	2037	06/08/2026	11.30 Call	Bond Future	16839.2600	16.8393	16460.2800	16.4603	2.251	0.0000	0.0000
2026/06/18	2037	06/08/2026	11.30 Put	Bond Future	0.8200	0.0008	0.9200	0.0009	12.195	0.0000	0.0000
2026/06/18	2037	06/08/2026	10.70 Call	Bond Future	13563.8300	13.5638	13185.7800	13.1858	2.787	0.0000	0.0000
2026/06/18	2037	06/08/2026	10.70 Put	Bond Future	8.0900	0.0081	9.1200	0.0091	12.732	0.0000	0.0000
2026/06/18	2037	06/08/2026	10.02 Put	Bond Future	39.2800	0.0393	45.0600	0.0451	14.715	0.0000	0.0000
2026/06/18	2037	06/08/2026	10.02 Call	Bond Future	9657.4300	9.6574	9284.1300	9.2841	3.865	0.0000	0.0000
2026/06/18	2037	06/08/2026		Bond Future	8.5148	100.1709	8.5704	99.7918	0.653	0.0000	0.0000
2026/06/18	2037	06/08/2026	11.71 Call	Bond Future	18984.0800	18.9841	18605.0200	18.6050	1.997	0.0000	0.0000
2026/06/18	2037	06/08/2026	11.71 Put	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0.0000	0.0000
2026/06/18	2037	06/08/2026	9.30 Call	Bond Future	5410.8700	5.4109	5066.8800	5.0669	6.357	0.0000	0.0000
2026/06/18	2037	06/08/2026	9.30 Put	Bond Future	230.9400	0.2309	266.0300	0.2660	15.194	0.0000	0.0000
2026/06/18	2037	05/11/2026	10.83 Call	Bond Future	14037.7500	14.0378	13664.4600	13.6645	2.659	0.0000	0.0000
2026/06/18	2037	05/11/2026	10.83 Put	Bond Future	142.3600	0.1424	155.4900	0.1555	9.223	0.0000	0.0000
2026/06/18	2037	05/11/2026	10.23 Call	Bond Future	10802.8100	10.8028	10443.4400	10.4434	3.327	0.0000	0.0000
2026/06/18	2037	05/11/2026	10.23 Put	Bond Future	291.3100	0.2913	318.3600	0.3184	9.286	0.0000	0.0000
2026/06/18	2037	05/11/2026	9.46 Put	Bond Future	736.5000	0.7365	803.8800	0.8039	9.149	0.0000	0.0000
2026/06/18	2037	05/11/2026	9.46 Call	Bond Future	6636.8000	6.6368	6317.7600	6.3178	4.807	0.0000	0.0000
2026/06/18	2037	05/11/2026		Bond Future	8.5454	102.0287	8.6031	101.6423	0.675	0.0000	0.0000
2026/06/18	2037	05/11/2026	10.62 Call	Bond Future	12919.9800	12.9200	12550.8500	12.5509	2.857	0.0000	0.0000
2026/06/18	2037	05/11/2026	10.62 Put	Bond Future	188.8900	0.1889	206.1800	0.2062	9.153	0.0000	0.0000
2026/06/18	2037	04/02/2027		Bond Future	8.5823	99.6632	8.6421	99.2698	0.697	0.0000	0.0000
2026/06/18	2037	04/02/2027	9.51 Call	Bond Future	7049.3800	7.0494	6742.2600	6.7423	4.357	0.0000	0.0000
2026/06/18	2037	04/02/2027	9.51 Put	Bond Future	1176.3100	1.1763	1262.6100	1.2626	7.337	0.0000	0.0000
2026/06/18	2037	04/02/2027	9.81 Call	Bond Future	8562.8000	8.5628	8235.5400	8.2355	3.822	0.0000	0.0000
2026/06/18	2037	04/02/2027	9.81 Put	Bond Future	889.4400	0.8894	955.6000	0.9556	7.438	0.0000	0.0000
2026/06/18	2037	04/02/2027	9.31 Call	Bond Future	6070.9300	6.0709	5780.4600	5.7805	4.785	0.0000	0.0000
2026/06/18	2037	04/02/2027	9.31 Put	Bond Future	1424.2600	1.4243	1527.2100	1.5272	7.228	0.0000	0.0000
2026/06/18	2037	04/02/2027	8.44 Put	Bond Future	3508.1800	3.5082	3716.2500	3.7163	5.931	0.0000	0.0000
2026/06/18	2037	04/02/2027	8.44 Call	Bond Future	2564.9700	2.5650	2379.6200	2.3796	7.226	0.0000	0.0000
2026/06/18	2037	06/05/2027		Bond Future	8.6069	101.6312	8.6691	101.2299	0.723	0.0000	0.0000
2026/06/18	2037	06/05/2027	8.58 Call	Bond Future	3295.5600	3.2956	3090.0600	3.0901	6.236	0.0000	0.0000
2026/06/18	2037	06/05/2027	8.58 Put	Bond Future	3469.8400	3.4698	3665.7100	3.6657	5.645	0.0000	0.0000
2026/06/18	2037	05/08/2027		Bond Future	8.6299	99.4199	8.6946	99.0104	0.750	0.0000	0.0000
2026/06/18	2037	05/08/2027	9.05 Call	Bond Future	5235.2000	5.2352	4977.2100	4.9772	4.928	0.0000	0.0000
2026/06/18	2037	05/08/2027	9.05 Put	Bond Future	2615.1000	2.6151	2766.6200	2.7666	5.794	0.0000	0.0000
2026/06/18	2038	06/08/2026		Bond Future	163.3614	163.3614	163.5411	163.5411	0.110	0.0000	0.0000
2026/06/18	2038	06/08/2026	144.72 Call	Bond Future	18641.4000	18.6414	18821.0500	18.8211	0.964	0.0000	0.0000
2026/06/18	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	
2026/06/18	2038	05/11/2026		Bond Future	166.4301	166.4301	166.6128	166.6128	0.110	0.0000	0.0000
2026/06/18	2038	05/11/2026	146.31 Call	Bond Future	20120.0600	20.1201	20302.7500	20.3028	0.908	0.0000	0.0000
2026/06/18	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2038	04/02/2027		Bond Future	167.2821	167.2821	167.4685	167.4685	0.111	0.0000	0.0000
2026/06/18	2038	04/02/2027	153.83 Call	Bond Future	13452.1400	13.4521	13638.5200	13.6385	1.386	0.0000	0.0000
2026/06/18	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2038	06/05/2027		Bond Future	170.6209	170.6209	170.8107	170.8107	0.111	0.0000	0.0000
2026/06/18	2038	06/05/2027	166.10 Call	Bond Future	4520.8600	4.5209	4710.6800	4.7107	4.199	0.0000	0.0000
2026/06/18	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2038	05/08/2027		Bond Future	171.7676	171.7676	171.9614	171.9614	0.113	0.0000	0.0000
2026/06/18	2038	05/08/2027	169.13 Call	Bond Future	2637.6400	2.6376	2831.4400	2.8314	7.347	0.0000	0.0000
2026/06/18	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2040	06/08/2026		Bond Future	8.8071	101.7921	8.8625	101.3564	0.630	0.0000	0.0000
2026/06/18	2040	06/08/2026	12.19 Call	Bond Future	22358.3900	22.3584	21922.6700	21.9227	1.949	0.0000	0.0000
2026/06/18	2040	06/08/2026	12.19 Put	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0.0000	0.0000
2026/06/18	2040	06/08/2026	9.20 Call	Bond Future	3773.0100	3.7730	3437.6600	3.4377	8.888	0.0000	0.0000
2026/06/18	2040	06/08/2026	9.20 Put	Bond Future	741.6900	0.7417	842.0700	0.8421	13.534	0.0000	0.0000
2026/06/18	2040	05/11/2026		Bond Future	8.8431	103.6800	8.9004	103.2360	0.648	0.0000	0.0000
2026/06/18	2040	05/11/2026	11.06 Call	Bond Future	15558.2800	15.5583	15132.1300	15.1321	2.739	0.0000	0.0000
2026/06/18	2040	05/11/2026	11.06 Put	Bond Future	203.8400	0.2038	221.7400	0.2217	8.781	0.0000	0.0000
2026/06/18	2040	05/11/2026	11.27 Call	Bond Future	16793.3300	16.7933	16363.3700	16.3634	2.560	0.0000	0.0000
2026/06/18	2040	05/11/2026	11.27 Put	Bond Future	161.3600	0.1614	175.4500	0.1755	8.732	0.0000	0.0000
2026/06/18	2040	05/11/2026	10.67 Call	Bond Future	13219.0200	13.2190	12802.7200	12.8027	3.149	0.0000	0.0000
2026/06/18	2040	05/11/2026	10.67 Put	Bond Future	312.4500	0.3125	340.2000	0.3402	8.881	0.0000	0.0000
2026/06/18	2040	05/11/2026	9.91 Put	Bond Future	753.1200	0.7531	819.5100	0.8195	8.815	0.0000	0.0000
2026/06/18	2040	05/11/2026	9.91 Call	Bond Future	8592.3200	8.5923	8214.6600	8.2147	4.395	0.0000	0.0000
2026/06/18	2040	04/02/2027		Bond Future	8.8850	101.0947	8.9442	100.6426	0.667	0.0000	0.0000
2026/06/18	2040	04/02/2027	9.93 Call	Bond Future	8871.2400	8.8712	8509.9300	8.5099	4.073	0.0000	0.0000
2026/06/18	2040	04/02/2027	9.93 Put	Bond Future	1292.9600	1.2930	1383.7800	1.3838	7.024	0.0000	0.0000
2026/06/18	2040	04/02/2027	10.17 Call	Bond Future	10253.4900	10.2535	9875.4600	9.8755	3.687	0.0000	0.0000
2026/06/18	2040	04/02/2027	10.17 Put	Bond Future	1048.8900	1.0489	1122.9900	1.1230	7.065	0.0000	0.0000
2026/06/18	2040	04/02/2027	9.67 Call	Bond Future	7407.4500	7.4075	7068.7200	7.0687	4.573	0.0000	0.0000
2026/06/18	2040	04/02/2027	9.67 Put	Bond Future	1637.6200	1.6376	1751.0200	1.7510	6.925	0.0000	0.0000
2026/06/18	2040	04/02/2027	8.78 Put	Bond Future	3995.4900	3.9955	4226.7800	4.2268	5.789	0.0000	0.0000
2026/06/18	2040	04/02/2027	8.78 Call	Bond Future	3186.9800	3.1870	2966.1400	2.9661	6.929	0.0000	0.0000
2026/06/18	2040	06/05/2027		Bond Future	8.9163	103.0911	8.9776	102.6298	0.687	0.0000	0.0000
2026/06/18	2040	06/05/2027	8.88 Call	Bond Future	3906.1500	3.9062	3669.4100	3.6694	6.061	0.0000	0.0000
2026/06/18	2040	06/05/2027	8.88 Put	Bond Future	4181.0500	4.1811	4405.6200	4.4056	5.371	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	
2026/06/18	2040	05/08/2027		Bond Future	8.9468	100.6586	9.0102	100.1880	0.709	0.0000	0.0000
2026/06/18	2040	05/08/2027	9.33 Call	Bond Future	6067.7800	6.0678	5774.7200	5.7747	4.830	0.0000	0.0000
2026/06/18	2040	05/08/2027	9.33 Put	Bond Future	3269.9400	3.2699	3447.4700	3.4475	5.429	0.0000	0.0000
2026/06/18	2043	06/08/2026		Bond Future	125.1892	125.1892	125.2025	125.2025	0.011	0.0000	0.0000
2026/06/18	2043	06/08/2026	110.88 Call	Bond Future	14311.0164	14.3110	14324.1646	14.3242	0.092	0.0000	0.0000
2026/06/18	2043	06/08/2026	110.88 Put	Bond Future	1.8564	0.0019	1.6346	0.0016	11.947	0.0000	0.0000
2026/06/18	2043	05/11/2026		Bond Future	127.5410	127.5410	127.5542	127.5542	0.010	0.0000	0.0000
2026/06/18	2043	05/11/2026	112.84 Call	Bond Future	14773.8144	14.7738	14785.1073	14.7851	0.076	0.0000	0.0000
2026/06/18	2043	05/11/2026	112.84 Put	Bond Future	72.8344	0.0728	70.9473	0.0709	2.591	0.0000	0.0000
2026/06/18	2043	04/02/2027		Bond Future	126.9859	126.9859	126.9996	126.9996	0.011	0.0000	0.0000
2026/06/18	2043	04/02/2027	117.63 Call	Bond Future	10144.4149	10.1444	10151.1632	10.1512	0.067	0.0000	0.0000
2026/06/18	2043	04/02/2027	117.63 Put	Bond Future	788.5149	0.7885	781.5432	0.7815	0.884	0.0000	0.0000
2026/06/18	2043	06/05/2027		Bond Future	129.5209	129.5209	129.5347	129.5347	0.011	0.0000	0.0000
2026/06/18	2043	06/05/2027	127.48 Call	Bond Future	5407.0420	5.4070	5408.6638	5.4087	0.030	0.0000	0.0000
2026/06/18	2043	06/05/2027	127.48 Put	Bond Future	3366.1520	3.3662	3353.9538	3.3540	0.362	0.0000	0.0000
2026/06/18	2043	05/08/2027		Bond Future	129.1375	129.1375	129.1518	129.1518	0.011	0.0000	0.0000
2026/06/18	2043	05/08/2027	129.56 Call	Bond Future	4543.8697	4.5439	4545.3634	4.5454	0.033	0.0000	0.0000
2026/06/18	2043	05/08/2027	129.56 Put	Bond Future	4966.3897	4.9664	4953.5534	4.9536	0.258	0.0000	0.0000
2026/06/18	2044	06/08/2026	9.75 Call	Bond Future	6835.8300	6.8358	6482.0000	6.4820	5.176	0.0000	0.0000
2026/06/18	2044	06/08/2026	9.75 Put	Bond Future	328.0800	0.3281	363.3000	0.3633	10.735	0.0000	0.0000
2026/06/18	2044	06/08/2026	9.25 Call	Bond Future	3537.8100	3.5378	3253.8200	3.2538	8.027	0.0000	0.0000
2026/06/18	2044	06/08/2026	9.25 Put	Bond Future	1050.7600	1.0508	1155.8200	1.1558	9.998	0.0000	0.0000
2026/06/18	2044	06/08/2026	9.00 Call	Bond Future	2209.3300	2.2093	1985.0300	1.9850	10.152	0.0000	0.0000
2026/06/18	2044	06/08/2026	9.00 Put	Bond Future	1832.9800	1.8330	1997.7300	1.9977	8.988	0.0000	0.0000
2026/06/18	2044	06/08/2026		Bond Future	8.9563	98.4749	9.0015	98.0859	0.505	0.0000	0.0000
2026/06/18	2044	06/08/2026	12.42 Call	Bond Future	24145.5300	24.1455	23756.4900	23.7565	1.611	0.0000	0.0000
2026/06/18	2044	06/08/2026	12.42 Put	Bond Future	0.1700	0.0002	0.1800	0.0002	5.882	0.0000	0.0000
2026/06/18	2044	05/11/2026		Bond Future	8.9921	100.3013	9.0386	99.9047	0.518	0.0000	0.0000
2026/06/18	2044	05/11/2026	11.34 Call	Bond Future	17545.3800	17.5454	17162.8400	17.1628	2.180	0.0000	0.0000
2026/06/18	2044	05/11/2026	11.34 Put	Bond Future	217.0500	0.2171	231.1400	0.2311	6.492	0.0000	0.0000
2026/06/18	2044	04/02/2027		Bond Future	9.0331	97.7785	9.0811	97.3748	0.531	0.0000	0.0000
2026/06/18	2044	04/02/2027	10.18 Call	Bond Future	10361.9700	10.3620	10031.6100	10.0316	3.188	0.0000	0.0000
2026/06/18	2044	04/02/2027	10.18 Put	Bond Future	1352.3400	1.3523	1425.7200	1.4257	5.426	0.0000	0.0000
2026/06/18	2044	06/05/2027		Bond Future	9.0647	99.7094	9.1142	99.2975	0.545	0.0000	0.0000
2026/06/18	2044	06/05/2027	9.08 Call	Bond Future	4589.1300	4.5891	4367.9600	4.3680	4.819	0.0000	0.0000
2026/06/18	2044	06/05/2027	9.08 Put	Bond Future	4461.6000	4.4616	4652.3600	4.6524	4.276	0.0000	0.0000
2026/06/18	2044	05/08/2027		Bond Future	9.0957	97.3341	9.1466	96.9138	0.560	0.0000	0.0000
2026/06/18	2044	05/08/2027	9.44 Call	Bond Future	6587.3400	6.5873	6326.6300	6.3266	3.958	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	
2026/06/18	2044	05/08/2027	9.44 Put	Bond Future	3799.7600	3.7998	3959.3000	3.9593	4.199	0.0000	0.0000
2026/06/18	2046	06/08/2026		Bond Future	147.0956	147.0956	146.6793	146.6793	0.283	0.0000	0.0000
2026/06/18	2046	06/08/2026	122.38 Call	Bond Future	24715.6400	24.7156	24299.2700	24.2993	1.685	0.0000	0.0000
2026/06/18	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2046	05/11/2026		Bond Future	147.4963	147.4963	147.0716	147.0716	0.288	0.0000	0.0000
2026/06/18	2046	05/11/2026	125.48 Call	Bond Future	22016.2800	22.0163	21591.5800	21.5916	1.929	0.0000	0.0000
2026/06/18	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2046	04/02/2027		Bond Future	150.2667	150.2667	149.8343	149.8343	0.288	0.0000	0.0000
2026/06/18	2046	04/02/2027	131.09 Call	Bond Future	19176.6500	19.1767	18744.3300	18.7443	2.254	0.0000	0.0000
2026/06/18	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2046	06/05/2027		Bond Future	150.8480	150.8480	150.4068	150.4068	0.292	0.0000	0.0000
2026/06/18	2046	06/05/2027	148.99 Call	Bond Future	1857.9900	1.8580	1416.8100	1.4168	23.745	0.0000	0.0000
2026/06/18	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2046	05/08/2027		Bond Future	153.9216	153.9216	153.4714	153.4714	0.292	0.0000	0.0000
2026/06/18	2046	05/08/2027	149.17 Call	Bond Future	4751.5900	4.7516	4301.3900	4.3014	9.475	0.0000	0.0000
2026/06/18	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2050	06/08/2026		Bond Future	149.3049	149.3049	148.8110	148.8110	0.331	0.0000	0.0000
2026/06/18	2050	06/08/2026	123.27 Call	Bond Future	26034.8800	26.0349	25541.0100	25.5410	1.897	0.0000	0.0000
2026/06/18	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2050	05/11/2026		Bond Future	152.1093	152.1093	151.6057	151.6057	0.331	0.0000	0.0000
2026/06/18	2050	05/11/2026	123.84 Call	Bond Future	28269.2600	28.2693	27765.6600	27.7657	1.781	0.0000	0.0000
2026/06/18	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2050	04/02/2027		Bond Future	152.4355	152.4355	151.9228	151.9228	0.336	0.0000	0.0000
2026/06/18	2050	04/02/2027	132.39 Call	Bond Future	20045.5000	20.0455	19532.7700	19.5328	2.558	0.0000	0.0000
2026/06/18	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2050	06/05/2027		Bond Future	155.4778	155.4778	154.9547	154.9547	0.336	0.0000	0.0000
2026/06/18	2050	06/05/2027	150.46 Call	Bond Future	5017.7800	5.0178	4494.7300	4.4947	10.424	0.0000	0.0000
2026/06/18	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	2050	05/08/2027		Bond Future	156.0515	156.0515	155.5178	155.5178	0.342	0.0000	0.0000
2026/06/18	2050	05/08/2027	152.97 Call	Bond Future	3081.4700	3.0815	2547.8400	2.5478	17.317	0.0000	0.0000
2026/06/18	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	AL37	06/08/2026		Index Future	1303.9400	1303.9400	1299.8650	1299.8650	0.313	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	
2026/06/18	AL37	05/11/2026		Index Future	1328.3770	1328.3770	1324.2220	1324.2220	0.313	0.0000	0.0000
2026/06/18	AL37	04/02/2027		Index Future	1353.0190	1353.0190	1348.7890	1348.7890	0.313	0.0000	0.0000
2026/06/18	AL37	06/05/2027		Index Future	1379.7100	1379.7100	1375.3940	1375.3940	0.313	0.0000	0.0000
2026/06/18	AL37	05/08/2027		Index Future	1407.2350	1407.2350	1402.8330	1402.8330	0.313	0.0000	0.0000
2026/06/18	AL7T	06/08/2026		Index Future	1710.5430	1710.5430	1704.2120	1704.2120	0.370	0.0000	0.0000
2026/06/18	AL7T	05/11/2026		Index Future	1742.6000	1742.6000	1736.1460	1736.1460	0.370	0.0000	0.0000
2026/06/18	AL7T	04/02/2027		Index Future	1774.9260	1774.9260	1768.3550	1768.3550	0.370	0.0000	0.0000
2026/06/18	AL7T	06/05/2027		Index Future	1809.9400	1809.9400	1803.2360	1803.2360	0.370	0.0000	0.0000
2026/06/18	AL7T	05/08/2027		Index Future	1846.0490	1846.0490	1839.2100	1839.2100	0.370	0.0000	0.0000
2026/06/18	ALBI	06/08/2026		Index Future	1442.8610	1442.8610	1437.5440	1437.5440	0.369	0.0000	0.0000
2026/06/18	ALBI	05/11/2026		Index Future	1469.9010	1469.9010	1464.4810	1464.4810	0.369	0.0000	0.0000
2026/06/18	ALBI	04/02/2027		Index Future	1497.1680	1497.1680	1491.6500	1491.6500	0.369	0.0000	0.0000
2026/06/18	ALBI	06/05/2027		Index Future	1526.7030	1526.7030	1521.0730	1521.0730	0.369	0.0000	0.0000
2026/06/18	ALBI	05/08/2027		Index Future	1557.1610	1557.1610	1551.4180	1551.4180	0.369	0.0000	0.0000
2026/06/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/18	C210	31/03/2028		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	
2026/06/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/18	ES33	06/08/2026		Bond Future	8.7007	96.7879	8.7616	96.4836	0.700	0.0000	0.0000
2026/06/18	ES33	06/08/2026	12.02 Call	Bond Future	14919.2700	14.9193	14614.9300	14.6149	2.040	0.0000	0.0000
2026/06/18	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	ES33	05/11/2026		Bond Future	8.7487	94.8124	8.8126	94.5021	0.730	0.0000	0.0000
2026/06/18	ES33	05/11/2026	10.83 Call	Bond Future	9484.0000	9.4840	9173.6600	9.1737	3.272	0.0000	0.0000
2026/06/18	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	ES33	04/02/2027		Bond Future	8.8084	96.5930	8.8755	96.2770	0.761	0.0000	0.0000
2026/06/18	ES33	04/02/2027	9.70 Call	Bond Future	4096.4200	4.0964	3780.4000	3.7804	7.715	0.0000	0.0000
2026/06/18	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	ES33	06/05/2027		Bond Future	8.8437	94.7248	8.9141	94.4024	0.797	0.0000	0.0000
2026/06/18	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	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	
2026/06/18	ES33	06/05/2027	8.80 Put	Bond Future	200.4800	0.2005	522.9400	0.5229	160.844	0.0000	0.0000
2026/06/18	ES33	05/08/2027		Bond Future	8.8754	96.6552	8.9495	96.3261	0.836	0.0000	0.0000
2026/06/18	ES33	05/08/2027	9.27 Call	Bond Future	1734.8000	1.7348	1405.7100	1.4057	18.970	0.0000	0.0000
2026/06/18	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	ES42	06/08/2026		Bond Future	9.2545	96.3254	9.3098	95.8937	0.598	0.0000	0.0000
2026/06/18	ES42	06/08/2026	12.65 Call	Bond Future	21851.0900	21.8511	21419.3500	21.4194	1.976	0.0000	0.0000
2026/06/18	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	ES42	05/11/2026		Bond Future	9.3005	93.8706	9.3576	93.4305	0.614	0.0000	0.0000
2026/06/18	ES42	05/11/2026	11.66 Call	Bond Future	15905.8000	15.9058	15465.7200	15.4657	2.767	0.0000	0.0000
2026/06/18	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	ES42	04/02/2027		Bond Future	9.3522	95.6331	9.4111	95.1849	0.630	0.0000	0.0000
2026/06/18	ES42	04/02/2027	10.29 Call	Bond Future	6773.2300	6.7732	6324.9600	6.3250	6.618	0.0000	0.0000
2026/06/18	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	ES42	06/05/2027		Bond Future	9.3914	93.2775	9.4523	92.8202	0.648	0.0000	0.0000
2026/06/18	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	ES42	06/05/2027	9.33 Put	Bond Future	464.8100	0.4648	922.1700	0.9222	98.397	0.0000	0.0000
2026/06/18	ES42	05/08/2027		Bond Future	9.4284	95.1786	9.4912	94.7120	0.666	0.0000	0.0000
2026/06/18	ES42	05/08/2027	9.84 Call	Bond Future	2996.6000	2.9966	2529.9600	2.5300	15.572	0.0000	0.0000
2026/06/18	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	GOVI	06/08/2026		GOVI	1416.1910	1416.1910	1410.8270	1410.8270	0.379	0.0000	0.0000
2026/06/18	GOVI	06/08/2026	1,189. Call 00	GOVI	2271910.0000	227.1910	2218270.0000	221.8270	2.361	0.0000	0.0000
2026/06/18	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	GOVI	05/11/2026		GOVI	1442.7310	1442.7310	1437.2630	1437.2630	0.379	0.0000	0.0000
2026/06/18	GOVI	05/11/2026	1,277. Call 00	GOVI	1657310.0000	165.7310	1602630.0000	160.2630	3.299	0.0000	0.0000
2026/06/18	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	GOVI	04/02/2027		GOVI	1469.4950	1469.4950	1463.9270	1463.9270	0.379	0.0000	0.0000
2026/06/18	GOVI	04/02/2027	1,369. Call 00	GOVI	1004950.0000	100.4950	949270.0000	94.9270	5.541	0.0000	0.0000
2026/06/18	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	GOVI	06/05/2027		GOVI	1498.4830	1498.4830	1492.8040	1492.8040	0.379	0.0000	0.0000
2026/06/18	GOVI	06/05/2027	1,427. Call 00	GOVI	714830.0000	71.4830	658040.0000	65.8040	7.945	0.0000	0.0000
2026/06/18	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	GOVI	05/08/2027		GOVI	1528.3790	1528.3790	1522.5850	1522.5850	0.379	0.0000	0.0000
2026/06/18	GOVI	05/08/2027	1,465. Call 00	GOVI	633790.0000	63.3790	575850.0000	57.5850	9.142	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
2026/06/18	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/06/18	I258	06/08/2026		Bond Future	135.9564	135.9564	135.9702	0.010	0.0000	0.0000
2026/06/18	I258	06/08/2026	112.95 Call	Bond Future	23007.8195	23.0078	23021.4650	0.059	0.0000	0.0000
2026/06/18	I258	06/08/2026	112.95 Put	Bond Future	1.4495	0.0014	1.2650	0.0013	12.731	0.0000
2026/06/18	I258	05/11/2026		Bond Future	138.5103	138.5103	138.5240	0.010	0.0000	0.0000
2026/06/18	I258	05/11/2026	114.95 Call	Bond Future	23651.5160	23.6515	23662.8171	0.048	0.0000	0.0000
2026/06/18	I258	05/11/2026	114.95 Put	Bond Future	91.1960	0.0912	88.8571	0.0889	2.565	0.0000
2026/06/18	I258	04/02/2027		Bond Future	138.1615	138.1615	138.1757	0.010	0.0000	0.0000
2026/06/18	I258	04/02/2027	118.90 Call	Bond Future	19893.9140	19.8939	19901.7030	0.039	0.0000	0.0000
2026/06/18	I258	04/02/2027	118.90 Put	Bond Future	632.4240	0.6324	626.0230	0.6260	1.012	0.0000
2026/06/18	I258	06/05/2027		Bond Future	140.9194	140.9194	140.9336	0.010	0.0000	0.0000
2026/06/18	I258	06/05/2027	134.78 Call	Bond Future	10424.7968	10.4248	10424.1345	0.4241	0.006	0.0000
2026/06/18	I258	06/05/2027	134.78 Put	Bond Future	4285.4368	4.2854	4270.5645	4.2706	0.347	0.0000
2026/06/18	I258	05/08/2027		Bond Future	140.7682	140.7682	140.7829	140.7829	0.010	0.0000
2026/06/18	I258	05/08/2027	138.93 Call	Bond Future	8725.1538	8.7252	8724.1399	8.7241	0.012	0.0000
2026/06/18	I258	05/08/2027	138.93 Put	Bond Future	6886.9938	6.8870	6871.2599	6.8713	0.228	0.0000
2026/06/18	IGOV	06/08/2026		Index Future	457.7820	457.7820	457.3980	457.3980	0.084	0.0000
2026/06/18	IGOV	05/11/2026		Index Future	466.4730	466.4730	466.0800	466.0800	0.084	0.0000
2026/06/18	IGOV	04/02/2027		Index Future	475.2360	475.2360	474.8370	474.8370	0.084	0.0000
2026/06/18	IGOV	06/05/2027		Index Future	484.7190	484.7190	484.3100	484.3100	0.084	0.0000
2026/06/18	IGOV	05/08/2027		Index Future	494.4940	494.4940	494.0770	494.0770	0.084	0.0000
2026/06/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/06/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/06/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/06/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/06/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/06/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/06/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/06/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/06/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/06/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/06/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/06/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000

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	
2026/06/18	R033	06/08/2026		Bond Future	8.0600	113.4612	8.1419	113.0226	1.015	0.0000	0.0000
2026/06/18	R033	06/08/2026	10.25 Call	Bond Future	11011.6500	11.0117	10574.2700	10.5743	3.972	0.0000	0.0000
2026/06/18	R033	06/08/2026	10.25 Put	Bond Future	4.7400	0.0047	5.9700	0.0060	25.949	0.0000	0.0000
2026/06/18	R033	05/11/2026		Bond Future	8.0841	110.5230	8.1702	110.0760	1.066	0.0000	0.0000
2026/06/18	R033	05/11/2026	9.33 Call	Bond Future	6593.7300	6.5937	6200.5200	6.2005	5.963	0.0000	0.0000
2026/06/18	R033	05/11/2026	9.33 Put	Bond Future	347.5600	0.3476	401.3900	0.4014	15.488	0.0000	0.0000
2026/06/18	R033	04/02/2027		Bond Future	8.1163	112.5724	8.2071	112.1173	1.118	0.0000	0.0000
2026/06/18	R033	04/02/2027	8.65 Call	Bond Future	3896.6300	3.8966	3587.3500	3.5874	7.937	0.0000	0.0000
2026/06/18	R033	04/02/2027	8.65 Put	Bond Future	1255.1200	1.2551	1400.9800	1.4010	11.621	0.0000	0.0000
2026/06/18	R033	06/05/2027		Bond Future	8.1231	109.7506	8.2190	109.2862	1.180	0.0000	0.0000
2026/06/18	R033	06/05/2027	7.93 Call	Bond Future	1982.9800	1.9830	1777.7500	1.7778	10.350	0.0000	0.0000
2026/06/18	R033	06/05/2027	7.93 Put	Bond Future	2925.8800	2.9259	3184.9900	3.1850	8.856	0.0000	0.0000
2026/06/18	R033	05/08/2027		Bond Future	8.1244	111.9634	8.2258	111.4897	1.249	0.0000	0.0000
2026/06/18	R033	05/08/2027	8.54 Call	Bond Future	3754.5400	3.7545	3461.9900	3.4620	7.792	0.0000	0.0000
2026/06/18	R033	05/08/2027	8.54 Put	Bond Future	1829.7900	1.8298	2011.0200	2.0110	9.904	0.0000	0.0000
2026/06/18	R035	06/08/2026	7.70 Put	Bond Future	3648.8900	3.6489	3956.9800	3.9570	8.443	0.0000	0.0000
2026/06/18	R035	06/08/2026	7.70 Call	Bond Future	326.5500	0.3266	256.8100	0.2568	21.357	0.0000	0.0000
2026/06/18	R035	06/08/2026	7.90 Put	Bond Future	2627.3500	2.6274	2894.7400	2.8947	10.177	0.0000	0.0000
2026/06/18	R035	06/08/2026	7.90 Call	Bond Future	588.3400	0.5883	477.9000	0.4779	18.771	0.0000	0.0000
2026/06/18	R035	06/08/2026	8.34 Call	Bond Future	1764.1600	1.7642	1536.2000	1.5362	12.922	0.0000	0.0000
2026/06/18	R035	06/08/2026	8.34 Put	Bond Future	1048.7200	1.0487	1198.5900	1.1986	14.291	0.0000	0.0000
2026/06/18	R035	06/08/2026	7.95 Put	Bond Future	2395.7300	2.3957	2651.2300	2.6512	10.665	0.0000	0.0000
2026/06/18	R035	06/08/2026	7.95 Call	Bond Future	674.4600	0.6745	552.1300	0.5521	18.137	0.0000	0.0000
2026/06/18	R035	06/08/2026	8.29 Put	Bond Future	1176.0900	1.1761	1339.3000	1.3393	13.877	0.0000	0.0000
2026/06/18	R035	06/08/2026	8.29 Call	Bond Future	1583.2200	1.5832	1368.6000	1.3686	13.556	0.0000	0.0000
2026/06/18	R035	06/08/2026	8.79 Put	Bond Future	343.0600	0.3431	401.8900	0.4019	17.149	0.0000	0.0000
2026/06/18	R035	06/08/2026	8.79 Call	Bond Future	3780.6500	3.7807	3461.6500	3.4617	8.438	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.39 Call	Bond Future	6997.6500	6.9977	6633.1000	6.6331	5.210	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.39 Put	Bond Future	73.6100	0.0736	86.8900	0.0869	18.041	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.71 Call	Bond Future	8751.8400	8.7518	8379.7800	8.3798	4.251	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.71 Put	Bond Future	32.6500	0.0327	38.4200	0.0384	17.672	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.21 Call	Bond Future	6011.5300	6.0115	5654.7500	5.6548	5.935	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.21 Put	Bond Future	116.6800	0.1167	137.7300	0.1377	18.041	0.0000	0.0000
2026/06/18	R035	06/08/2026	8.71 Put	Bond Future	421.1200	0.4211	491.8200	0.4918	16.789	0.0000	0.0000
2026/06/18	R035	06/08/2026	8.71 Call	Bond Future	3381.6200	3.3816	3074.4900	3.0745	9.082	0.0000	0.0000
2026/06/18	R035	06/08/2026	10.22 Call	Bond Future	11500.8000	11.5008	11124.5000	11.1245	3.272	0.0000	0.0000
2026/06/18	R035	06/08/2026	10.22 Put	Bond Future	9.3200	0.0093	10.8500	0.0109	16.416	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.72 Call	Bond Future	8806.4300	8.8064	8434.2200	8.4342	4.227	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	
2026/06/18	R035	06/08/2026	9.72 Put	Bond Future	31.8400	0.0318	37.4600	0.0375	17.651	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.22 Put	Bond Future	113.7100	0.1137	134.2300	0.1342	18.046	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.22 Call	Bond Future	6066.1000	6.0661	5708.7900	5.7088	5.890	0.0000	0.0000
2026/06/18	R035	06/08/2026	10.13 Call	Bond Future	11021.5900	11.0216	10645.6900	10.6457	3.411	0.0000	0.0000
2026/06/18	R035	06/08/2026	10.13 Put	Bond Future	11.5800	0.0116	13.5100	0.0135	16.667	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.63 Call	Bond Future	8314.4600	8.3145	7943.7500	7.9438	4.459	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.63 Put	Bond Future	39.9600	0.0400	47.0800	0.0471	17.818	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.13 Put	Bond Future	143.2400	0.1432	168.9900	0.1690	17.977	0.0000	0.0000
2026/06/18	R035	06/08/2026	9.13 Call	Bond Future	5576.1100	5.5761	5224.0300	5.2240	6.314	0.0000	0.0000
2026/06/18	R035	06/08/2026		Bond Future	8.2243	107.9116	8.2853	107.5338	0.742	0.0000	0.0000
2026/06/18	R035	06/08/2026	11.06 Call	Bond Future	15831.3100	15.8313	15453.5600	15.4536	2.386	0.0000	0.0000
2026/06/18	R035	06/08/2026	11.06 Put	Bond Future	0.4700	0.0005	0.5500	0.0006	17.021	0.0000	0.0000
2026/06/18	R035	05/11/2026		Bond Future	8.2522	105.4106	8.3158	105.0254	0.771	0.0000	0.0000
2026/06/18	R035	05/11/2026	10.03 Call	Bond Future	10317.5100	10.3175	9955.6700	9.9557	3.507	0.0000	0.0000
2026/06/18	R035	05/11/2026	10.03 Put	Bond Future	215.4400	0.2154	238.7700	0.2388	10.829	0.0000	0.0000
2026/06/18	R035	05/11/2026	9.80 Call	Bond Future	9153.4700	9.1535	8799.1200	8.7991	3.871	0.0000	0.0000
2026/06/18	R035	05/11/2026	9.80 Put	Bond Future	284.1900	0.2842	315.0100	0.3150	10.845	0.0000	0.0000
2026/06/18	R035	05/11/2026	9.30 Call	Bond Future	6647.5900	6.6476	6319.2200	6.3192	4.940	0.0000	0.0000
2026/06/18	R035	05/11/2026	9.30 Put	Bond Future	532.0500	0.5321	588.8500	0.5889	10.676	0.0000	0.0000
2026/06/18	R035	05/11/2026	8.80 Put	Bond Future	1026.4400	1.0264	1130.0400	1.1300	10.093	0.0000	0.0000
2026/06/18	R035	05/11/2026	8.80 Call	Bond Future	4283.6600	4.2837	4002.0900	4.0021	6.573	0.0000	0.0000
2026/06/18	R035	05/11/2026	8.97 Call	Bond Future	5057.5300	5.0575	4757.0200	4.7570	5.942	0.0000	0.0000
2026/06/18	R035	05/11/2026	8.97 Put	Bond Future	816.4700	0.8165	901.1300	0.9011	10.369	0.0000	0.0000
2026/06/18	R035	05/11/2026	8.47 Call	Bond Future	2923.3700	2.9234	2688.2200	2.6882	8.044	0.0000	0.0000
2026/06/18	R035	05/11/2026	8.47 Put	Bond Future	1612.0800	1.6121	1762.1000	1.7621	9.306	0.0000	0.0000
2026/06/18	R035	05/11/2026	7.97 Put	Bond Future	3144.7400	3.1447	3379.7200	3.3797	7.472	0.0000	0.0000
2026/06/18	R035	05/11/2026	7.97 Call	Bond Future	1414.1500	1.4142	1263.9600	1.2640	10.621	0.0000	0.0000
2026/06/18	R035	04/02/2027		Bond Future	8.2876	107.3654	8.3540	106.9733	0.801	0.0000	0.0000
2026/06/18	R035	04/02/2027	9.02 Call	Bond Future	5439.1600	5.4392	5149.4600	5.1495	5.326	0.0000	0.0000
2026/06/18	R035	04/02/2027	9.02 Put	Bond Future	1218.6400	1.2186	1321.0600	1.3211	8.404	0.0000	0.0000
2026/06/18	R035	04/02/2027	7.70 Put	Bond Future	4850.2900	4.8503	5119.3800	5.1194	5.548	0.0000	0.0000
2026/06/18	R035	04/02/2027	7.70 Call	Bond Future	1296.8300	1.2968	1173.8000	1.1738	9.487	0.0000	0.0000
2026/06/18	R035	04/02/2027	8.20 Put	Bond Future	2900.0600	2.9001	3102.6900	3.1027	6.987	0.0000	0.0000
2026/06/18	R035	04/02/2027	8.20 Call	Bond Future	2380.1900	2.3802	2190.7000	2.1907	7.961	0.0000	0.0000
2026/06/18	R035	04/02/2027	8.85 Call	Bond Future	4712.2800	4.7123	4439.4500	4.4395	5.790	0.0000	0.0000
2026/06/18	R035	04/02/2027	8.85 Put	Bond Future	1451.3100	1.4513	1570.6000	1.5706	8.219	0.0000	0.0000
2026/06/18	R035	04/02/2027	9.43 Call	Bond Future	7306.8200	7.3068	6985.5200	6.9855	4.397	0.0000	0.0000
2026/06/18	R035	04/02/2027	9.43 Put	Bond Future	820.4100	0.8204	891.2300	0.8912	8.632	0.0000	0.0000
2026/06/18	R035	04/02/2027	8.93 Call	Bond Future	5050.2900	5.0503	4769.2500	4.7693	5.565	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	
2026/06/18	R035	04/02/2027	8.93 Put	Bond Future	1336.2800	1.3363	1447.3600	1.4474	8.313	0.0000	0.0000
2026/06/18	R035	04/02/2027	8.43 Put	Bond Future	2264.6300	2.2646	2435.0800	2.4351	7.527	0.0000	0.0000
2026/06/18	R035	04/02/2027	8.43 Call	Bond Future	3103.2200	3.1032	2881.5500	2.8816	7.143	0.0000	0.0000
2026/06/18	R035	06/05/2027		Bond Future	8.2986	104.9786	8.3679	104.5786	0.836	0.0000	0.0000
2026/06/18	R035	06/05/2027	8.25 Call	Bond Future	2792.1000	2.7921	2592.4600	2.5925	7.150	0.0000	0.0000
2026/06/18	R035	06/05/2027	8.25 Put	Bond Future	3073.2800	3.0733	3273.6500	3.2737	6.520	0.0000	0.0000
2026/06/18	R035	05/08/2027		Bond Future	8.3055	107.0951	8.3781	106.6870	0.873	0.0000	0.0000
2026/06/18	R035	05/08/2027	8.72 Call	Bond Future	4550.7300	4.5507	4295.4800	4.2955	5.609	0.0000	0.0000
2026/06/18	R035	05/08/2027	8.72 Put	Bond Future	2246.2900	2.2463	2399.1600	2.3992	6.805	0.0000	0.0000
2026/06/18	R038	06/08/2026		Bond Future	8.6202	120.3169	8.6912	119.7472	0.823	0.0000	0.0000
2026/06/18	R038	06/08/2026	11.77 Call	Bond Future	21960.2000	21.9602	21390.4800	21.3905	2.594	0.0000	0.0000
2026/06/18	R038	06/08/2026	11.77 Put	Bond Future	0.1700	0.0002	0.2000	0.0002	17.647	0.0000	0.0000
2026/06/18	R038	05/11/2026		Bond Future	8.6571	117.0648	8.7306	116.4841	0.850	0.0000	0.0000
2026/06/18	R038	05/11/2026	10.72 Call	Bond Future	15088.7400	15.0887	14536.2600	14.5363	3.662	0.0000	0.0000
2026/06/18	R038	05/11/2026	10.72 Put	Bond Future	229.9100	0.2299	258.0700	0.2581	12.248	0.0000	0.0000
2026/06/18	R038	04/02/2027		Bond Future	8.7002	119.2355	8.7766	118.6442	0.878	0.0000	0.0000
2026/06/18	R038	04/02/2027	9.60 Call	Bond Future	8146.7400	8.1467	7692.1200	7.6921	5.580	0.0000	0.0000
2026/06/18	R038	04/02/2027	9.60 Put	Bond Future	1436.6200	1.4366	1573.2600	1.5733	9.511	0.0000	0.0000
2026/06/18	R038	06/05/2027		Bond Future	8.7266	116.1037	8.8059	115.5006	0.908	0.0000	0.0000
2026/06/18	R038	06/05/2027	8.71 Call	Bond Future	3946.1100	3.9461	3638.2200	3.6382	7.802	0.0000	0.0000
2026/06/18	R038	06/05/2027	8.71 Put	Bond Future	4072.8700	4.0729	4368.0900	4.3681	7.248	0.0000	0.0000
2026/06/18	R038	05/08/2027		Bond Future	8.7504	118.4448	8.8328	117.8294	0.941	0.0000	0.0000
2026/06/18	R038	05/08/2027	9.15 Call	Bond Future	6116.3400	6.1163	5734.9500	5.7350	6.236	0.0000	0.0000
2026/06/18	R038	05/08/2027	9.15 Put	Bond Future	3172.6000	3.1726	3406.5500	3.4066	7.374	0.0000	0.0000
2026/06/18	R053	06/08/2026	9.60 Call	Bond Future	9663.5500	9.6636	9147.4700	9.1475	5.340	0.0000	0.0000
2026/06/18	R053	06/08/2026	9.60 Put	Bond Future	481.1500	0.4812	534.2700	0.5343	11.040	0.0000	0.0000
2026/06/18	R053	06/08/2026	8.10 Put	Bond Future	10114.4900	10.1145	10613.0200	10.6130	4.929	0.0000	0.0000
2026/06/18	R053	06/08/2026	8.10 Call	Bond Future	382.8000	0.3828	312.1300	0.3121	18.461	0.0000	0.0000
2026/06/18	R053	06/08/2026	8.60 Put	Bond Future	4566.9500	4.5670	4917.1500	4.9172	7.668	0.0000	0.0000
2026/06/18	R053	06/08/2026	8.60 Call	Bond Future	1664.6800	1.6647	1445.6800	1.4457	13.156	0.0000	0.0000
2026/06/18	R053	06/08/2026	9.10 Call	Bond Future	4942.5900	4.9426	4532.0600	4.5321	8.306	0.0000	0.0000
2026/06/18	R053	06/08/2026	9.10 Put	Bond Future	1557.6700	1.5577	1716.3400	1.7163	10.186	0.0000	0.0000
2026/06/18	R053	06/08/2026		Bond Future	8.8257	132.7695	8.8710	132.2003	0.513	0.0000	0.0000
2026/06/18	R053	06/08/2026	12.28 Call	Bond Future	33658.4400	33.6584	33089.2600	33.0893	1.691	0.0000	0.0000
2026/06/18	R053	06/08/2026	12.28 Put	Bond Future	0.2500	0.0003	0.2700	0.0003	8.000	0.0000	0.0000
2026/06/18	R053	05/11/2026		Bond Future	8.8566	129.3700	8.9031	128.7899	0.525	0.0000	0.0000
2026/06/18	R053	05/11/2026	11.21 Call	Bond Future	24880.5200	24.8805	24319.9100	24.3199	2.253	0.0000	0.0000
2026/06/18	R053	05/11/2026	11.21 Put	Bond Future	286.2400	0.2862	305.7300	0.3057	6.809	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	
2026/06/18	R053	04/02/2027		Bond Future	8.8915	131.7689	8.9393	131.1782	0.538	0.0000	0.0000
2026/06/18	R053	04/02/2027	9.99 Call	Bond Future	14491.7700	14.4918	14011.5100	14.0115	3.314	0.0000	0.0000
2026/06/18	R053	04/02/2027	9.99 Put	Bond Future	1996.1200	1.9961	2106.5100	2.1065	5.530	0.0000	0.0000
2026/06/18	R053	06/05/2027		Bond Future	8.9145	128.5062	8.9636	127.9037	0.551	0.0000	0.0000
2026/06/18	R053	06/05/2027	8.92 Call	Bond Future	6549.5800	6.5496	6226.4100	6.2264	4.934	0.0000	0.0000
2026/06/18	R053	06/05/2027	8.92 Put	Bond Future	6481.7700	6.4818	6761.1600	6.7612	4.310	0.0000	0.0000
2026/06/18	R053	05/08/2027	9.28 Call	Bond Future	9528.7800	9.5288	9145.3400	9.1453	4.024	0.0000	0.0000
2026/06/18	R053	05/08/2027	9.28 Put	Bond Future	5429.3400	5.4293	5660.7300	5.6607	4.262	0.0000	0.0000
2026/06/18	R053	05/08/2027		Bond Future	8.9355	131.0974	8.9860	130.4825	0.565	0.0000	0.0000
2026/06/18	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/18	R186	06/08/2026	8.57 Call	Bond Future	39.8000	0.0398	39.4000	0.0394	1.005	0.0000	0.0000
2026/06/18	R186	06/08/2026	8.57 Put	Bond Future	39.8000	0.0398	39.4000	0.0394	1.005	0.0000	0.0000
2026/06/18	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/18	R186	05/11/2026	8.12 Call	Bond Future	33.1000	0.0331	32.9900	0.0330	0.332	0.0000	0.0000
2026/06/18	R186	05/11/2026	8.12 Put	Bond Future	33.1000	0.0331	32.9900	0.0330	0.332	0.0000	0.0000
2026/06/18	R202	06/08/2026		Bond Future	303.0425	303.0425	303.0730	303.0730	0.010	0.0000	0.0000
2026/06/18	R202	06/08/2026	278.86 Call	Bond Future	24182.5100	24.1825	24213.0400	24.2130	0.126	0.0000	0.0000
2026/06/18	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R202	05/11/2026		Bond Future	308.7346	308.7346	308.7648	308.7648	0.010	0.0000	0.0000
2026/06/18	R202	05/11/2026	280.46 Call	Bond Future	28274.6200	28.2746	28304.8100	28.3048	0.107	0.0000	0.0000
2026/06/18	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R202	04/02/2027		Bond Future	308.9408	308.9408	308.9721	308.9721	0.010	0.0000	0.0000
2026/06/18	R202	04/02/2027	294.73 Call	Bond Future	14210.7500	14.2108	14242.1400	14.2421	0.221	0.0000	0.0000
2026/06/18	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R202	06/05/2027		Bond Future	315.1067	315.1067	315.1381	315.1381	0.010	0.0000	0.0000
2026/06/18	R202	06/05/2027	306.99 Call	Bond Future	8116.6500	8.1167	8148.1000	8.1481	0.387	0.0000	0.0000
2026/06/18	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R202	05/08/2027		Bond Future	315.7942	315.7942	315.8264	315.8264	0.010	0.0000	0.0000
2026/06/18	R202	05/08/2027	312.97 Call	Bond Future	2824.1700	2.8242	2856.4300	2.8564	1.142	0.0000	0.0000
2026/06/18	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R209	06/08/2026		Bond Future	8.3907	88.3201	8.4515	87.9609	0.724	0.0000	0.0000
2026/06/18	R209	06/08/2026	11.39 Call	Bond Future	15653.9500	15.6540	15294.8500	15.2949	2.294	0.0000	0.0000
2026/06/18	R209	06/08/2026	11.39 Put	Bond Future	0.3800	0.0004	0.4400	0.0004	15.789	0.0000	0.0000
2026/06/18	R209	05/11/2026		Bond Future	8.4194	86.8065	8.4825	86.4404	0.749	0.0000	0.0000
2026/06/18	R209	05/11/2026	10.32 Call	Bond Future	10422.8100	10.4228	10077.2500	10.0773	3.315	0.0000	0.0000
2026/06/18	R209	05/11/2026	10.32 Put	Bond Future	203.3700	0.2034	223.9700	0.2240	10.129	0.0000	0.0000
2026/06/18	R209	04/02/2027		Bond Future	8.4541	88.4163	8.5195	88.0435	0.774	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/06/18	R209	04/02/2027	9.28 Call	Bond Future		5694.3000	5.6943	5412.0300	5.4120	4.957	0.0000	0.0000
2026/06/18	R209	04/02/2027	9.28 Put	Bond Future		1133.0500	1.1331	1223.5400	1.2235	7.986	0.0000	0.0000
2026/06/18	R209	04/02/2027	8.96 Call	Bond Future		4381.1500	4.3812	4127.8600	4.1279	5.781	0.0000	0.0000
2026/06/18	R209	04/02/2027	8.96 Put	Bond Future		1550.1100	1.5501	1669.5800	1.6696	7.707	0.0000	0.0000
2026/06/18	R209	04/02/2027	8.03 Put	Bond Future		4064.6500	4.0647	4298.6100	4.2986	5.756	0.0000	0.0000
2026/06/18	R209	04/02/2027	8.03 Call	Bond Future		1597.1800	1.5972	1458.3800	1.4584	8.690	0.0000	0.0000
2026/06/18	R209	06/05/2027		Bond Future		8.4716	87.0088	8.5395	86.6285	0.802	0.0000	0.0000
2026/06/18	R209	06/05/2027	8.41 Call	Bond Future		2753.4900	2.7535	2563.5900	2.5636	6.897	0.0000	0.0000
2026/06/18	R209	06/05/2027	8.41 Put	Bond Future		3100.0700	3.1001	3290.4600	3.2905	6.141	0.0000	0.0000
2026/06/18	R209	06/05/2027	9.32 Call	Bond Future		5987.2700	5.9873	5706.6900	5.7067	4.686	0.0000	0.0000
2026/06/18	R209	06/05/2027	9.32 Put	Bond Future		1385.2300	1.3852	1484.9400	1.4849	7.198	0.0000	0.0000
2026/06/18	R209	06/05/2027	8.25 Put	Bond Future		3590.1000	3.5901	3799.4100	3.7994	5.830	0.0000	0.0000
2026/06/18	R209	06/05/2027	8.25 Call	Bond Future		2334.8400	2.3348	2163.8600	2.1639	7.323	0.0000	0.0000
2026/06/18	R209	05/08/2027		Bond Future		8.4860	88.7630	8.5566	88.3750	0.832	0.0000	0.0000
2026/06/18	R209	05/08/2027	8.87 Call	Bond Future		4412.9500	4.4130	4172.6400	4.1726	5.446	0.0000	0.0000
2026/06/18	R209	05/08/2027	8.87 Put	Bond Future		2328.5300	2.3285	2476.2400	2.4762	6.343	0.0000	0.0000
2026/06/18	R210	06/08/2026		Bond Future		268.6645	268.6645	268.6398	268.6398	0.009	0.0000	0.0000
2026/06/18	R210	06/08/2026	259.84 Call	Bond Future		8824.5100	8.8245	8799.8100	8.7998	0.280	0.0000	0.0000
2026/06/18	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R210	05/11/2026		Bond Future		270.1296	270.1296	270.1037	270.1037	0.010	0.0000	0.0000
2026/06/18	R210	05/11/2026	253.33 Call	Bond Future		16799.6200	16.7996	16773.7300	16.7737	0.154	0.0000	0.0000
2026/06/18	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R210	04/02/2027		Bond Future		275.2036	275.2036	275.1777	275.1777	0.009	0.0000	0.0000
2026/06/18	R210	04/02/2027	266.03 Call	Bond Future		9173.5700	9.1736	9147.6800	9.1477	0.282	0.0000	0.0000
2026/06/18	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R210	06/05/2027		Bond Future		277.0308	277.0308	277.0040	277.0040	0.010	0.0000	0.0000
2026/06/18	R210	06/05/2027	271.13 Call	Bond Future		5900.8400	5.9008	5874.0300	5.8740	0.454	0.0000	0.0000
2026/06/18	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R210	05/08/2027		Bond Future		282.6753	282.6753	282.6478	282.6478	0.010	0.0000	0.0000
2026/06/18	R210	05/08/2027	276.01 Call	Bond Future		6665.2800	6.6653	6637.8300	6.6378	0.412	0.0000	0.0000
2026/06/18	R210	05/08/2027	276.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R213	06/08/2026		Bond Future		7.8569	99.9058	7.9393	99.6018	1.050	0.0000	0.0000
2026/06/18	R213	06/08/2026	9.69 Call	Bond Future		6497.5600	6.4976	6195.7600	6.1958	4.645	0.0000	0.0000
2026/06/18	R213	06/08/2026	9.69 Put	Bond Future		7.9400	0.0079	10.0800	0.0101	26.952	0.0000	0.0000
2026/06/18	R213	05/11/2026		Bond Future		7.8770	98.2074	7.9651	97.8975	1.118	0.0000	0.0000
2026/06/18	R213	05/11/2026	8.75 Call	Bond Future		3395.4400	3.3954	3144.4000	3.1444	7.393	0.0000	0.0000
2026/06/18	R213	05/11/2026	8.75 Put	Bond Future		377.4100	0.3774	436.2300	0.4362	15.585	0.0000	0.0000
2026/06/18	R213	04/02/2027		Bond Future		7.9082	100.0288	8.0027	99.7133	1.194	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	
2026/06/18	R213	04/02/2027	8.14 Call	Bond Future	1890.3700	1.8904	1706.3500	1.7064	9.735	0.0000	0.0000
2026/06/18	R213	04/02/2027	8.14 Put	Bond Future	1118.4700	1.1185	1249.9000	1.2499	11.751	0.0000	0.0000
2026/06/18	R213	06/05/2027		Bond Future	7.8988	98.4490	8.0003	98.1271	1.286	0.0000	0.0000
2026/06/18	R213	06/05/2027	7.56 Call	Bond Future	1043.7600	1.0438	919.3600	0.9194	11.918	0.0000	0.0000
2026/06/18	R213	06/05/2027	7.56 Put	Bond Future	2126.9800	2.1270	2324.4600	2.3245	9.285	0.0000	0.0000
2026/06/18	R213	06/05/2027	9.25 Call	Bond Future	4663.3900	4.6634	4400.6300	4.4006	5.635	0.0000	0.0000
2026/06/18	R213	06/05/2027	9.25 Put	Bond Future	484.9200	0.4849	544.0400	0.5440	12.192	0.0000	0.0000
2026/06/18	R213	06/05/2027	8.13 Put	Bond Future	1239.6300	1.2396	1377.1400	1.3771	11.093	0.0000	0.0000
2026/06/18	R213	06/05/2027	8.13 Call	Bond Future	1970.6600	1.9707	1786.2900	1.7863	9.356	0.0000	0.0000
2026/06/18	R213	05/08/2027		Bond Future	7.8789	100.4337	7.9887	100.1053	1.393	0.0000	0.0000
2026/06/18	R213	05/08/2027	8.27 Call	Bond Future	2318.8500	2.3189	2119.0400	2.1190	8.617	0.0000	0.0000
2026/06/18	R213	05/08/2027	8.27 Put	Bond Future	1154.6200	1.1546	1283.2100	1.2832	11.137	0.0000	0.0000
2026/06/18	R213	05/08/2027	8.58 Call	Bond Future	2981.1300	2.9811	2757.0600	2.7571	7.516	0.0000	0.0000
2026/06/18	R213	05/08/2027	8.58 Put	Bond Future	906.0900	0.9061	1010.4200	1.0104	11.514	0.0000	0.0000
2026/06/18	R213	05/08/2027	7.95 Put	Bond Future	1513.8100	1.5138	1671.8400	1.6718	10.439	0.0000	0.0000
2026/06/18	R213	05/08/2027	7.95 Call	Bond Future	1726.6600	1.7267	1556.2900	1.5563	9.867	0.0000	0.0000
2026/06/18	R214	06/08/2026		Bond Future	8.8482	83.8980	8.9036	83.5114	0.627	0.0000	0.0000
2026/06/18	R214	06/08/2026	11.97 Call	Bond Future	18272.4700	18.2725	17885.8700	17.8859	2.116	0.0000	0.0000
2026/06/18	R214	06/08/2026	11.97 Put	Bond Future	0.3000	0.0003	0.3300	0.0003	10.000	0.0000	0.0000
2026/06/18	R214	05/11/2026		Bond Future	8.8849	82.1564	8.9421	81.7624	0.643	0.0000	0.0000
2026/06/18	R214	05/11/2026	10.97 Call	Bond Future	13021.4900	13.0215	12646.0800	12.6461	2.883	0.0000	0.0000
2026/06/18	R214	05/11/2026	10.97 Put	Bond Future	216.1500	0.2162	234.8300	0.2348	8.642	0.0000	0.0000
2026/06/18	R214	04/02/2027		Bond Future	8.9275	83.6800	8.9863	83.2789	0.659	0.0000	0.0000
2026/06/18	R214	04/02/2027	9.90 Call	Bond Future	7530.4800	7.5305	7214.9500	7.2150	4.190	0.0000	0.0000
2026/06/18	R214	04/02/2027	9.90 Put	Bond Future	1241.9300	1.2419	1327.5800	1.3276	6.897	0.0000	0.0000
2026/06/18	R214	06/05/2027		Bond Future	8.9534	82.0315	9.0141	81.6223	0.677	0.0000	0.0000
2026/06/18	R214	06/05/2027	8.88 Call	Bond Future	3387.9100	3.3879	3181.3000	3.1813	6.098	0.0000	0.0000
2026/06/18	R214	06/05/2027	8.88 Put	Bond Future	3886.9900	3.8870	4089.6000	4.0896	5.213	0.0000	0.0000
2026/06/18	R214	05/08/2027		Bond Future	8.9776	83.6854	9.0401	83.2678	0.697	0.0000	0.0000
2026/06/18	R214	05/08/2027	9.32 Call	Bond Future	5295.5200	5.2955	5038.7500	5.0388	4.849	0.0000	0.0000
2026/06/18	R214	05/08/2027	9.32 Put	Bond Future	3044.6100	3.0446	3205.4100	3.2054	5.281	0.0000	0.0000
2026/06/18	R248	06/08/2026	9.20 Call	Bond Future	3892.1600	3.8922	3515.7300	3.5157	9.671	0.0000	0.0000
2026/06/18	R248	06/08/2026	9.20 Put	Bond Future	1101.3800	1.1014	1244.5100	1.2445	12.996	0.0000	0.0000
2026/06/18	R248	06/08/2026		Bond Future	8.8968	102.5175	8.9522	101.9979	0.623	0.0000	0.0000
2026/06/18	R248	06/08/2026	12.37 Call	Bond Future	25668.5100	25.6685	25148.9700	25.1490	2.024	0.0000	0.0000
2026/06/18	R248	06/08/2026	12.37 Put	Bond Future	0.2200	0.0002	0.2400	0.0002	9.091	0.0000	0.0000
2026/06/18	R248	06/08/2026	9.00 Call	Bond Future	2697.3300	2.6973	2383.6100	2.3836	11.631	0.0000	0.0000
2026/06/18	R248	06/08/2026	9.00 Put	Bond Future	1732.9200	1.7329	1938.7600	1.9388	11.878	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2026/06/18	R248	06/08/2026	10.00 Call	Bond Future		9750.5100	9.7505	9255.6700	9.2557	5.075	0.0000	0.0000
2026/06/18	R248	06/08/2026	10.00 Put	Bond Future		172.3900	0.1724	197.1100	0.1971	14.340	0.0000	0.0000
2026/06/18	R248	05/11/2026		Bond Future		8.9312	99.9799	8.9882	99.4504	0.638	0.0000	0.0000
2026/06/18	R248	05/11/2026	11.31 Call	Bond Future		18987.3200	18.9873	18477.4300	18.4774	2.685	0.0000	0.0000
2026/06/18	R248	05/11/2026	11.31 Put	Bond Future		232.2300	0.2322	251.7800	0.2518	8.418	0.0000	0.0000
2026/06/18	R248	04/02/2027		Bond Future		8.9707	101.8340	9.0293	101.2949	0.653	0.0000	0.0000
2026/06/18	R248	04/02/2027	10.11 Call	Bond Future		11156.3700	11.1564	10717.5900	10.7176	3.933	0.0000	0.0000
2026/06/18	R248	04/02/2027	10.11 Put	Bond Future		1462.5800	1.4626	1562.9100	1.5629	6.860	0.0000	0.0000
2026/06/18	R248	06/05/2027		Bond Future		8.9951	99.4015	9.0553	98.8516	0.670	0.0000	0.0000
2026/06/18	R248	06/05/2027	9.05 Call	Bond Future		5167.2500	5.1673	4867.0900	4.8671	5.809	0.0000	0.0000
2026/06/18	R248	06/05/2027	9.05 Put	Bond Future		4665.4800	4.6655	4915.1900	4.9152	5.352	0.0000	0.0000
2026/06/18	R248	05/08/2027		Bond Future		9.0177	101.4056	9.0797	100.8446	0.687	0.0000	0.0000
2026/06/18	R248	05/08/2027	9.37 Call	Bond Future		7205.9600	7.2060	6858.0900	6.8581	4.828	0.0000	0.0000
2026/06/18	R248	05/08/2027	9.37 Put	Bond Future		4080.6900	4.0807	4293.8000	4.2938	5.222	0.0000	0.0000
2026/06/18	R2R9	06/08/2026		Bond Future		8.7307	112.2485	8.7863	111.8045	0.636	0.0000	0.0000
2026/06/18	R2R9	06/08/2026	101.74 Call	Bond Future		99128.9700	99.1290	98684.9600	98.6850	0.448	0.0000	0.0000
2026/06/18	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R2R9	05/11/2026		Bond Future		8.7689	109.3509	8.8264	108.8984	0.656	0.0000	0.0000
2026/06/18	R2R9	05/11/2026	98.56 Call	Bond Future		98380.8400	98.3808	97928.3000	97.9283	0.460	0.0000	0.0000
2026/06/18	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R2R9	04/02/2027		Bond Future		8.8131	111.3785	8.8727	110.9178	0.676	0.0000	0.0000
2026/06/18	R2R9	04/02/2027	9.89 Call	Bond Future		9174.9000	9.1749	8804.0000	8.8040	4.043	0.0000	0.0000
2026/06/18	R2R9	04/02/2027	9.89 Put	Bond Future		1248.9200	1.2489	1338.7400	1.3387	7.192	0.0000	0.0000
2026/06/18	R2R9	06/05/2027		Bond Future		8.8417	108.5961	8.9034	108.1261	0.698	0.0000	0.0000
2026/06/18	R2R9	06/05/2027	8.83 Call	Bond Future		4019.3200	4.0193	3775.2300	3.7752	6.073	0.0000	0.0000
2026/06/18	R2R9	06/05/2027	8.83 Put	Bond Future		4108.7100	4.1087	4334.6200	4.3346	5.498	0.0000	0.0000
2026/06/18	R2R9	06/05/2027	9.64 Call	Bond Future		7884.3600	7.8844	7542.0200	7.5420	4.342	0.0000	0.0000
2026/06/18	R2R9	06/05/2027	9.64 Put	Bond Future		2016.1300	2.0161	2143.7900	2.1438	6.332	0.0000	0.0000
2026/06/18	R2R9	06/05/2027	8.94 Put	Bond Future		3714.0600	3.7141	3924.5400	3.9245	5.667	0.0000	0.0000
2026/06/18	R2R9	06/05/2027	8.94 Call	Bond Future		4461.7100	4.4617	4202.1900	4.2022	5.817	0.0000	0.0000
2026/06/18	R2R9	05/08/2027		Bond Future		8.8680	110.7857	8.9319	110.3062	0.721	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	9.26 Call	Bond Future		6135.1400	6.1351	5836.1400	5.8361	4.874	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	9.26 Put	Bond Future		3240.7500	3.2408	3421.3200	3.4213	5.572	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	9.68 Call	Bond Future		8238.3800	8.2384	7896.5100	7.8965	4.150	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	9.68 Put	Bond Future		2361.7800	2.3618	2499.4800	2.4995	5.830	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	8.90 Put	Bond Future		4343.7900	4.3438	4568.5100	4.5685	5.173	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	8.90 Call	Bond Future		4584.4000	4.5844	4329.5500	4.3296	5.559	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	9.53 Call	Bond Future		7462.5600	7.4626	7134.8100	7.1348	4.392	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	
2026/06/18	R2R9	05/08/2027	9.53 Put	Bond Future	2637.2800	2.6373	2789.1000	2.7891	5.757	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	8.82 Put	Bond Future	4641.9300	4.6419	4877.0100	4.8770	5.064	0.0000	0.0000
2026/06/18	R2R9	05/08/2027	8.82 Call	Bond Future	4280.1800	4.2802	4035.6900	4.0357	5.712	0.0000	0.0000
2026/06/18	R4R2	06/08/2026		Bond Future	8.9317	113.6370	8.9973	113.0523	0.735	0.0000	0.0000
2026/06/18	R4R2	06/08/2026	102.06 Call	Bond Future	100219.7100	100.2197	99635.0200	99.6350	0.583	0.0000	0.0000
2026/06/18	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R4R2	05/11/2026		Bond Future	8.9724	110.6391	9.0401	110.0432	0.755	0.0000	0.0000
2026/06/18	R4R2	05/11/2026	98.76 Call	Bond Future	99416.4800	99.4165	98820.6200	98.8206	0.599	0.0000	0.0000
2026/06/18	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	R4R2	04/02/2027		Bond Future	9.0185	112.6906	9.0885	112.0838	0.776	0.0000	0.0000
2026/06/18	R4R2	04/02/2027	10.13 Call	Bond Future	10518.5200	10.5185	10030.7400	10.0307	4.637	0.0000	0.0000
2026/06/18	R4R2	04/02/2027	10.13 Put	Bond Future	1436.3200	1.4363	1555.3200	1.5553	8.285	0.0000	0.0000
2026/06/18	R4R2	06/05/2027		Bond Future	9.0506	109.8081	9.1229	109.1890	0.799	0.0000	0.0000
2026/06/18	R4R2	06/05/2027	9.00 Call	Bond Future	4432.3600	4.4324	4118.4500	4.1185	7.082	0.0000	0.0000
2026/06/18	R4R2	06/05/2027	9.00 Put	Bond Future	4868.6700	4.8687	5173.7800	5.1738	6.267	0.0000	0.0000
2026/06/18	R4R2	05/08/2027		Bond Future	9.0807	112.0221	9.1554	111.3906	0.822	0.0000	0.0000
2026/06/18	R4R2	05/08/2027	9.44 Call	Bond Future	6846.5800	6.8466	6458.9300	6.4589	5.662	0.0000	0.0000
2026/06/18	R4R2	05/08/2027	9.44 Put	Bond Future	3855.8600	3.8559	4099.7000	4.0997	6.324	0.0000	0.0000
2026/06/18	RR87	06/08/2026		Bond Future	7.1350	100.9158	7.1775	100.9008	0.596	0.0000	0.0000
2026/06/18	RR87	06/08/2026	6.53 Call	Bond Future	1.5791	0.0016	1.0650	0.0011	32.555	0.0000	0.0000
2026/06/18	RR87	06/08/2026	6.53 Put	Bond Future	215.6791	0.2157	230.1750	0.2302	6.721	0.0000	0.0000
2026/06/18	RR87	05/11/2026		Bond Future	6.1760	102.7869	6.3120	102.7713	2.201	0.0000	0.0000
2026/06/18	RR87	05/11/2026	5.27 Call	Bond Future	2.1611	0.0022	1.2600	0.0013	41.694	0.0000	0.0000
2026/06/18	RR87	05/11/2026	5.27 Put	Bond Future	106.1511	0.1062	120.8300	0.1208	13.828	0.0000	0.0000
2026/06/18	RR88	06/08/2026		Bond Future	7.4960	104.4974	7.5288	104.4582	0.438	0.0000	0.0000
2026/06/18	RR88	06/08/2026	6.79 Call	Bond Future	4.6615	0.0047	3.4498	0.0034	25.995	0.0000	0.0000
2026/06/18	RR88	06/08/2026	6.79 Put	Bond Future	854.0515	0.8541	892.0798	0.8921	4.453	0.0000	0.0000
2026/06/18	RR88	05/11/2026		Bond Future	7.4684	105.8022	7.5093	105.7596	0.547	0.0000	0.0000
2026/06/18	RR88	05/11/2026	6.71 Call	Bond Future	32.7320	0.0327	28.0372	0.0280	14.343	0.0000	0.0000
2026/06/18	RR88	05/11/2026	6.71 Put	Bond Future	827.5420	0.8275	865.4172	0.8654	4.577	0.0000	0.0000
2026/06/18	RR88	04/02/2027		Bond Future	7.4574	103.9205	7.5104	103.8759	0.712	0.0000	0.0000
2026/06/18	RR88	04/02/2027	7.78 Call	Bond Future	485.8494	0.4858	457.6198	0.4576	5.810	0.0000	0.0000
2026/06/18	RR88	04/02/2027	7.78 Put	Bond Future	215.5294	0.2155	231.8398	0.2318	7.568	0.0000	0.0000
2026/06/18	RR88	06/05/2027		Bond Future	7.2376	105.9722	7.3134	105.9266	1.048	0.0000	0.0000
2026/06/18	RR88	06/05/2027	7.89 Call	Bond Future	523.5470	0.5235	491.3670	0.4914	6.147	0.0000	0.0000
2026/06/18	RR88	06/05/2027	7.89 Put	Bond Future	132.5370	0.1325	145.9570	0.1460	10.125	0.0000	0.0000
2026/06/18	RR88	05/08/2027		Bond Future	6.5893	102.8003	6.7176	102.7537	1.947	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
2026/06/18	RR88	05/08/2027	8.07 Call	Bond Future	569.8471	0.5698	530.0847	0.5301	6.978	0.0000	0.0000
2026/06/18	RR88	05/08/2027	8.07 Put	Bond Future	34.9771	0.0350	41.7947	0.0418	19.492	0.0000	0.0000
2026/06/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

Open Interest

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