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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2026 TO 23/06/2026

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
2026/06/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/23	2029	06/08/2026		Bond Future	151.2429	151.2429	151.2349	0.005	0.0000	0.0000
2026/06/23	2029	06/08/2026	144.10 Call	Bond Future	7142.9000	7.1429	7134.9100	0.112	0.0000	0.0000
2026/06/23	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2029	05/11/2026		Bond Future	152.5564	152.5564	152.5459	0.007	0.0000	0.0000
2026/06/23	2029	05/11/2026	147.56 Call	Bond Future	4996.3700	4.9964	4985.9200	0.209	0.0000	0.0000
2026/06/23	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	
2026/06/23	2029	04/02/2027		Bond Future	155.5176	155.5176	155.5056	155.5056	0.008	0.0000	0.0000
2026/06/23	2029	04/02/2027	149.72 Call	Bond Future	5797.5500	5.7976	5785.5600	5.7856	0.207	0.0000	0.0000
2026/06/23	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2029	06/05/2027		Bond Future	157.0004	157.0004	156.9875	156.9875	0.008	0.0000	0.0000
2026/06/23	2029	06/05/2027	153.32 Call	Bond Future	3680.3700	3.6804	3667.4700	3.6675	0.351	0.0000	0.0000
2026/06/23	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2029	05/08/2027		Bond Future	160.0030	160.0030	159.9955	159.9955	0.005	0.0000	0.0000
2026/06/23	2029	05/08/2027	156.72 Call	Bond Future	3283.0100	3.2830	3275.5200	3.2755	0.228	0.0000	0.0000
2026/06/23	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2030	06/08/2026	7.21 Put	Bond Future	1834.6200	1.8346	1946.7700	1.9468	6.113	0.0000	0.0000
2026/06/23	2030	06/08/2026	7.21 Call	Bond Future	52.6900	0.0527	40.6400	0.0406	22.870	0.0000	0.0000
2026/06/23	2030	06/08/2026	7.71 Put	Bond Future	696.6200	0.6966	763.9200	0.7639	9.661	0.0000	0.0000
2026/06/23	2030	06/08/2026	7.71 Call	Bond Future	433.1700	0.4332	376.2700	0.3763	13.136	0.0000	0.0000
2026/06/23	2030	06/08/2026	8.06 Call	Bond Future	1078.6200	1.0786	987.4300	0.9874	8.454	0.0000	0.0000
2026/06/23	2030	06/08/2026	8.06 Put	Bond Future	295.6100	0.2956	328.6200	0.3286	11.167	0.0000	0.0000
2026/06/23	2030	06/08/2026		Bond Future	7.7977	100.8607	7.8391	100.7365	0.531	0.0000	0.0000
2026/06/23	2030	06/08/2026	9.22 Call	Bond Future	4169.6300	4.1696	4046.6800	4.0467	2.949	0.0000	0.0000
2026/06/23	2030	06/08/2026	9.22 Put	Bond Future	12.6500	0.0127	13.9000	0.0139	9.881	0.0000	0.0000
2026/06/23	2030	05/11/2026		Bond Future	7.8156	102.7151	7.8611	102.5871	0.583	0.0000	0.0000
2026/06/23	2030	05/11/2026	8.39 Call	Bond Future	2015.2500	2.0153	1918.6400	1.9186	4.794	0.0000	0.0000
2026/06/23	2030	05/11/2026	8.39 Put	Bond Future	415.5600	0.4156	446.9900	0.4470	7.563	0.0000	0.0000
2026/06/23	2030	04/02/2027		Bond Future	7.8153	100.6772	7.8656	100.5458	0.643	0.0000	0.0000
2026/06/23	2030	04/02/2027	7.82 Call	Bond Future	1064.9200	1.0649	997.2500	0.9973	6.354	0.0000	0.0000
2026/06/23	2030	04/02/2027	7.82 Put	Bond Future	1052.6700	1.0527	1116.4100	1.1164	6.055	0.0000	0.0000
2026/06/23	2030	06/05/2027		Bond Future	7.8263	102.6098	7.8819	102.4753	0.710	0.0000	0.0000
2026/06/23	2030	06/05/2027	7.27 Call	Bond Future	504.2000	0.5042	462.7800	0.4628	8.215	0.0000	0.0000
2026/06/23	2030	06/05/2027	7.27 Put	Bond Future	1861.5800	1.8616	1954.5800	1.9546	4.996	0.0000	0.0000
2026/06/23	2030	05/08/2027		Bond Future	7.8623	100.5387	7.9226	100.4055	0.767	0.0000	0.0000
2026/06/23	2030	05/08/2027	8.11 Call	Bond Future	1512.5500	1.5126	1435.3900	1.4354	5.101	0.0000	0.0000
2026/06/23	2030	05/08/2027	8.11 Put	Bond Future	966.7200	0.9667	1022.7500	1.0228	5.796	0.0000	0.0000
2026/06/23	2031	06/08/2026		Bond Future	117.0526	117.0526	116.8188	116.8188	0.200	0.0000	0.0000
2026/06/23	2031	06/08/2026	113.81 Call	Bond Future	3251.5800	3.2516	3021.4200	3.0214	7.078	0.0000	0.0000
2026/06/23	2031	06/08/2026	113.81 Put	Bond Future	8.9600	0.0090	12.6100	0.0126	40.737	0.0000	0.0000
2026/06/23	2031	05/11/2026		Bond Future	119.2328	119.2328	118.9929	118.9929	0.201	0.0000	0.0000
2026/06/23	2031	05/11/2026	111.49 Call	Bond Future	7743.0700	7.7431	7503.1900	7.5032	3.098	0.0000	0.0000
2026/06/23	2031	05/11/2026	111.49 Put	Bond Future	0.2300	0.0002	0.3200	0.0003	39.130	0.0000	0.0000
2026/06/23	2031	04/02/2027		Bond Future	119.0424	119.0424	118.7968	118.7968	0.206	0.0000	0.0000
2026/06/23	2031	04/02/2027	116.18 Call	Bond Future	3079.5800	3.0796	2871.3700	2.8714	6.761	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	
2026/06/23	2031	04/02/2027	116.18 Put	Bond Future	217.2100	0.2172	254.6200	0.2546	17.223	0.0000	0.0000
2026/06/23	2031	06/05/2027		Bond Future	121.3545	121.3545	121.1036	121.1036	0.207	0.0000	0.0000
2026/06/23	2031	06/05/2027	116.87 Call	Bond Future	4566.5600	4.5666	4332.0000	4.3320	5.136	0.0000	0.0000
2026/06/23	2031	06/05/2027	116.87 Put	Bond Future	82.0300	0.0820	98.3900	0.0984	19.944	0.0000	0.0000
2026/06/23	2031	05/08/2027		Bond Future	121.1098	121.1098	120.8589	120.8589	0.207	0.0000	0.0000
2026/06/23	2031	05/08/2027	121.41 Call	Bond Future	1120.3900	1.1204	1005.5200	1.0055	10.253	0.0000	0.0000
2026/06/23	2031	05/08/2027	121.41 Put	Bond Future	1420.5700	1.4206	1556.6000	1.5566	9.576	0.0000	0.0000
2026/06/23	2032	06/08/2026		Bond Future	8.0407	103.9380	8.0816	103.7548	0.508	0.0000	0.0000
2026/06/23	2032	06/08/2026	10.12 Call	Bond Future	8823.7500	8.8238	8640.7700	8.6408	2.074	0.0000	0.0000
2026/06/23	2032	06/08/2026	10.12 Put	Bond Future	3.1200	0.0031	3.3400	0.0033	7.051	0.0000	0.0000
2026/06/23	2032	05/11/2026		Bond Future	8.0700	101.6893	8.1135	101.5012	0.540	0.0000	0.0000
2026/06/23	2032	05/11/2026	9.16 Call	Bond Future	4935.0900	4.9351	4771.6400	4.7716	3.312	0.0000	0.0000
2026/06/23	2032	05/11/2026	9.16 Put	Bond Future	356.3300	0.3563	380.9900	0.3810	6.921	0.0000	0.0000
2026/06/23	2032	04/02/2027		Bond Future	8.0894	103.6397	8.1358	103.4471	0.574	0.0000	0.0000
2026/06/23	2032	04/02/2027	8.48 Call	Bond Future	2809.4000	2.8094	2683.4000	2.6834	4.485	0.0000	0.0000
2026/06/23	2032	04/02/2027	8.48 Put	Bond Future	1202.3200	1.2023	1268.9500	1.2690	5.542	0.0000	0.0000
2026/06/23	2032	06/05/2027		Bond Future	8.1093	101.4685	8.1588	101.2717	0.610	0.0000	0.0000
2026/06/23	2032	06/05/2027	7.80 Call	Bond Future	1390.7800	1.3908	1308.9000	1.3089	5.887	0.0000	0.0000
2026/06/23	2032	06/05/2027	7.80 Put	Bond Future	2632.9600	2.6330	2747.9300	2.7479	4.367	0.0000	0.0000
2026/06/23	2032	05/08/2027		Bond Future	8.1440	103.3840	8.1958	103.1872	0.635	0.0000	0.0000
2026/06/23	2032	05/08/2027	8.42 Call	Bond Future	2766.2600	2.7663	2649.7400	2.6497	4.212	0.0000	0.0000
2026/06/23	2032	05/08/2027	8.42 Put	Bond Future	1721.6200	1.7216	1801.9100	1.8019	4.664	0.0000	0.0000
2026/06/23	2033	06/08/2026		Bond Future	148.1282	148.1282	148.0513	148.0513	0.052	0.0000	0.0000
2026/06/23	2033	06/08/2026	134.25 Call	Bond Future	13878.1900	13.8782	13801.3000	13.8013	0.554	0.0000	0.0000
2026/06/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2033	05/11/2026		Bond Future	149.2802	149.2802	149.1996	149.1996	0.054	0.0000	0.0000
2026/06/23	2033	05/11/2026	137.26 Call	Bond Future	12020.2400	12.0202	11939.6200	11.9396	0.671	0.0000	0.0000
2026/06/23	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2033	04/02/2027		Bond Future	152.1778	152.1778	152.0943	152.0943	0.055	0.0000	0.0000
2026/06/23	2033	04/02/2027	142.71 Call	Bond Future	9467.7600	9.4678	9384.3100	9.3843	0.881	0.0000	0.0000
2026/06/23	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2033	06/05/2027		Bond Future	153.4901	153.4901	153.4043	153.4043	0.056	0.0000	0.0000
2026/06/23	2033	06/05/2027	151.21 Call	Bond Future	2280.1300	2.2801	2194.2700	2.1943	3.766	0.0000	0.0000
2026/06/23	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2033	05/08/2027		Bond Future	156.4257	156.4257	156.3438	156.3438	0.052	0.0000	0.0000
2026/06/23	2033	05/08/2027	153.15 Call	Bond Future	3275.7000	3.2757	3193.8400	3.1938	2.499	0.0000	0.0000
2026/06/23	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	
2026/06/23	2037	06/08/2026	9.30 Call	Bond Future	4916.6600	4.9167	4638.3700	4.6384	5.660	0.0000	0.0000
2026/06/23	2037	06/08/2026	9.30 Put	Bond Future	249.9800	0.2500	279.3400	0.2793	11.745	0.0000	0.0000
2026/06/23	2037	06/08/2026	11.30 Call	Bond Future	16325.6300	16.3256	16018.0100	16.0180	1.884	0.0000	0.0000
2026/06/23	2037	06/08/2026	11.30 Put	Bond Future	0.4400	0.0004	0.4700	0.0005	6.818	0.0000	0.0000
2026/06/23	2037	06/08/2026	10.70 Call	Bond Future	13047.0700	13.0471	12739.8300	12.7398	2.355	0.0000	0.0000
2026/06/23	2037	06/08/2026	10.70 Put	Bond Future	4.5800	0.0046	4.9900	0.0050	8.952	0.0000	0.0000
2026/06/23	2037	06/08/2026	10.02 Put	Bond Future	39.4400	0.0394	43.6000	0.0436	10.548	0.0000	0.0000
2026/06/23	2037	06/08/2026	10.02 Call	Bond Future	9144.3400	9.1443	8840.8500	8.8409	3.319	0.0000	0.0000
2026/06/23	2037	06/08/2026		Bond Future	8.5901	99.6576	8.6355	99.3500	0.529	0.0000	0.0000
2026/06/23	2037	06/08/2026	11.71 Call	Bond Future	18470.7600	18.4708	18163.1100	18.1631	1.666	0.0000	0.0000
2026/06/23	2037	06/08/2026	11.71 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2026/06/23	2037	05/11/2026		Bond Future	8.6259	101.4900	8.6732	101.1751	0.548	0.0000	0.0000
2026/06/23	2037	05/11/2026	10.62 Call	Bond Future	12366.0000	12.3660	12064.2700	12.0643	2.440	0.0000	0.0000
2026/06/23	2037	05/11/2026	10.62 Put	Bond Future	173.6600	0.1737	186.7600	0.1868	7.543	0.0000	0.0000
2026/06/23	2037	05/11/2026	10.83 Call	Bond Future	13484.7500	13.4848	13179.6500	13.1797	2.263	0.0000	0.0000
2026/06/23	2037	05/11/2026	10.83 Put	Bond Future	128.1100	0.1281	137.8400	0.1378	7.595	0.0000	0.0000
2026/06/23	2037	05/11/2026	10.23 Call	Bond Future	10277.8200	10.2778	9985.5200	9.9855	2.844	0.0000	0.0000
2026/06/23	2037	05/11/2026	10.23 Put	Bond Future	305.0700	0.3051	327.6000	0.3276	7.385	0.0000	0.0000
2026/06/23	2037	05/11/2026	9.46 Put	Bond Future	815.6700	0.8157	874.2800	0.8743	7.186	0.0000	0.0000
2026/06/23	2037	05/11/2026	9.46 Call	Bond Future	6177.2200	6.1772	5921.0000	5.9210	4.148	0.0000	0.0000
2026/06/23	2037	04/02/2027	9.81 Call	Bond Future	8164.0200	8.1640	7899.3600	7.8994	3.242	0.0000	0.0000
2026/06/23	2037	04/02/2027	9.81 Put	Bond Future	975.7300	0.9757	1032.8900	1.0329	5.858	0.0000	0.0000
2026/06/23	2037	04/02/2027	9.31 Call	Bond Future	5703.4500	5.7035	5470.1500	5.4702	4.091	0.0000	0.0000
2026/06/23	2037	04/02/2027	9.31 Put	Bond Future	1541.8500	1.5419	1630.3700	1.6304	5.741	0.0000	0.0000
2026/06/23	2037	04/02/2027	8.44 Put	Bond Future	3638.5800	3.6386	3817.0000	3.8170	4.904	0.0000	0.0000
2026/06/23	2037	04/02/2027	8.44 Call	Bond Future	2210.3000	2.2103	2066.9000	2.0669	6.488	0.0000	0.0000
2026/06/23	2037	04/02/2027		Bond Future	8.6561	99.1782	8.7054	98.8563	0.569	0.0000	0.0000
2026/06/23	2037	04/02/2027	9.51 Call	Bond Future	6668.0000	6.6680	6420.5100	6.4205	3.712	0.0000	0.0000
2026/06/23	2037	04/02/2027	9.51 Put	Bond Future	1280.0000	1.2800	1354.3300	1.3543	5.807	0.0000	0.0000
2026/06/23	2037	06/05/2027		Bond Future	8.6921	101.0819	8.7433	100.7534	0.590	0.0000	0.0000
2026/06/23	2037	06/05/2027	8.58 Call	Bond Future	2973.9500	2.9740	2813.1300	2.8131	5.408	0.0000	0.0000
2026/06/23	2037	06/05/2027	8.58 Put	Bond Future	3697.5700	3.6976	3865.2100	3.8652	4.534	0.0000	0.0000
2026/06/23	2037	05/08/2027		Bond Future	8.7389	98.7312	8.7917	98.4002	0.603	0.0000	0.0000
2026/06/23	2037	05/08/2027	9.05 Call	Bond Future	4856.5100	4.8565	4655.8800	4.6559	4.131	0.0000	0.0000
2026/06/23	2037	05/08/2027	9.05 Put	Bond Future	2925.1400	2.9251	3055.4400	3.0554	4.454	0.0000	0.0000
2026/06/23	2038	06/08/2026		Bond Future	162.9214	162.9214	162.9375	162.9375	0.010	0.0000	0.0000
2026/06/23	2038	06/08/2026	144.72 Call	Bond Future	18201.4100	18.2014	18217.5300	18.2175	0.089	0.0000	0.0000
2026/06/23	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	
2026/06/23	2038	05/11/2026		Bond Future	165.9559	165.9559	165.9699	165.9699	0.008	0.0000	0.0000
2026/06/23	2038	05/11/2026	146.31 Call	Bond Future	19645.9300	19.6459	19659.9200	19.6599	0.071	0.0000	0.0000
2026/06/23	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2038	04/02/2027		Bond Future	166.9030	166.9030	166.9157	166.9157	0.008	0.0000	0.0000
2026/06/23	2038	04/02/2027	153.83 Call	Bond Future	13072.9700	13.0730	13085.7400	13.0857	0.098	0.0000	0.0000
2026/06/23	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2038	06/05/2027		Bond Future	170.1449	170.1449	170.1571	170.1571	0.007	0.0000	0.0000
2026/06/23	2038	06/05/2027	166.10 Call	Bond Future	4044.9000	4.0449	4057.1100	4.0571	0.302	0.0000	0.0000
2026/06/23	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2038	05/08/2027		Bond Future	171.0702	171.0702	171.0892	171.0892	0.011	0.0000	0.0000
2026/06/23	2038	05/08/2027	169.13 Call	Bond Future	1940.1900	1.9402	1959.2400	1.9592	0.982	0.0000	0.0000
2026/06/23	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2040	06/08/2026		Bond Future	8.8821	101.2033	8.9121	100.9689	0.338	0.0000	0.0000
2026/06/23	2040	06/08/2026	12.19 Call	Bond Future	21769.4800	21.7695	21535.1300	21.5351	1.077	0.0000	0.0000
2026/06/23	2040	06/08/2026	12.19 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2026/06/23	2040	06/08/2026	9.20 Call	Bond Future	3246.4000	3.2464	3063.0800	3.0631	5.647	0.0000	0.0000
2026/06/23	2040	06/08/2026	9.20 Put	Bond Future	803.9400	0.8039	854.9600	0.8550	6.346	0.0000	0.0000
2026/06/23	2040	05/11/2026		Bond Future	8.9226	103.0640	8.9538	102.8238	0.350	0.0000	0.0000
2026/06/23	2040	05/11/2026	11.06 Call	Bond Future	14929.2300	14.9292	14696.8300	14.6968	1.557	0.0000	0.0000
2026/06/23	2040	05/11/2026	11.06 Put	Bond Future	190.7900	0.1908	198.5600	0.1986	4.073	0.0000	0.0000
2026/06/23	2040	05/11/2026	11.27 Call	Bond Future	16159.2200	16.1592	15924.8200	15.9248	1.451	0.0000	0.0000
2026/06/23	2040	05/11/2026	11.27 Put	Bond Future	143.2500	0.1433	149.0200	0.1490	4.028	0.0000	0.0000
2026/06/23	2040	05/11/2026	10.67 Call	Bond Future	12611.2200	12.6112	12384.2900	12.3843	1.799	0.0000	0.0000
2026/06/23	2040	05/11/2026	10.67 Put	Bond Future	320.6500	0.3207	333.8900	0.3339	4.129	0.0000	0.0000
2026/06/23	2040	05/11/2026	9.91 Put	Bond Future	831.9800	0.8320	866.9900	0.8670	4.208	0.0000	0.0000
2026/06/23	2040	05/11/2026	9.91 Call	Bond Future	8055.1800	8.0552	7850.0200	7.8500	2.547	0.0000	0.0000
2026/06/23	2040	04/02/2027	10.17 Call	Bond Future	9786.5600	9.7866	9580.7100	9.5807	2.103	0.0000	0.0000
2026/06/23	2040	04/02/2027	10.17 Put	Bond Future	1144.6700	1.1447	1184.5400	1.1845	3.483	0.0000	0.0000
2026/06/23	2040	04/02/2027	9.67 Call	Bond Future	6979.4900	6.9795	6795.5100	6.7955	2.636	0.0000	0.0000
2026/06/23	2040	04/02/2027	9.67 Put	Bond Future	1772.3700	1.7724	1834.1100	1.8341	3.483	0.0000	0.0000
2026/06/23	2040	04/02/2027	8.78 Put	Bond Future	4152.6800	4.1527	4281.0200	4.2810	3.091	0.0000	0.0000
2026/06/23	2040	04/02/2027	8.78 Call	Bond Future	2781.4600	2.7815	2664.0800	2.6641	4.220	0.0000	0.0000
2026/06/23	2040	04/02/2027		Bond Future	8.9587	100.5320	8.9911	100.2863	0.362	0.0000	0.0000
2026/06/23	2040	04/02/2027	9.93 Call	Bond Future	8422.0900	8.4221	8225.5300	8.2255	2.334	0.0000	0.0000
2026/06/23	2040	04/02/2027	9.93 Put	Bond Future	1406.5200	1.4065	1455.6800	1.4557	3.495	0.0000	0.0000
2026/06/23	2040	06/05/2027		Bond Future	9.0000	102.4616	9.0336	102.2107	0.373	0.0000	0.0000
2026/06/23	2040	06/05/2027	8.88 Call	Bond Future	3550.3400	3.5503	3424.1300	3.4241	3.555	0.0000	0.0000
2026/06/23	2040	06/05/2027	8.88 Put	Bond Future	4454.7300	4.4547	4579.4000	4.5794	2.799	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	
2026/06/23	2040	05/08/2027		Bond Future	9.0511	99.8862	9.0853	99.6344	0.378	0.0000	0.0000
2026/06/23	2040	05/08/2027	9.33 Call	Bond Future	5656.6900	5.6567	5502.9600	5.5030	2.718	0.0000	0.0000
2026/06/23	2040	05/08/2027	9.33 Put	Bond Future	3631.2100	3.6312	3729.3300	3.7293	2.702	0.0000	0.0000
2026/06/23	2043	06/08/2026		Bond Future	125.2256	125.2256	125.2381	125.2381	0.010	0.0000	0.0000
2026/06/23	2043	06/08/2026	110.88 Call	Bond Future	14346.4721	14.3465	14358.8631	14.3589	0.086	0.0000	0.0000
2026/06/23	2043	06/08/2026	110.88 Put	Bond Future	0.9021	0.0009	0.7731	0.0008	14.293	0.0000	0.0000
2026/06/23	2043	05/11/2026		Bond Future	127.5581	127.5581	127.5690	127.5690	0.009	0.0000	0.0000
2026/06/23	2043	05/11/2026	112.84 Call	Bond Future	14781.9964	14.7820	14791.1584	14.7912	0.062	0.0000	0.0000
2026/06/23	2043	05/11/2026	112.84 Put	Bond Future	63.9164	0.0639	62.2084	0.0622	2.672	0.0000	0.0000
2026/06/23	2043	04/02/2027		Bond Future	127.0834	127.0834	127.0934	127.0934	0.008	0.0000	0.0000
2026/06/23	2043	04/02/2027	117.63 Call	Bond Future	10198.4593	10.1985	10202.1147	10.2021	0.036	0.0000	0.0000
2026/06/23	2043	04/02/2027	117.63 Put	Bond Future	745.0293	0.7450	738.7447	0.7387	0.844	0.0000	0.0000
2026/06/23	2043	06/05/2027		Bond Future	129.5517	129.5517	129.5614	129.5614	0.007	0.0000	0.0000
2026/06/23	2043	06/05/2027	127.48 Call	Bond Future	5383.0451	5.3830	5382.1838	5.3822	0.016	0.0000	0.0000
2026/06/23	2043	06/05/2027	127.48 Put	Bond Future	3311.3251	3.3113	3300.8138	3.3008	0.317	0.0000	0.0000
2026/06/23	2043	05/08/2027		Bond Future	129.0071	129.0071	129.0221	129.0221	0.012	0.0000	0.0000
2026/06/23	2043	05/08/2027	129.56 Call	Bond Future	4422.4311	4.4224	4424.2347	4.4242	0.041	0.0000	0.0000
2026/06/23	2043	05/08/2027	129.56 Put	Bond Future	4975.3711	4.9754	4962.0947	4.9621	0.267	0.0000	0.0000
2026/06/23	2044	06/08/2026	9.25 Call	Bond Future	3100.9200	3.1009	2996.8200	2.9968	3.357	0.0000	0.0000
2026/06/23	2044	06/08/2026	9.25 Put	Bond Future	1083.3500	1.0834	1105.6200	1.1056	2.056	0.0000	0.0000
2026/06/23	2044	06/08/2026	9.00 Call	Bond Future	1806.4800	1.8065	1723.1400	1.7231	4.613	0.0000	0.0000
2026/06/23	2044	06/08/2026	9.00 Put	Bond Future	1899.6100	1.8996	1942.6400	1.9426	2.265	0.0000	0.0000
2026/06/23	2044	06/08/2026		Bond Future	9.0109	98.0055	9.0256	97.8791	0.164	0.0000	0.0000
2026/06/23	2044	06/08/2026	12.42 Call	Bond Future	23675.9400	23.6759	23549.5600	23.5496	0.534	0.0000	0.0000
2026/06/23	2044	06/08/2026	12.42 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2026/06/23	2044	06/08/2026	9.75 Call	Bond Future	6371.1400	6.3711	6247.8600	6.2479	1.935	0.0000	0.0000
2026/06/23	2044	06/08/2026	9.75 Put	Bond Future	332.8700	0.3329	335.9600	0.3360	0.928	0.0000	0.0000
2026/06/23	2044	05/11/2026		Bond Future	9.0501	99.8074	9.0655	99.6772	0.170	0.0000	0.0000
2026/06/23	2044	05/11/2026	11.34 Call	Bond Future	17020.2400	17.0202	16891.8500	16.8919	0.754	0.0000	0.0000
2026/06/23	2044	05/11/2026	11.34 Put	Bond Future	185.8700	0.1859	187.6600	0.1877	0.963	0.0000	0.0000
2026/06/23	2044	04/02/2027		Bond Future	9.0854	97.3381	9.1014	97.2046	0.175	0.0000	0.0000
2026/06/23	2044	04/02/2027	10.18 Call	Bond Future	10014.0100	10.0140	9900.6600	9.9007	1.132	0.0000	0.0000
2026/06/23	2044	04/02/2027	10.18 Put	Bond Future	1444.7800	1.4448	1465.0000	1.4650	1.400	0.0000	0.0000
2026/06/23	2044	06/05/2027		Bond Future	9.1251	99.2065	9.1416	99.0699	0.181	0.0000	0.0000
2026/06/23	2044	06/05/2027	9.08 Call	Bond Future	4318.1800	4.3182	4241.8700	4.2419	1.767	0.0000	0.0000
2026/06/23	2044	06/05/2027	9.08 Put	Bond Future	4693.5600	4.6936	4753.8200	4.7538	1.284	0.0000	0.0000
2026/06/23	2044	05/08/2027		Bond Future	9.1733	96.6949	9.1899	96.5594	0.181	0.0000	0.0000
2026/06/23	2044	05/08/2027	9.44 Call	Bond Future	6279.5700	6.2796	6193.3600	6.1934	1.373	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	
2026/06/23	2044	05/08/2027	9.44 Put	Bond Future	4131.1400	4.1311	4180.4300	4.1804	1.193	0.0000	0.0000
2026/06/23	2046	06/08/2026		Bond Future	146.8130	146.8130	146.6118	146.6118	0.137	0.0000	0.0000
2026/06/23	2046	06/08/2026	122.38 Call	Bond Future	24432.9900	24.4330	24231.8200	24.2318	0.823	0.0000	0.0000
2026/06/23	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2046	05/11/2026		Bond Future	147.1851	147.1851	146.9781	146.9781	0.141	0.0000	0.0000
2026/06/23	2046	05/11/2026	125.48 Call	Bond Future	21705.1000	21.7051	21498.0900	21.4981	0.954	0.0000	0.0000
2026/06/23	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2046	04/02/2027		Bond Future	150.0423	150.0423	149.8297	149.8297	0.142	0.0000	0.0000
2026/06/23	2046	04/02/2027	131.09 Call	Bond Future	18952.2700	18.9523	18739.6900	18.7397	1.122	0.0000	0.0000
2026/06/23	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2046	06/05/2027		Bond Future	150.5398	150.5398	150.3227	150.3227	0.144	0.0000	0.0000
2026/06/23	2046	06/05/2027	148.99 Call	Bond Future	1549.7600	1.5498	1332.6700	1.3327	14.008	0.0000	0.0000
2026/06/23	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2046	05/08/2027		Bond Future	153.4180	153.4180	153.2022	153.2022	0.141	0.0000	0.0000
2026/06/23	2046	05/08/2027	149.17 Call	Bond Future	4247.9800	4.2480	4032.1500	4.0322	5.081	0.0000	0.0000
2026/06/23	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2050	06/08/2026		Bond Future	149.0921	149.0921	148.4718	148.4718	0.416	0.0000	0.0000
2026/06/23	2050	06/08/2026	123.27 Call	Bond Future	25822.0700	25.8221	25201.7500	25.2018	2.402	0.0000	0.0000
2026/06/23	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2050	05/11/2026		Bond Future	151.8687	151.8687	151.2348	151.2348	0.417	0.0000	0.0000
2026/06/23	2050	05/11/2026	123.84 Call	Bond Future	28028.7200	28.0287	27394.7600	27.3948	2.262	0.0000	0.0000
2026/06/23	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2050	04/02/2027		Bond Future	152.2850	152.2850	151.6375	151.6375	0.425	0.0000	0.0000
2026/06/23	2050	04/02/2027	132.39 Call	Bond Future	19894.9600	19.8950	19247.5300	19.2475	3.254	0.0000	0.0000
2026/06/23	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2050	06/05/2027		Bond Future	155.2432	155.2432	154.5822	154.5822	0.426	0.0000	0.0000
2026/06/23	2050	06/05/2027	150.46 Call	Bond Future	4783.1900	4.7832	4122.2100	4.1222	13.819	0.0000	0.0000
2026/06/23	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	2050	05/08/2027		Bond Future	155.6193	155.6193	154.9519	154.9519	0.429	0.0000	0.0000
2026/06/23	2050	05/08/2027	152.97 Call	Bond Future	2649.2900	2.6493	1981.9000	1.9819	25.191	0.0000	0.0000
2026/06/23	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	AL37	06/08/2026		Index Future	1300.8590	1300.8590	1298.8140	1298.8140	0.157	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	
2026/06/23	AL37	05/11/2026		Index Future	1325.0250	1325.0250	1322.9220	1322.9220	0.159	0.0000	0.0000
2026/06/23	AL37	04/02/2027		Index Future	1350.4270	1350.4270	1348.2720	1348.2720	0.160	0.0000	0.0000
2026/06/23	AL37	06/05/2027		Index Future	1376.3550	1376.3550	1374.1520	1374.1520	0.160	0.0000	0.0000
2026/06/23	AL37	05/08/2027		Index Future	1402.1180	1402.1180	1399.9210	1399.9210	0.157	0.0000	0.0000
2026/06/23	AL7T	06/08/2026		Index Future	1702.9170	1702.9170	1698.0110	1698.0110	0.288	0.0000	0.0000
2026/06/23	AL7T	05/11/2026		Index Future	1734.5520	1734.5520	1729.5280	1729.5280	0.290	0.0000	0.0000
2026/06/23	AL7T	04/02/2027		Index Future	1767.8050	1767.8050	1762.6690	1762.6690	0.291	0.0000	0.0000
2026/06/23	AL7T	06/05/2027		Index Future	1801.7470	1801.7470	1796.5040	1796.5040	0.291	0.0000	0.0000
2026/06/23	AL7T	05/08/2027		Index Future	1835.4720	1835.4720	1830.1940	1830.1940	0.288	0.0000	0.0000
2026/06/23	ALBI	06/08/2026		Index Future	1436.9300	1436.9300	1434.1960	1434.1960	0.190	0.0000	0.0000
2026/06/23	ALBI	05/11/2026		Index Future	1463.6240	1463.6240	1460.8170	1460.8170	0.192	0.0000	0.0000
2026/06/23	ALBI	04/02/2027		Index Future	1491.6830	1491.6830	1488.8090	1488.8090	0.193	0.0000	0.0000
2026/06/23	ALBI	06/05/2027		Index Future	1520.3240	1520.3240	1517.3870	1517.3870	0.193	0.0000	0.0000
2026/06/23	ALBI	05/08/2027		Index Future	1548.7810	1548.7810	1545.8430	1545.8430	0.190	0.0000	0.0000
2026/06/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/23	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	
2026/06/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/23	ES33	06/08/2026		Bond Future	8.7711	96.4363	8.8167	96.2097	0.519	0.0000	0.0000
2026/06/23	ES33	06/08/2026	12.02 Call	Bond Future	14567.6300	14.5676	14341.0200	14.3410	1.556	0.0000	0.0000
2026/06/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	ES33	05/11/2026		Bond Future	8.8256	94.4391	8.8736	94.2068	0.544	0.0000	0.0000
2026/06/23	ES33	05/11/2026	10.83 Call	Bond Future	9110.7500	9.1108	8878.4200	8.8784	2.550	0.0000	0.0000
2026/06/23	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	ES33	04/02/2027		Bond Future	8.8764	96.2725	8.9270	96.0349	0.570	0.0000	0.0000
2026/06/23	ES33	04/02/2027	9.70 Call	Bond Future	3775.9800	3.7760	3538.3500	3.5384	6.293	0.0000	0.0000
2026/06/23	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	ES33	06/05/2027		Bond Future	8.9263	94.3467	8.9796	94.1039	0.597	0.0000	0.0000
2026/06/23	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	
2026/06/23	ES33	06/05/2027	8.80 Put	Bond Future	578.6400	0.5786	821.3700	0.8214	41.948	0.0000	0.0000
2026/06/23	ES33	05/08/2027		Bond Future	8.9897	96.1487	9.0449	95.9049	0.615	0.0000	0.0000
2026/06/23	ES33	05/08/2027	9.27 Call	Bond Future	1228.3200	1.2283	984.4700	0.9845	19.852	0.0000	0.0000
2026/06/23	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	ES42	06/08/2026		Bond Future	9.3293	95.7426	9.3542	95.5500	0.267	0.0000	0.0000
2026/06/23	ES42	06/08/2026	12.65 Call	Bond Future	21268.2800	21.2683	21075.6400	21.0756	0.906	0.0000	0.0000
2026/06/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	ES42	05/11/2026		Bond Future	9.3797	93.2617	9.4055	93.0641	0.276	0.0000	0.0000
2026/06/23	ES42	05/11/2026	11.66 Call	Bond Future	15296.9300	15.2969	15099.2700	15.0993	1.292	0.0000	0.0000
2026/06/23	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	ES42	04/02/2027		Bond Future	9.4259	95.0726	9.4527	94.8703	0.284	0.0000	0.0000
2026/06/23	ES42	04/02/2027	10.29 Call	Bond Future	6212.7000	6.2127	6010.4000	6.0104	3.256	0.0000	0.0000
2026/06/23	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	ES42	06/05/2027		Bond Future	9.4745	92.6546	9.5022	92.4479	0.293	0.0000	0.0000
2026/06/23	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	ES42	06/05/2027	9.33 Put	Bond Future	1087.7600	1.0878	1294.4600	1.2945	19.002	0.0000	0.0000
2026/06/23	ES42	05/08/2027		Bond Future	9.5303	94.4230	9.5585	94.2159	0.295	0.0000	0.0000
2026/06/23	ES42	05/08/2027	9.84 Call	Bond Future	2240.9800	2.2410	2033.8700	2.0339	9.242	0.0000	0.0000
2026/06/23	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	GOVI	06/08/2026		GOVI	1410.2790	1410.2790	1407.5660	1407.5660	0.192	0.0000	0.0000
2026/06/23	GOVI	06/08/2026	1,189. Call 00	GOVI	2212790.0000	221.2790	2185660.0000	218.5660	1.226	0.0000	0.0000
2026/06/23	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	GOVI	05/11/2026		GOVI	1436.4780	1436.4780	1433.6930	1433.6930	0.194	0.0000	0.0000
2026/06/23	GOVI	05/11/2026	1,277. Call 00	GOVI	1594780.0000	159.4780	1566930.0000	156.6930	1.746	0.0000	0.0000
2026/06/23	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	GOVI	04/02/2027		GOVI	1464.0170	1464.0170	1461.1650	1461.1650	0.195	0.0000	0.0000
2026/06/23	GOVI	04/02/2027	1,369. Call 00	GOVI	950170.0000	95.0170	921650.0000	92.1650	3.002	0.0000	0.0000
2026/06/23	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	GOVI	06/05/2027		GOVI	1492.1260	1492.1260	1489.2120	1489.2120	0.195	0.0000	0.0000
2026/06/23	GOVI	06/05/2027	1,427. Call 00	GOVI	651260.0000	65.1260	622120.0000	62.2120	4.474	0.0000	0.0000
2026/06/23	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	GOVI	05/08/2027		GOVI	1520.0550	1520.0550	1517.1390	1517.1390	0.192	0.0000	0.0000
2026/06/23	GOVI	05/08/2027	1,465. Call 00	GOVI	550550.0000	55.0550	521390.0000	52.1390	5.297	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
2026/06/23	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/06/23	I258	06/08/2026		Bond Future	135.9937	135.9937	135.8900	0.076	0.0000	0.0000
2026/06/23	I258	06/08/2026	112.95 Call	Bond Future	23044.2383	23.0442	22940.4753	0.450	0.0000	0.0000
2026/06/23	I258	06/08/2026	112.95 Put	Bond Future	0.5183	0.0005	0.4653	10.221	0.0000	0.0000
2026/06/23	I258	05/11/2026		Bond Future	138.5268	138.5268	138.4190	0.078	0.0000	0.0000
2026/06/23	I258	05/11/2026	114.95 Call	Bond Future	23647.4056	23.6474	23539.5794	0.456	0.0000	0.0000
2026/06/23	I258	05/11/2026	114.95 Put	Bond Future	70.6356	0.0706	70.5494	0.122	0.0000	0.0000
2026/06/23	I258	04/02/2027		Bond Future	138.2650	138.2650	138.1540	0.080	0.0000	0.0000
2026/06/23	I258	04/02/2027	118.90 Call	Bond Future	19918.0554	19.9181	19810.7720	0.539	0.0000	0.0000
2026/06/23	I258	04/02/2027	118.90 Put	Bond Future	553.0354	0.5530	556.7620	0.674	0.0000	0.0000
2026/06/23	I258	06/05/2027		Bond Future	140.9506	140.9506	140.8368	0.081	0.0000	0.0000
2026/06/23	I258	06/05/2027	134.78 Call	Bond Future	10260.6457	10.2606	10175.2274	0.832	0.0000	0.0000
2026/06/23	I258	06/05/2027	134.78 Put	Bond Future	4090.0957	4.0901	4118.3874	0.692	0.0000	0.0000
2026/06/23	I258	05/08/2027		Bond Future	140.6241	140.6241	140.5137	0.079	0.0000	0.0000
2026/06/23	I258	05/08/2027	138.93 Call	Bond Future	8409.4544	8.4095	8338.2993	0.846	0.0000	0.0000
2026/06/23	I258	05/08/2027	138.93 Put	Bond Future	6715.3444	6.7153	6754.6293	0.585	0.0000	0.0000
2026/06/23	IGOV	06/08/2026		Index Future	457.2710	457.2710	456.8210	0.098	0.0000	0.0000
2026/06/23	IGOV	05/11/2026		Index Future	465.8770	465.8770	465.4120	0.100	0.0000	0.0000
2026/06/23	IGOV	04/02/2027		Index Future	474.9180	474.9180	474.4400	0.101	0.0000	0.0000
2026/06/23	IGOV	06/05/2027		Index Future	484.1450	484.1450	483.6550	0.101	0.0000	0.0000
2026/06/23	IGOV	05/08/2027		Index Future	493.3120	493.3120	492.8300	0.098	0.0000	0.0000
2026/06/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/23	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/23	R033	06/08/2026		Bond Future	8.1210	113.1342	8.1618	112.9163	0.502	0.0000	0.0000
2026/06/23	R033	06/08/2026	10.25 Call	Bond Future	10682.3200	10.6823	10464.6200	10.4646	2.038	0.0000	0.0000
2026/06/23	R033	06/08/2026	10.25 Put	Bond Future	2.4200	0.0024	2.5900	0.0026	7.025	0.0000	0.0000
2026/06/23	R033	05/11/2026		Bond Future	8.1517	110.1722	8.1949	109.9487	0.530	0.0000	0.0000
2026/06/23	R033	05/11/2026	9.33 Call	Bond Future	6264.6400	6.2646	6066.7600	6.0668	3.159	0.0000	0.0000
2026/06/23	R033	05/11/2026	9.33 Put	Bond Future	369.2800	0.3693	394.9700	0.3950	6.957	0.0000	0.0000
2026/06/23	R033	04/02/2027		Bond Future	8.1735	112.2854	8.2193	112.0565	0.560	0.0000	0.0000
2026/06/23	R033	04/02/2027	8.65 Call	Bond Future	3668.1100	3.6681	3512.1800	3.5122	4.251	0.0000	0.0000
2026/06/23	R033	04/02/2027	8.65 Put	Bond Future	1313.6600	1.3137	1386.5900	1.3866	5.552	0.0000	0.0000
2026/06/23	R033	06/05/2027		Bond Future	8.1960	109.3975	8.2444	109.1638	0.591	0.0000	0.0000
2026/06/23	R033	06/05/2027	7.93 Call	Bond Future	1769.2400	1.7692	1668.4000	1.6684	5.700	0.0000	0.0000
2026/06/23	R033	06/05/2027	7.93 Put	Bond Future	3065.1800	3.0652	3198.0900	3.1981	4.336	0.0000	0.0000
2026/06/23	R033	05/08/2027		Bond Future	8.2317	111.4622	8.2821	111.2282	0.612	0.0000	0.0000
2026/06/23	R033	05/08/2027	8.54 Call	Bond Future	3468.1300	3.4681	3327.1200	3.3271	4.066	0.0000	0.0000
2026/06/23	R033	05/08/2027	8.54 Put	Bond Future	2044.5900	2.0446	2137.6500	2.1377	4.552	0.0000	0.0000
2026/06/23	R035	06/08/2026	7.70 Put	Bond Future	3893.4800	3.8935	4168.4500	4.1685	7.062	0.0000	0.0000
2026/06/23	R035	06/08/2026	7.70 Call	Bond Future	163.8900	0.1639	125.7400	0.1257	23.278	0.0000	0.0000
2026/06/23	R035	06/08/2026	7.90 Put	Bond Future	2812.3700	2.8124	3053.6400	3.0536	8.579	0.0000	0.0000
2026/06/23	R035	06/08/2026	7.90 Call	Bond Future	366.1100	0.3661	294.2600	0.2943	19.625	0.0000	0.0000
2026/06/23	R035	06/08/2026	8.34 Call	Bond Future	1426.9100	1.4269	1248.4200	1.2484	12.509	0.0000	0.0000
2026/06/23	R035	06/08/2026	8.34 Put	Bond Future	1118.7200	1.1187	1253.3500	1.2534	12.034	0.0000	0.0000
2026/06/23	R035	06/08/2026	7.95 Put	Bond Future	2570.0100	2.5700	2800.5800	2.8006	8.972	0.0000	0.0000
2026/06/23	R035	06/08/2026	7.95 Call	Bond Future	441.4900	0.4415	358.9400	0.3589	18.698	0.0000	0.0000
2026/06/23	R035	06/08/2026	10.22 Put	Bond Future	5.9200	0.0059	6.6600	0.0067	12.500	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.72 Call	Bond Future	8398.1200	8.3981	8089.1200	8.0891	3.679	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.72 Put	Bond Future	30.7800	0.0308	34.9000	0.0349	13.385	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.22 Put	Bond Future	116.6100	0.1166	133.2800	0.1333	14.296	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.22 Call	Bond Future	5661.7500	5.6618	5365.3000	5.3653	5.236	0.0000	0.0000
2026/06/23	R035	06/08/2026	10.13 Call	Bond Future	10610.8000	10.6108	10298.7100	10.2987	2.941	0.0000	0.0000
2026/06/23	R035	06/08/2026	10.13 Put	Bond Future	8.0400	0.0080	9.0700	0.0091	12.811	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.63 Call	Bond Future	7906.2900	7.9063	7598.4900	7.5985	3.893	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.63 Put	Bond Future	39.0400	0.0390	44.3600	0.0444	13.627	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.13 Put	Bond Future	148.1600	0.1482	169.4100	0.1694	14.343	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.13 Call	Bond Future	5173.7800	5.1738	4881.9100	4.8819	5.641	0.0000	0.0000
2026/06/23	R035	06/08/2026	8.29 Put	Bond Future	1255.6400	1.2556	1402.6500	1.4027	11.708	0.0000	0.0000
2026/06/23	R035	06/08/2026	8.29 Call	Bond Future	1255.5200	1.2555	1089.4100	1.0894	13.230	0.0000	0.0000
2026/06/23	R035	06/08/2026	8.79 Put	Bond Future	362.9300	0.3629	413.7900	0.4138	14.014	0.0000	0.0000
2026/06/23	R035	06/08/2026	8.79 Call	Bond Future	3393.2700	3.3933	3131.0100	3.1310	7.729	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	
2026/06/23	R035	06/08/2026	9.39 Call	Bond Future	6590.7400	6.5907	6288.0600	6.2881	4.593	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.39 Put	Bond Future	73.9500	0.0740	84.3900	0.0844	14.118	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.71 Call	Bond Future	8343.5400	8.3435	8034.6700	8.0347	3.702	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.71 Put	Bond Future	31.6000	0.0316	35.8500	0.0359	13.449	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.21 Call	Bond Future	5607.3400	5.6073	5311.3500	5.3114	5.279	0.0000	0.0000
2026/06/23	R035	06/08/2026	9.21 Put	Bond Future	119.7400	0.1197	136.8700	0.1369	14.306	0.0000	0.0000
2026/06/23	R035	06/08/2026	8.71 Put	Bond Future	446.5400	0.4465	508.1700	0.5082	13.802	0.0000	0.0000
2026/06/23	R035	06/08/2026	8.71 Call	Bond Future	2999.7900	2.9998	2748.3000	2.7483	8.384	0.0000	0.0000
2026/06/23	R035	06/08/2026	10.22 Call	Bond Future	11090.1500	11.0902	10777.7700	10.7778	2.817	0.0000	0.0000
2026/06/23	R035	06/08/2026		Bond Future	8.2900	107.5044	8.3408	107.1912	0.613	0.0000	0.0000
2026/06/23	R035	06/08/2026	11.06 Call	Bond Future	15423.8000	15.4238	15110.7000	15.1107	2.030	0.0000	0.0000
2026/06/23	R035	06/08/2026	11.06 Put	Bond Future	0.2100	0.0002	0.2300	0.0002	9.524	0.0000	0.0000
2026/06/23	R035	05/11/2026		Bond Future	8.3234	104.9791	8.3766	104.6586	0.639	0.0000	0.0000
2026/06/23	R035	05/11/2026	10.03 Call	Bond Future	9884.2000	9.8842	9582.9200	9.5829	3.048	0.0000	0.0000
2026/06/23	R035	05/11/2026	10.03 Put	Bond Future	213.6100	0.2136	232.8100	0.2328	8.988	0.0000	0.0000
2026/06/23	R035	05/11/2026	9.80 Call	Bond Future	8741.4700	8.7415	8447.6400	8.4476	3.361	0.0000	0.0000
2026/06/23	R035	05/11/2026	9.80 Put	Bond Future	303.6700	0.3037	330.3200	0.3303	8.776	0.0000	0.0000
2026/06/23	R035	05/11/2026	9.30 Call	Bond Future	6260.6300	6.2606	5990.0200	5.9900	4.322	0.0000	0.0000
2026/06/23	R035	05/11/2026	9.30 Put	Bond Future	576.5700	0.5766	626.4400	0.6264	8.649	0.0000	0.0000
2026/06/23	R035	05/11/2026	8.80 Put	Bond Future	1105.9900	1.1060	1197.2100	1.1972	8.248	0.0000	0.0000
2026/06/23	R035	05/11/2026	8.80 Call	Bond Future	3931.7300	3.9317	3702.4700	3.7025	5.831	0.0000	0.0000
2026/06/23	R035	05/11/2026	8.97 Call	Bond Future	4693.7800	4.6938	4447.8600	4.4479	5.239	0.0000	0.0000
2026/06/23	R035	05/11/2026	8.97 Put	Bond Future	884.2000	0.8842	958.7600	0.9588	8.432	0.0000	0.0000
2026/06/23	R035	05/11/2026	8.47 Call	Bond Future	2594.0100	2.5940	2405.5500	2.4056	7.265	0.0000	0.0000
2026/06/23	R035	05/11/2026	8.47 Put	Bond Future	1714.2000	1.7142	1846.2200	1.8462	7.702	0.0000	0.0000
2026/06/23	R035	05/11/2026	7.97 Put	Bond Future	3292.5600	3.2926	3499.7800	3.4998	6.294	0.0000	0.0000
2026/06/23	R035	05/11/2026	7.97 Call	Bond Future	1130.4900	1.1305	1017.2300	1.0172	10.019	0.0000	0.0000
2026/06/23	R035	04/02/2027	7.70 Put	Bond Future	4925.6400	4.9256	5162.1500	5.1622	4.802	0.0000	0.0000
2026/06/23	R035	04/02/2027	7.70 Call	Bond Future	999.1400	0.9991	908.0800	0.9081	9.114	0.0000	0.0000
2026/06/23	R035	04/02/2027	8.20 Put	Bond Future	2990.1200	2.9901	3166.4600	3.1665	5.897	0.0000	0.0000
2026/06/23	R035	04/02/2027	8.20 Call	Bond Future	2097.2100	2.0972	1945.9800	1.9460	7.211	0.0000	0.0000
2026/06/23	R035	04/02/2027	8.85 Call	Bond Future	4428.3700	4.4284	4204.6200	4.2046	5.053	0.0000	0.0000
2026/06/23	R035	04/02/2027	8.85 Put	Bond Future	1540.4400	1.5404	1644.2600	1.6443	6.740	0.0000	0.0000
2026/06/23	R035	04/02/2027		Bond Future	8.3507	106.9924	8.4065	106.6648	0.667	0.0000	0.0000
2026/06/23	R035	04/02/2027	9.02 Call	Bond Future	5150.7300	5.1507	4912.4800	4.9125	4.626	0.0000	0.0000
2026/06/23	R035	04/02/2027	9.02 Put	Bond Future	1303.2500	1.3033	1392.5700	1.3926	6.854	0.0000	0.0000
2026/06/23	R035	04/02/2027	9.43 Call	Bond Future	6994.9500	6.9950	6729.2100	6.7292	3.799	0.0000	0.0000
2026/06/23	R035	04/02/2027	9.43 Put	Bond Future	881.5800	0.8816	943.4100	0.9434	7.014	0.0000	0.0000
2026/06/23	R035	04/02/2027	8.93 Call	Bond Future	4764.3200	4.7643	4533.4900	4.5335	4.845	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	
2026/06/23	R035	04/02/2027	8.93 Put	Bond Future	1423.3500	1.4234	1520.0900	1.5201	6.797	0.0000	0.0000
2026/06/23	R035	04/02/2027	8.43 Put	Bond Future	2356.0800	2.3561	2504.1500	2.5042	6.285	0.0000	0.0000
2026/06/23	R035	04/02/2027	8.43 Call	Bond Future	2821.6300	2.8216	2642.1300	2.6421	6.362	0.0000	0.0000
2026/06/23	R035	06/05/2027		Bond Future	8.3744	104.5412	8.4327	104.2069	0.696	0.0000	0.0000
2026/06/23	R035	06/05/2027	8.25 Call	Bond Future	2529.3500	2.5294	2369.5400	2.3695	6.318	0.0000	0.0000
2026/06/23	R035	06/05/2027	8.25 Put	Bond Future	3247.9900	3.2480	3422.4900	3.4225	5.373	0.0000	0.0000
2026/06/23	R035	05/08/2027		Bond Future	8.4087	106.5152	8.4690	106.1784	0.717	0.0000	0.0000
2026/06/23	R035	05/08/2027	8.72 Call	Bond Future	4224.8800	4.2249	4022.2000	4.0222	4.797	0.0000	0.0000
2026/06/23	R035	05/08/2027	8.72 Put	Bond Future	2500.3800	2.5004	2634.4500	2.6345	5.362	0.0000	0.0000
2026/06/23	R038	06/08/2026		Bond Future	8.7160	119.5485	8.7512	119.2676	0.404	0.0000	0.0000
2026/06/23	R038	06/08/2026	11.77 Call	Bond Future	21191.7200	21.1917	20910.8400	20.9108	1.325	0.0000	0.0000
2026/06/23	R038	06/08/2026	11.77 Put	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0.0000	0.0000
2026/06/23	R038	05/11/2026		Bond Future	8.7587	116.2634	8.7955	115.9756	0.420	0.0000	0.0000
2026/06/23	R038	05/11/2026	10.72 Call	Bond Future	14283.8100	14.2838	14007.9800	14.0080	1.931	0.0000	0.0000
2026/06/23	R038	05/11/2026	10.72 Put	Bond Future	226.3300	0.2263	238.3500	0.2384	5.311	0.0000	0.0000
2026/06/23	R038	04/02/2027		Bond Future	8.7961	118.4934	8.8344	118.1990	0.435	0.0000	0.0000
2026/06/23	R038	04/02/2027	9.60 Call	Bond Future	7571.1700	7.5712	7346.3300	7.3463	2.970	0.0000	0.0000
2026/06/23	R038	04/02/2027	9.60 Put	Bond Future	1603.1200	1.6031	1672.7000	1.6727	4.340	0.0000	0.0000
2026/06/23	R038	06/05/2027		Bond Future	8.8346	115.2834	8.8744	114.9828	0.451	0.0000	0.0000
2026/06/23	R038	06/05/2027	8.71 Call	Bond Future	3488.7000	3.4887	3340.4100	3.3404	4.251	0.0000	0.0000
2026/06/23	R038	06/05/2027	8.71 Put	Bond Future	4435.7600	4.4358	4588.1200	4.5881	3.435	0.0000	0.0000
2026/06/23	R038	05/08/2027		Bond Future	8.8826	117.4591	8.9235	117.1571	0.460	0.0000	0.0000
2026/06/23	R038	05/08/2027	9.15 Call	Bond Future	5568.9200	5.5689	5387.5500	5.3876	3.257	0.0000	0.0000
2026/06/23	R038	05/08/2027	9.15 Put	Bond Future	3610.8500	3.6109	3731.5100	3.7315	3.342	0.0000	0.0000
2026/06/23	R053	06/08/2026	8.10 Put	Bond Future	10668.4900	10.6685	10773.8100	10.7738	0.987	0.0000	0.0000
2026/06/23	R053	06/08/2026	8.10 Call	Bond Future	184.1800	0.1842	167.3800	0.1674	9.122	0.0000	0.0000
2026/06/23	R053	06/08/2026	8.60 Put	Bond Future	4846.6200	4.8466	4907.9800	4.9080	1.266	0.0000	0.0000
2026/06/23	R053	06/08/2026	8.60 Call	Bond Future	1191.7300	1.1917	1130.9700	1.1310	5.098	0.0000	0.0000
2026/06/23	R053	06/08/2026	9.10 Call	Bond Future	4275.3600	4.2754	4166.5600	4.1666	2.545	0.0000	0.0000
2026/06/23	R053	06/08/2026	9.10 Put	Bond Future	1643.0600	1.6431	1656.3800	1.6564	0.811	0.0000	0.0000
2026/06/23	R053	06/08/2026		Bond Future	8.8857	132.0169	8.8954	131.8947	0.110	0.0000	0.0000
2026/06/23	R053	06/08/2026	12.28 Call	Bond Future	32905.7000	32.9057	32783.5700	32.7836	0.371	0.0000	0.0000
2026/06/23	R053	06/08/2026	12.28 Put	Bond Future	0.1300	0.0001	0.1200	0.0001	7.692	0.0000	0.0000
2026/06/23	R053	06/08/2026	9.60 Call	Bond Future	8932.9400	8.9329	8808.1600	8.8082	1.397	0.0000	0.0000
2026/06/23	R053	06/08/2026	9.60 Put	Bond Future	503.1600	0.5032	500.5000	0.5005	0.529	0.0000	0.0000
2026/06/23	R053	05/11/2026		Bond Future	8.9198	128.5828	8.9300	128.4564	0.114	0.0000	0.0000
2026/06/23	R053	05/11/2026	11.21 Call	Bond Future	24093.3300	24.0933	23967.0600	23.9671	0.524	0.0000	0.0000
2026/06/23	R053	05/11/2026	11.21 Put	Bond Future	286.2900	0.2863	286.3800	0.2864	0.031	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	
2026/06/23	R053	04/02/2027		Bond Future	8.9499	131.0490	8.9604	130.9191	0.118	0.0000	0.0000
2026/06/23	R053	04/02/2027	9.99 Call	Bond Future	13947.9000	13.9479	13834.9700	13.8350	0.810	0.0000	0.0000
2026/06/23	R053	04/02/2027	9.99 Put	Bond Future	2172.1300	2.1721	2189.0700	2.1891	0.780	0.0000	0.0000
2026/06/23	R053	06/05/2027		Bond Future	8.9802	127.7019	8.9911	127.5688	0.122	0.0000	0.0000
2026/06/23	R053	06/05/2027	8.92 Call	Bond Future	6144.5700	6.1446	6067.0600	6.0671	1.261	0.0000	0.0000
2026/06/23	R053	06/05/2027	8.92 Put	Bond Future	6881.1000	6.8811	6936.6500	6.9367	0.807	0.0000	0.0000
2026/06/23	R053	05/08/2027		Bond Future	9.0166	130.1121	9.0274	129.9814	0.120	0.0000	0.0000
2026/06/23	R053	05/08/2027	9.28 Call	Bond Future	9092.0000	9.0920	9005.4700	9.0055	0.952	0.0000	0.0000
2026/06/23	R053	05/08/2027	9.28 Put	Bond Future	5977.7900	5.9778	6022.0100	6.0220	0.740	0.0000	0.0000
2026/06/23	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/23	R186	06/08/2026	8.57 Call	Bond Future	37.7600	0.0378	37.3400	0.0373	1.112	0.0000	0.0000
2026/06/23	R186	06/08/2026	8.57 Put	Bond Future	37.7600	0.0378	37.3400	0.0373	1.112	0.0000	0.0000
2026/06/23	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/23	R186	05/11/2026	8.12 Call	Bond Future	32.5100	0.0325	32.3900	0.0324	0.369	0.0000	0.0000
2026/06/23	R186	05/11/2026	8.12 Put	Bond Future	32.5100	0.0325	32.3900	0.0324	0.369	0.0000	0.0000
2026/06/23	R202	06/08/2026		Bond Future	302.7332	302.7332	302.9577	302.9577	0.074	0.0000	0.0000
2026/06/23	R202	06/08/2026	278.86 Call	Bond Future	23873.1900	23.8732	24097.6500	24.0977	0.940	0.0000	0.0000
2026/06/23	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R202	05/11/2026		Bond Future	308.3714	308.3714	308.5955	308.5955	0.073	0.0000	0.0000
2026/06/23	R202	05/11/2026	280.46 Call	Bond Future	27911.4300	27.9114	28135.4700	28.1355	0.803	0.0000	0.0000
2026/06/23	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R202	04/02/2027		Bond Future	308.7626	308.7626	308.9889	308.9889	0.073	0.0000	0.0000
2026/06/23	R202	04/02/2027	294.73 Call	Bond Future	14032.5900	14.0326	14258.8800	14.2589	1.613	0.0000	0.0000
2026/06/23	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R202	06/05/2027		Bond Future	314.7601	314.7601	314.9893	314.9893	0.073	0.0000	0.0000
2026/06/23	R202	06/05/2027	306.99 Call	Bond Future	7770.0500	7.7701	7999.2600	7.9993	2.950	0.0000	0.0000
2026/06/23	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R202	05/08/2027		Bond Future	315.0502	315.0502	315.2960	315.2960	0.078	0.0000	0.0000
2026/06/23	R202	05/08/2027	312.97 Call	Bond Future	2080.1900	2.0802	2326.0300	2.3260	11.818	0.0000	0.0000
2026/06/23	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R209	06/08/2026		Bond Future	8.4612	87.9036	8.5067	87.6361	0.538	0.0000	0.0000
2026/06/23	R209	06/08/2026	11.39 Call	Bond Future	15237.2300	15.2372	14969.7900	14.9698	1.755	0.0000	0.0000
2026/06/23	R209	06/08/2026	11.39 Put	Bond Future	0.1500	0.0002	0.1600	0.0002	6.667	0.0000	0.0000
2026/06/23	R209	05/11/2026		Bond Future	8.4949	86.3685	8.5423	86.0948	0.558	0.0000	0.0000
2026/06/23	R209	05/11/2026	10.32 Call	Bond Future	9978.9300	9.9789	9719.8600	9.7199	2.596	0.0000	0.0000
2026/06/23	R209	05/11/2026	10.32 Put	Bond Future	197.5500	0.1976	212.1600	0.2122	7.396	0.0000	0.0000
2026/06/23	R209	04/02/2027		Bond Future	8.5228	88.0249	8.5721	87.7453	0.579	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
2026/06/23	R209	04/02/2027	9.28 Call	Bond Future		5393.5100	5.3935	5184.3300	5.1843	3.878	0.0000	0.0000
2026/06/23	R209	04/02/2027	9.28 Put	Bond Future		1223.6000	1.2236	1294.1100	1.2941	5.763	0.0000	0.0000
2026/06/23	R209	04/02/2027	8.96 Call	Bond Future		4092.9800	4.0930	3906.1900	3.9062	4.564	0.0000	0.0000
2026/06/23	R209	04/02/2027	8.96 Put	Bond Future		1653.2800	1.6533	1746.1800	1.7462	5.619	0.0000	0.0000
2026/06/23	R209	04/02/2027	8.03 Put	Bond Future		4142.2300	4.1422	4326.2900	4.3263	4.444	0.0000	0.0000
2026/06/23	R209	04/02/2027	8.03 Call	Bond Future		1283.4200	1.2834	1187.7900	1.1878	7.451	0.0000	0.0000
2026/06/23	R209	06/05/2027	9.32 Call	Bond Future		5706.9700	5.7070	5500.4700	5.5005	3.618	0.0000	0.0000
2026/06/23	R209	06/05/2027	9.32 Put	Bond Future		1551.1200	1.5511	1630.0900	1.6301	5.091	0.0000	0.0000
2026/06/23	R209	06/05/2027	8.25 Put	Bond Future		3781.6800	3.7817	3944.6700	3.9447	4.310	0.0000	0.0000
2026/06/23	R209	06/05/2027	8.25 Call	Bond Future		2080.2300	2.0802	1957.7500	1.9578	5.888	0.0000	0.0000
2026/06/23	R209	06/05/2027		Bond Future		8.5513	86.5626	8.6026	86.2772	0.600	0.0000	0.0000
2026/06/23	R209	06/05/2027	8.41 Call	Bond Future		2496.2400	2.4962	2359.0900	2.3591	5.494	0.0000	0.0000
2026/06/23	R209	06/05/2027	8.41 Put	Bond Future		3289.0100	3.2890	3437.3300	3.4373	4.510	0.0000	0.0000
2026/06/23	R209	05/08/2027		Bond Future		8.5891	88.1971	8.6418	87.9095	0.614	0.0000	0.0000
2026/06/23	R209	05/08/2027	8.87 Call	Bond Future		4101.0900	4.1011	3928.9300	3.9289	4.198	0.0000	0.0000
2026/06/23	R209	05/08/2027	8.87 Put	Bond Future		2582.5900	2.5826	2698.0700	2.6981	4.471	0.0000	0.0000
2026/06/23	R210	06/08/2026		Bond Future		268.6289	268.6289	268.6712	268.6712	0.016	0.0000	0.0000
2026/06/23	R210	06/08/2026	259.84 Call	Bond Future		8788.8800	8.7889	8831.1500	8.8312	0.481	0.0000	0.0000
2026/06/23	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R210	05/11/2026		Bond Future		270.0510	270.0510	270.0900	270.0900	0.014	0.0000	0.0000
2026/06/23	R210	05/11/2026	253.33 Call	Bond Future		16720.9600	16.7210	16759.9600	16.7600	0.233	0.0000	0.0000
2026/06/23	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R210	04/02/2027		Bond Future		275.2929	275.2929	275.3303	275.3303	0.014	0.0000	0.0000
2026/06/23	R210	04/02/2027	266.03 Call	Bond Future		9262.9100	9.2629	9300.3000	9.3003	0.404	0.0000	0.0000
2026/06/23	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R210	06/05/2027		Bond Future		276.9766	276.9766	277.0136	277.0136	0.013	0.0000	0.0000
2026/06/23	R210	06/05/2027	271.13 Call	Bond Future		5846.5500	5.8466	5883.5600	5.8836	0.633	0.0000	0.0000
2026/06/23	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R210	05/08/2027		Bond Future		282.2729	282.2729	282.3207	282.3207	0.017	0.0000	0.0000
2026/06/23	R210	05/08/2027	276.01 Call	Bond Future		6262.9000	6.2629	6310.6500	6.3107	0.762	0.0000	0.0000
2026/06/23	R210	05/08/2027	276.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R213	06/08/2026		Bond Future		7.9186	99.6781	7.9649	99.5079	0.585	0.0000	0.0000
2026/06/23	R213	06/08/2026	9.69 Call	Bond Future		6267.6600	6.2677	6098.0500	6.0981	2.706	0.0000	0.0000
2026/06/23	R213	06/08/2026	9.69 Put	Bond Future		5.6600	0.0057	6.2800	0.0063	10.954	0.0000	0.0000
2026/06/23	R213	05/11/2026		Bond Future		7.9473	97.9600	7.9971	97.7852	0.627	0.0000	0.0000
2026/06/23	R213	05/11/2026	8.75 Call	Bond Future		3172.4300	3.1724	3030.6500	3.0307	4.469	0.0000	0.0000
2026/06/23	R213	05/11/2026	8.75 Put	Bond Future		401.7500	0.4018	434.8400	0.4348	8.236	0.0000	0.0000
2026/06/23	R213	04/02/2027		Bond Future		7.9651	99.8387	8.0188	99.6596	0.674	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	
2026/06/23	R213	04/02/2027	8.14 Call	Bond Future	1748.2800	1.7483	1644.5900	1.6446	5.931	0.0000	0.0000
2026/06/23	R213	04/02/2027	8.14 Put	Bond Future	1166.5000	1.1665	1241.8900	1.2419	6.463	0.0000	0.0000
2026/06/23	R213	06/05/2027	9.25 Call	Bond Future	4477.8400	4.4778	4329.7700	4.3298	3.307	0.0000	0.0000
2026/06/23	R213	06/05/2027	9.25 Put	Bond Future	546.4000	0.5464	581.3200	0.5813	6.391	0.0000	0.0000
2026/06/23	R213	06/05/2027	8.13 Put	Bond Future	1346.9800	1.3470	1427.3000	1.4273	5.963	0.0000	0.0000
2026/06/23	R213	06/05/2027	8.13 Call	Bond Future	1830.9800	1.8310	1728.3100	1.7283	5.607	0.0000	0.0000
2026/06/23	R213	06/05/2027		Bond Future	7.9767	98.2020	8.0345	98.0190	0.725	0.0000	0.0000
2026/06/23	R213	06/05/2027	7.56 Call	Bond Future	899.5800	0.8996	832.1900	0.8322	7.491	0.0000	0.0000
2026/06/23	R213	06/05/2027	7.56 Put	Bond Future	2229.8300	2.2298	2345.4300	2.3454	5.184	0.0000	0.0000
2026/06/23	R213	05/08/2027		Bond Future	8.0049	100.0568	8.0663	99.8739	0.766	0.0000	0.0000
2026/06/23	R213	05/08/2027	8.27 Call	Bond Future	2112.0300	2.1120	2005.1100	2.0051	5.062	0.0000	0.0000
2026/06/23	R213	05/08/2027	8.27 Put	Bond Future	1324.7500	1.3248	1400.6700	1.4007	5.731	0.0000	0.0000
2026/06/23	R213	05/08/2027	8.58 Call	Bond Future	2753.2700	2.7533	2632.5100	2.6325	4.386	0.0000	0.0000
2026/06/23	R213	05/08/2027	8.58 Put	Bond Future	1055.1800	1.0552	1117.2600	1.1173	5.883	0.0000	0.0000
2026/06/23	R213	05/08/2027	7.95 Put	Bond Future	1693.2200	1.6932	1785.8200	1.7858	5.469	0.0000	0.0000
2026/06/23	R213	05/08/2027	7.95 Call	Bond Future	1529.1200	1.5291	1438.8800	1.4389	5.901	0.0000	0.0000
2026/06/23	R214	06/08/2026		Bond Future	8.9233	83.3747	8.9483	83.2017	0.280	0.0000	0.0000
2026/06/23	R214	06/08/2026	11.97 Call	Bond Future	17749.0200	17.7490	17576.0500	17.5761	0.975	0.0000	0.0000
2026/06/23	R214	06/08/2026	11.97 Put	Bond Future	0.1800	0.0002	0.1700	0.0002	5.556	0.0000	0.0000
2026/06/23	R214	05/11/2026		Bond Future	8.9642	81.6104	8.9901	81.4330	0.289	0.0000	0.0000
2026/06/23	R214	05/11/2026	10.97 Call	Bond Future	12467.0900	12.4671	12296.0300	12.2960	1.372	0.0000	0.0000
2026/06/23	R214	05/11/2026	10.97 Put	Bond Future	207.7800	0.2078	214.1100	0.2141	3.046	0.0000	0.0000
2026/06/23	R214	04/02/2027		Bond Future	9.0016	83.1756	9.0284	82.9940	0.298	0.0000	0.0000
2026/06/23	R214	04/02/2027	9.90 Call	Bond Future	7135.4900	7.1355	6991.4800	6.9915	2.018	0.0000	0.0000
2026/06/23	R214	04/02/2027	9.90 Put	Bond Future	1351.4000	1.3514	1388.9200	1.3889	2.776	0.0000	0.0000
2026/06/23	R214	06/05/2027		Bond Future	9.0363	81.4728	9.0640	81.2874	0.306	0.0000	0.0000
2026/06/23	R214	06/05/2027	8.88 Call	Bond Future	3084.0200	3.0840	2991.1700	2.9912	3.011	0.0000	0.0000
2026/06/23	R214	06/05/2027	8.88 Put	Bond Future	4141.8700	4.1419	4234.3600	4.2344	2.233	0.0000	0.0000
2026/06/23	R214	05/08/2027		Bond Future	9.0787	83.0113	9.1068	82.8254	0.310	0.0000	0.0000
2026/06/23	R214	05/08/2027	9.32 Call	Bond Future	4941.4500	4.9415	4828.3300	4.8283	2.289	0.0000	0.0000
2026/06/23	R214	05/08/2027	9.32 Put	Bond Future	3364.6000	3.3646	3437.3500	3.4374	2.162	0.0000	0.0000
2026/06/23	R248	06/08/2026	9.00 Call	Bond Future	2201.7800	2.2018	2105.7300	2.1057	4.362	0.0000	0.0000
2026/06/23	R248	06/08/2026	9.00 Put	Bond Future	1846.0200	1.8460	1888.0700	1.8881	2.278	0.0000	0.0000
2026/06/23	R248	06/08/2026	10.00 Call	Bond Future	9147.9900	9.1480	9009.9300	9.0099	1.509	0.0000	0.0000
2026/06/23	R248	06/08/2026	10.00 Put	Bond Future	178.5200	0.1785	178.5600	0.1786	0.022	0.0000	0.0000
2026/06/23	R248	06/08/2026		Bond Future	8.9617	101.9089	8.9766	101.7708	0.165	0.0000	0.0000
2026/06/23	R248	06/08/2026	12.37 Call	Bond Future	25059.7300	25.0597	24921.6200	24.9216	0.551	0.0000	0.0000
2026/06/23	R248	06/08/2026	12.37 Put	Bond Future	0.0900	0.0001	0.0800	0.0001	11.111	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	
2026/06/23	R248	06/08/2026	9.20 Call	Bond Future	3355.7200	3.3557	3242.1300	3.2421	3.385	0.0000	0.0000
2026/06/23	R248	06/08/2026	9.20 Put	Bond Future	1173.5900	1.1736	1198.1000	1.1981	2.088	0.0000	0.0000
2026/06/23	R248	05/11/2026		Bond Future	8.9997	99.3441	9.0151	99.2020	0.171	0.0000	0.0000
2026/06/23	R248	05/11/2026	11.31 Call	Bond Future	18330.7900	18.3308	18190.6500	18.1907	0.765	0.0000	0.0000
2026/06/23	R248	05/11/2026	11.31 Put	Bond Future	211.4500	0.2115	213.4700	0.2135	0.955	0.0000	0.0000
2026/06/23	R248	04/02/2027		Bond Future	9.0343	101.2494	9.0503	101.1036	0.177	0.0000	0.0000
2026/06/23	R248	04/02/2027	10.11 Call	Bond Future	10703.4600	10.7035	10580.1600	10.5802	1.152	0.0000	0.0000
2026/06/23	R248	04/02/2027	10.11 Put	Bond Future	1594.2800	1.5943	1616.7800	1.6168	1.411	0.0000	0.0000
2026/06/23	R248	06/05/2027		Bond Future	9.0663	98.7515	9.0828	98.6024	0.181	0.0000	0.0000
2026/06/23	R248	06/05/2027	9.05 Call	Bond Future	4829.6000	4.8296	4744.7300	4.7447	1.757	0.0000	0.0000
2026/06/23	R248	06/05/2027	9.05 Put	Bond Future	4977.8700	4.9779	5042.1000	5.0421	1.290	0.0000	0.0000
2026/06/23	R248	05/08/2027		Bond Future	9.1051	100.6159	9.1216	100.4678	0.181	0.0000	0.0000
2026/06/23	R248	05/08/2027	9.37 Call	Bond Future	6830.3200	6.8303	6735.9200	6.7359	1.382	0.0000	0.0000
2026/06/23	R248	05/08/2027	9.37 Put	Bond Future	4494.6900	4.4947	4548.4600	4.5485	1.196	0.0000	0.0000
2026/06/23	R2R9	06/08/2026		Bond Future	8.8111	111.6072	8.8513	111.2877	0.457	0.0000	0.0000
2026/06/23	R2R9	06/08/2026	101.74 Call	Bond Future	98487.6800	98.4877	98168.2300	98.1682	0.324	0.0000	0.0000
2026/06/23	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R2R9	05/11/2026		Bond Future	8.8543	108.6802	8.8962	108.3532	0.473	0.0000	0.0000
2026/06/23	R2R9	05/11/2026	98.56 Call	Bond Future	97710.1700	97.7102	97383.1300	97.3831	0.335	0.0000	0.0000
2026/06/23	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R2R9	04/02/2027		Bond Future	8.8925	110.7647	8.9361	110.4304	0.489	0.0000	0.0000
2026/06/23	R2R9	04/02/2027	9.89 Call	Bond Future	8689.4700	8.6895	8423.3300	8.4233	3.063	0.0000	0.0000
2026/06/23	R2R9	04/02/2027	9.89 Put	Bond Future	1377.2800	1.3773	1445.4300	1.4454	4.948	0.0000	0.0000
2026/06/23	R2R9	06/05/2027		Bond Future	8.9318	107.9108	8.9769	107.5695	0.505	0.0000	0.0000
2026/06/23	R2R9	06/05/2027	8.83 Call	Bond Future	3631.2200	3.6312	3460.8500	3.4609	4.692	0.0000	0.0000
2026/06/23	R2R9	06/05/2027	8.83 Put	Bond Future	4405.9500	4.4060	4576.8100	4.5768	3.878	0.0000	0.0000
2026/06/23	R2R9	06/05/2027	9.64 Call	Bond Future	7466.8700	7.4669	7223.8000	7.2238	3.255	0.0000	0.0000
2026/06/23	R2R9	06/05/2027	9.64 Put	Bond Future	2283.9800	2.2840	2382.1400	2.3821	4.298	0.0000	0.0000
2026/06/23	R2R9	06/05/2027	8.94 Put	Bond Future	4014.7100	4.0147	4174.0300	4.1740	3.968	0.0000	0.0000
2026/06/23	R2R9	06/05/2027	8.94 Call	Bond Future	4077.0200	4.0770	3895.1100	3.8951	4.462	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	9.68 Call	Bond Future	7753.5400	7.7535	7515.4500	7.5155	3.071	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	9.68 Put	Bond Future	2715.2600	2.7153	2820.8500	2.8209	3.889	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	8.90 Put	Bond Future	4733.8000	4.7338	4902.8500	4.9029	3.571	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	8.90 Call	Bond Future	4136.0900	4.1361	3961.4600	3.9615	4.222	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	9.53 Call	Bond Future	6991.5900	6.9916	6763.8000	6.7638	3.258	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	9.53 Put	Bond Future	3004.6300	3.0046	3120.5200	3.1205	3.857	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	8.82 Put	Bond Future	5027.9300	5.0279	5204.6500	5.2047	3.515	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	8.82 Call	Bond Future	3827.8600	3.8279	3660.9000	3.6609	4.362	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	
2026/06/23	R2R9	05/08/2027		Bond Future	8.9800	109.9474	9.0263	109.6037	0.515	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	9.26 Call	Bond Future	5687.1300	5.6871	5480.2700	5.4803	3.637	0.0000	0.0000
2026/06/23	R2R9	05/08/2027	9.26 Put	Bond Future	3631.0600	3.6311	3767.8800	3.7679	3.768	0.0000	0.0000
2026/06/23	R4R2	06/08/2026		Bond Future	9.0017	113.0139	9.0266	112.7929	0.277	0.0000	0.0000
2026/06/23	R4R2	06/08/2026	102.06 Call	Bond Future	99596.6000	99.5966	99375.6600	99.3757	0.222	0.0000	0.0000
2026/06/23	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R4R2	05/11/2026		Bond Future	9.0466	109.9867	9.0725	109.7600	0.287	0.0000	0.0000
2026/06/23	R4R2	05/11/2026	98.76 Call	Bond Future	98764.1400	98.7641	98537.4200	98.5374	0.230	0.0000	0.0000
2026/06/23	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	R4R2	04/02/2027		Bond Future	9.0870	112.0963	9.1139	111.8642	0.296	0.0000	0.0000
2026/06/23	R4R2	04/02/2027	10.13 Call	Bond Future	10045.1200	10.0451	9855.8800	9.8559	1.884	0.0000	0.0000
2026/06/23	R4R2	04/02/2027	10.13 Put	Bond Future	1557.2600	1.5573	1600.0500	1.6001	2.748	0.0000	0.0000
2026/06/23	R4R2	06/05/2027		Bond Future	9.1284	109.1418	9.1562	108.9048	0.305	0.0000	0.0000
2026/06/23	R4R2	06/05/2027	9.00 Call	Bond Future	4058.7900	4.0588	3938.2000	3.9382	2.971	0.0000	0.0000
2026/06/23	R4R2	06/05/2027	9.00 Put	Bond Future	5161.3600	5.1614	5277.7900	5.2778	2.256	0.0000	0.0000
2026/06/23	R4R2	05/08/2027		Bond Future	9.1779	111.2016	9.2062	110.9642	0.308	0.0000	0.0000
2026/06/23	R4R2	05/08/2027	9.44 Call	Bond Future	6425.6500	6.4257	6280.3500	6.2804	2.261	0.0000	0.0000
2026/06/23	R4R2	05/08/2027	9.44 Put	Bond Future	4255.4600	4.2555	4347.5600	4.3476	2.164	0.0000	0.0000
2026/06/23	RR87	06/08/2026		Bond Future	7.1880	100.8971	7.2315	100.8817	0.605	0.0000	0.0000
2026/06/23	RR87	06/08/2026	6.53 Call	Bond Future	0.2088	0.0002	0.1125	0.0001	46.123	0.0000	0.0000
2026/06/23	RR87	06/08/2026	6.53 Put	Bond Future	233.0388	0.2330	248.2825	0.2483	6.541	0.0000	0.0000
2026/06/23	RR87	05/11/2026		Bond Future	6.4824	102.7518	6.6325	102.7346	2.315	0.0000	0.0000
2026/06/23	RR87	05/11/2026	5.27 Call	Bond Future	0.1270	0.0001	0.0462	0.0000	63.643	0.0000	0.0000
2026/06/23	RR87	05/11/2026	5.27 Put	Bond Future	139.2370	0.1392	156.3462	0.1563	12.288	0.0000	0.0000
2026/06/23	RR88	06/08/2026		Bond Future	7.5632	104.4170	7.5962	104.3775	0.436	0.0000	0.0000
2026/06/23	RR88	06/08/2026	6.79 Call	Bond Future	0.4297	0.0004	0.2639	0.0003	38.580	0.0000	0.0000
2026/06/23	RR88	06/08/2026	6.79 Put	Bond Future	930.2597	0.9303	969.5539	0.9696	4.224	0.0000	0.0000
2026/06/23	RR88	05/11/2026		Bond Future	7.5671	105.6993	7.6095	105.6553	0.560	0.0000	0.0000
2026/06/23	RR88	05/11/2026	6.71 Call	Bond Future	14.6810	0.0147	12.0238	0.0120	18.100	0.0000	0.0000
2026/06/23	RR88	05/11/2026	6.71 Put	Bond Future	912.3410	0.9123	953.7538	0.9538	4.539	0.0000	0.0000
2026/06/23	RR88	04/02/2027		Bond Future	7.5071	103.8787	7.5634	103.8315	0.750	0.0000	0.0000
2026/06/23	RR88	04/02/2027	7.78 Call	Bond Future	459.0423	0.4590	430.0491	0.4300	6.316	0.0000	0.0000
2026/06/23	RR88	04/02/2027	7.78 Put	Bond Future	230.4823	0.2305	248.7191	0.2487	7.912	0.0000	0.0000
2026/06/23	RR88	06/05/2027		Bond Future	7.4031	105.8727	7.4842	105.8241	1.095	0.0000	0.0000
2026/06/23	RR88	06/05/2027	7.89 Call	Bond Future	464.3997	0.4644	432.7352	0.4327	6.818	0.0000	0.0000
2026/06/23	RR88	06/05/2027	7.89 Put	Bond Future	172.8397	0.1728	189.8152	0.1898	9.821	0.0000	0.0000
2026/06/23	RR88	05/08/2027		Bond Future	7.2367	102.5658	7.3631	102.5201	1.747	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
2026/06/23	RR88	05/08/2027	8.07 Call	Bond Future	397.3032	0.3973	365.1788	0.3652	8.086	0.0000	0.0000
2026/06/23	RR88	05/08/2027	8.07 Put	Bond Future	96.9732	0.0970	110.5388	0.1105	13.989	0.0000	0.0000
2026/06/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/23	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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