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VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2026 TO 24/06/2026

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
2026/06/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/24	2029	06/08/2026		Bond Future	151.2349	151.2349	151.3540	0.079	0.0000	0.0000
2026/06/24	2029	06/08/2026	144.10 Call	Bond Future	7134.9100	7.1349	7253.9900	1.669	0.0000	0.0000
2026/06/24	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2029	05/11/2026		Bond Future	152.5459	152.5459	152.6662	0.079	0.0000	0.0000
2026/06/24	2029	05/11/2026	147.56 Call	Bond Future	4985.9200	4.9859	5106.2300	2.413	0.0000	0.0000
2026/06/24	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	
2026/06/24	2029	04/02/2027		Bond Future	155.5056	155.5056	155.6276	155.6276	0.078	0.0000	0.0000
2026/06/24	2029	04/02/2027	149.72 Call	Bond Future	5785.5600	5.7856	5907.5700	5.9076	2.109	0.0000	0.0000
2026/06/24	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2029	06/05/2027		Bond Future	156.9875	156.9875	157.1121	157.1121	0.079	0.0000	0.0000
2026/06/24	2029	06/05/2027	153.32 Call	Bond Future	3667.4700	3.6675	3792.0700	3.7921	3.397	0.0000	0.0000
2026/06/24	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2029	05/08/2027		Bond Future	159.9955	159.9955	160.1236	160.1236	0.080	0.0000	0.0000
2026/06/24	2029	05/08/2027	156.72 Call	Bond Future	3275.5200	3.2755	3403.5600	3.4036	3.909	0.0000	0.0000
2026/06/24	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2030	06/08/2026	7.21 Put	Bond Future	1946.7700	1.9468	1782.0200	1.7820	8.463	0.0000	0.0000
2026/06/24	2030	06/08/2026	7.21 Call	Bond Future	40.6400	0.0406	52.6600	0.0527	29.577	0.0000	0.0000
2026/06/24	2030	06/08/2026	7.71 Put	Bond Future	763.9200	0.7639	654.5900	0.6546	14.312	0.0000	0.0000
2026/06/24	2030	06/08/2026	7.71 Call	Bond Future	376.2700	0.3763	443.7100	0.4437	17.923	0.0000	0.0000
2026/06/24	2030	06/08/2026	8.06 Call	Bond Future	987.4300	0.9874	1103.9300	1.1039	11.798	0.0000	0.0000
2026/06/24	2030	06/08/2026	8.06 Put	Bond Future	328.6200	0.3286	268.3500	0.2684	18.340	0.0000	0.0000
2026/06/24	2030	06/08/2026		Bond Future	7.8391	100.7365	7.7802	100.9133	0.752	0.0000	0.0000
2026/06/24	2030	06/08/2026	9.22 Call	Bond Future	4046.6800	4.0467	4219.5800	4.2196	4.273	0.0000	0.0000
2026/06/24	2030	06/08/2026	9.22 Put	Bond Future	13.9000	0.0139	10.0300	0.0100	27.842	0.0000	0.0000
2026/06/24	2030	05/11/2026		Bond Future	7.8611	102.5871	7.7973	102.7664	0.811	0.0000	0.0000
2026/06/24	2030	05/11/2026	8.39 Call	Bond Future	1918.6400	1.9186	2047.1200	2.0471	6.696	0.0000	0.0000
2026/06/24	2030	05/11/2026	8.39 Put	Bond Future	446.9900	0.4470	396.1700	0.3962	11.369	0.0000	0.0000
2026/06/24	2030	04/02/2027		Bond Future	7.8656	100.5458	7.7959	100.7281	0.886	0.0000	0.0000
2026/06/24	2030	04/02/2027	7.82 Call	Bond Future	997.2500	0.9973	1086.2200	1.0862	8.922	0.0000	0.0000
2026/06/24	2030	04/02/2027	7.82 Put	Bond Future	1116.4100	1.1164	1023.1200	1.0231	8.356	0.0000	0.0000
2026/06/24	2030	06/05/2027		Bond Future	7.8819	102.4753	7.8050	102.6612	0.975	0.0000	0.0000
2026/06/24	2030	06/05/2027	7.27 Call	Bond Future	462.7800	0.4628	517.2500	0.5173	11.770	0.0000	0.0000
2026/06/24	2030	06/05/2027	7.27 Put	Bond Future	1954.5800	1.9546	1823.1700	1.8232	6.723	0.0000	0.0000
2026/06/24	2030	05/08/2027		Bond Future	7.9226	100.4055	7.8365	100.5956	1.086	0.0000	0.0000
2026/06/24	2030	05/08/2027	8.11 Call	Bond Future	1435.3900	1.4354	1542.6600	1.5427	7.473	0.0000	0.0000
2026/06/24	2030	05/08/2027	8.11 Put	Bond Future	1022.7500	1.0228	939.9200	0.9399	8.099	0.0000	0.0000
2026/06/24	2031	06/08/2026		Bond Future	116.8188	116.8188	117.0957	117.0957	0.237	0.0000	0.0000
2026/06/24	2031	06/08/2026	113.81 Call	Bond Future	3021.4200	3.0214	3292.7500	3.2928	8.980	0.0000	0.0000
2026/06/24	2031	06/08/2026	113.81 Put	Bond Future	12.6100	0.0126	7.0300	0.0070	44.251	0.0000	0.0000
2026/06/24	2031	05/11/2026		Bond Future	118.9929	118.9929	119.2741	119.2741	0.236	0.0000	0.0000
2026/06/24	2031	05/11/2026	111.49 Call	Bond Future	7503.1900	7.5032	7784.3100	7.7843	3.747	0.0000	0.0000
2026/06/24	2031	05/11/2026	111.49 Put	Bond Future	0.3200	0.0003	0.1900	0.0002	40.625	0.0000	0.0000
2026/06/24	2031	04/02/2027		Bond Future	118.7968	118.7968	119.0830	119.0830	0.241	0.0000	0.0000
2026/06/24	2031	04/02/2027	116.18 Call	Bond Future	2871.3700	2.8714	3111.4200	3.1114	8.360	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	
2026/06/24	2031	04/02/2027	116.18 Put	Bond Future	254.6200	0.2546	208.4400	0.2084	18.137	0.0000	0.0000
2026/06/24	2031	06/05/2027		Bond Future	121.1036	121.1036	121.3955	121.3955	0.241	0.0000	0.0000
2026/06/24	2031	06/05/2027	116.87 Call	Bond Future	4332.0000	4.3320	4603.9100	4.6039	6.277	0.0000	0.0000
2026/06/24	2031	06/05/2027	116.87 Put	Bond Future	98.3900	0.0984	78.3700	0.0784	20.348	0.0000	0.0000
2026/06/24	2031	05/08/2027		Bond Future	120.8589	120.8589	121.1573	121.1573	0.247	0.0000	0.0000
2026/06/24	2031	05/08/2027	121.41 Call	Bond Future	1005.5200	1.0055	1139.6300	1.1396	13.337	0.0000	0.0000
2026/06/24	2031	05/08/2027	121.41 Put	Bond Future	1556.6000	1.5566	1392.3500	1.3924	10.552	0.0000	0.0000
2026/06/24	2032	06/08/2026		Bond Future	8.0816	103.7548	8.0288	103.9916	0.653	0.0000	0.0000
2026/06/24	2032	06/08/2026	10.12 Call	Bond Future	8640.7700	8.6408	8876.4900	8.8765	2.728	0.0000	0.0000
2026/06/24	2032	06/08/2026	10.12 Put	Bond Future	3.3400	0.0033	2.3500	0.0024	29.641	0.0000	0.0000
2026/06/24	2032	05/11/2026		Bond Future	8.1135	101.5012	8.0579	101.7416	0.686	0.0000	0.0000
2026/06/24	2032	05/11/2026	9.16 Call	Bond Future	4771.6400	4.7716	4971.9900	4.9720	4.199	0.0000	0.0000
2026/06/24	2032	05/11/2026	9.16 Put	Bond Future	380.9900	0.3810	341.0000	0.3410	10.496	0.0000	0.0000
2026/06/24	2032	04/02/2027		Bond Future	8.1358	103.4471	8.0769	103.6915	0.724	0.0000	0.0000
2026/06/24	2032	04/02/2027	8.48 Call	Bond Future	2683.4000	2.6834	2834.8300	2.8348	5.643	0.0000	0.0000
2026/06/24	2032	04/02/2027	8.48 Put	Bond Future	1268.9500	1.2690	1175.9200	1.1759	7.331	0.0000	0.0000
2026/06/24	2032	06/05/2027		Bond Future	8.1588	101.2717	8.0962	101.5210	0.767	0.0000	0.0000
2026/06/24	2032	06/05/2027	7.80 Call	Bond Future	1308.9000	1.3089	1406.3700	1.4064	7.447	0.0000	0.0000
2026/06/24	2032	06/05/2027	7.80 Put	Bond Future	2747.9300	2.7479	2596.1200	2.5961	5.525	0.0000	0.0000
2026/06/24	2032	05/08/2027		Bond Future	8.1958	103.1872	8.1289	103.4419	0.816	0.0000	0.0000
2026/06/24	2032	05/08/2027	8.42 Call	Bond Future	2649.7400	2.6497	2794.9800	2.7950	5.481	0.0000	0.0000
2026/06/24	2032	05/08/2027	8.42 Put	Bond Future	1801.9100	1.8019	1692.4500	1.6925	6.075	0.0000	0.0000
2026/06/24	2033	06/08/2026		Bond Future	148.0513	148.0513	148.0956	148.0956	0.030	0.0000	0.0000
2026/06/24	2033	06/08/2026	134.25 Call	Bond Future	13801.3000	13.8013	13845.6000	13.8456	0.321	0.0000	0.0000
2026/06/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2033	05/11/2026		Bond Future	149.1996	149.1996	149.2438	149.2438	0.030	0.0000	0.0000
2026/06/24	2033	05/11/2026	137.26 Call	Bond Future	11939.6200	11.9396	11983.7600	11.9838	0.370	0.0000	0.0000
2026/06/24	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2033	04/02/2027		Bond Future	152.0943	152.0943	152.1386	152.1386	0.029	0.0000	0.0000
2026/06/24	2033	04/02/2027	142.71 Call	Bond Future	9384.3100	9.3843	9428.6200	9.4286	0.472	0.0000	0.0000
2026/06/24	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2033	06/05/2027		Bond Future	153.4043	153.4043	153.4498	153.4498	0.030	0.0000	0.0000
2026/06/24	2033	06/05/2027	151.21 Call	Bond Future	2194.2700	2.1943	2239.7600	2.2398	2.073	0.0000	0.0000
2026/06/24	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2033	05/08/2027		Bond Future	156.3438	156.3438	156.3911	156.3911	0.030	0.0000	0.0000
2026/06/24	2033	05/08/2027	153.15 Call	Bond Future	3193.8400	3.1938	3241.1400	3.2411	1.481	0.0000	0.0000
2026/06/24	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	
2026/06/24	2037	06/08/2026	9.30 Call	Bond Future	4638.3700	4.6384	4911.0700	4.9111	5.879	0.0000	0.0000
2026/06/24	2037	06/08/2026	9.30 Put	Bond Future	279.3400	0.2793	229.9300	0.2299	17.688	0.0000	0.0000
2026/06/24	2037	06/08/2026	11.30 Call	Bond Future	16018.0100	16.0180	16339.9600	16.3400	2.010	0.0000	0.0000
2026/06/24	2037	06/08/2026	11.30 Put	Bond Future	0.4700	0.0005	0.3100	0.0003	34.043	0.0000	0.0000
2026/06/24	2037	06/08/2026	10.70 Call	Bond Future	12739.8300	12.7398	13060.5500	13.0606	2.517	0.0000	0.0000
2026/06/24	2037	06/08/2026	10.70 Put	Bond Future	4.9900	0.0050	3.6000	0.0036	27.856	0.0000	0.0000
2026/06/24	2037	06/08/2026	10.02 Put	Bond Future	43.6000	0.0436	33.8000	0.0338	22.477	0.0000	0.0000
2026/06/24	2037	06/08/2026	10.02 Call	Bond Future	8840.8500	8.8409	9153.1600	9.1532	3.533	0.0000	0.0000
2026/06/24	2037	06/08/2026		Bond Future	8.6355	99.3500	8.5880	99.6721	0.551	0.0000	0.0000
2026/06/24	2037	06/08/2026	11.71 Call	Bond Future	18163.1100	18.1631	18485.2000	18.4852	1.773	0.0000	0.0000
2026/06/24	2037	06/08/2026	11.71 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2026/06/24	2037	05/11/2026		Bond Future	8.6732	101.1751	8.6240	101.5024	0.567	0.0000	0.0000
2026/06/24	2037	05/11/2026	10.62 Call	Bond Future	12064.2700	12.0643	12371.7100	12.3717	2.548	0.0000	0.0000
2026/06/24	2037	05/11/2026	10.62 Put	Bond Future	186.7600	0.1868	166.9700	0.1670	10.596	0.0000	0.0000
2026/06/24	2037	05/11/2026	10.83 Call	Bond Future	13179.6500	13.1797	13491.7600	13.4918	2.368	0.0000	0.0000
2026/06/24	2037	05/11/2026	10.83 Put	Bond Future	137.8400	0.1378	122.7200	0.1227	10.969	0.0000	0.0000
2026/06/24	2037	05/11/2026	10.23 Call	Bond Future	9985.5200	9.9855	10280.4700	10.2805	2.954	0.0000	0.0000
2026/06/24	2037	05/11/2026	10.23 Put	Bond Future	327.6000	0.3276	295.3200	0.2953	9.853	0.0000	0.0000
2026/06/24	2037	05/11/2026	9.46 Put	Bond Future	874.2800	0.8743	798.7600	0.7988	8.638	0.0000	0.0000
2026/06/24	2037	05/11/2026	9.46 Call	Bond Future	5921.0000	5.9210	6172.7100	6.1727	4.251	0.0000	0.0000
2026/06/24	2037	04/02/2027	9.81 Call	Bond Future	7899.3600	7.8994	8162.4500	8.1625	3.331	0.0000	0.0000
2026/06/24	2037	04/02/2027	9.81 Put	Bond Future	1032.8900	1.0329	962.9000	0.9629	6.776	0.0000	0.0000
2026/06/24	2037	04/02/2027	9.31 Call	Bond Future	5470.1500	5.4702	5699.1400	5.6991	4.186	0.0000	0.0000
2026/06/24	2037	04/02/2027	9.31 Put	Bond Future	1630.3700	1.6304	1526.2800	1.5263	6.384	0.0000	0.0000
2026/06/24	2037	04/02/2027	8.44 Put	Bond Future	3817.0000	3.8170	3619.8100	3.6198	5.166	0.0000	0.0000
2026/06/24	2037	04/02/2027	8.44 Call	Bond Future	2066.9000	2.0669	2202.7900	2.2028	6.575	0.0000	0.0000
2026/06/24	2037	04/02/2027		Bond Future	8.7054	98.8563	8.6544	99.1894	0.586	0.0000	0.0000
2026/06/24	2037	04/02/2027	9.51 Call	Bond Future	6420.5100	6.4205	6664.7700	6.6648	3.804	0.0000	0.0000
2026/06/24	2037	04/02/2027	9.51 Put	Bond Future	1354.3300	1.3543	1265.5100	1.2655	6.558	0.0000	0.0000
2026/06/24	2037	06/05/2027		Bond Future	8.7433	100.7534	8.6904	101.0930	0.606	0.0000	0.0000
2026/06/24	2037	06/05/2027	8.58 Call	Bond Future	2813.1300	2.8131	2968.8900	2.9689	5.537	0.0000	0.0000
2026/06/24	2037	06/05/2027	8.58 Put	Bond Future	3865.2100	3.8652	3681.4000	3.6814	4.755	0.0000	0.0000
2026/06/24	2037	05/08/2027		Bond Future	8.7917	98.4002	8.7364	98.7470	0.628	0.0000	0.0000
2026/06/24	2037	05/08/2027	9.05 Call	Bond Future	4655.8800	4.6559	4856.8400	4.8568	4.316	0.0000	0.0000
2026/06/24	2037	05/08/2027	9.05 Put	Bond Future	3055.4400	3.0554	2909.6800	2.9097	4.771	0.0000	0.0000
2026/06/24	2038	06/08/2026		Bond Future	162.9375	162.9375	162.6661	162.6661	0.167	0.0000	0.0000
2026/06/24	2038	06/08/2026	144.72 Call	Bond Future	18217.5300	18.2175	17946.0800	17.9461	1.490	0.0000	0.0000
2026/06/24	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	
2026/06/24	2038	05/11/2026		Bond Future	165.9699	165.9699	165.6923	165.6923	0.167	0.0000	0.0000
2026/06/24	2038	05/11/2026	146.31 Call	Bond Future	19659.9200	19.6599	19382.2800	19.3823	1.412	0.0000	0.0000
2026/06/24	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2038	04/02/2027		Bond Future	166.9157	166.9157	166.6321	166.6321	0.170	0.0000	0.0000
2026/06/24	2038	04/02/2027	153.83 Call	Bond Future	13085.7400	13.0857	12802.1200	12.8021	2.167	0.0000	0.0000
2026/06/24	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2038	06/05/2027		Bond Future	170.1571	170.1571	169.8683	169.8683	0.170	0.0000	0.0000
2026/06/24	2038	06/05/2027	166.10 Call	Bond Future	4057.1100	4.0571	3768.3400	3.7683	7.118	0.0000	0.0000
2026/06/24	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2038	05/08/2027		Bond Future	171.0892	171.0892	170.7959	170.7959	0.171	0.0000	0.0000
2026/06/24	2038	05/08/2027	169.13 Call	Bond Future	1959.2400	1.9592	1665.8700	1.6659	14.974	0.0000	0.0000
2026/06/24	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2040	06/08/2026		Bond Future	8.9121	100.9689	8.8646	101.3404	0.534	0.0000	0.0000
2026/06/24	2040	06/08/2026	12.19 Call	Bond Future	21535.1300	21.5351	21906.6100	21.9066	1.725	0.0000	0.0000
2026/06/24	2040	06/08/2026	12.19 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/06/24	2040	06/08/2026	9.20 Call	Bond Future	3063.0800	3.0631	3312.1900	3.3122	8.133	0.0000	0.0000
2026/06/24	2040	06/08/2026	9.20 Put	Bond Future	854.9600	0.8550	732.5800	0.7326	14.314	0.0000	0.0000
2026/06/24	2040	05/11/2026		Bond Future	8.9538	102.8238	8.9048	103.2014	0.547	0.0000	0.0000
2026/06/24	2040	05/11/2026	11.06 Call	Bond Future	14696.8300	14.6968	15053.7400	15.0537	2.428	0.0000	0.0000
2026/06/24	2040	05/11/2026	11.06 Put	Bond Future	198.5600	0.1986	177.8800	0.1779	10.415	0.0000	0.0000
2026/06/24	2040	05/11/2026	11.27 Call	Bond Future	15924.8200	15.9248	16286.3900	16.2864	2.270	0.0000	0.0000
2026/06/24	2040	05/11/2026	11.27 Put	Bond Future	149.0200	0.1490	133.0000	0.1330	10.750	0.0000	0.0000
2026/06/24	2040	05/11/2026	10.67 Call	Bond Future	12384.2900	12.3843	12729.1900	12.7292	2.785	0.0000	0.0000
2026/06/24	2040	05/11/2026	10.67 Put	Bond Future	333.8900	0.3339	301.2000	0.3012	9.791	0.0000	0.0000
2026/06/24	2040	05/11/2026	9.91 Put	Bond Future	866.9900	0.8670	792.2300	0.7922	8.623	0.0000	0.0000
2026/06/24	2040	05/11/2026	9.91 Call	Bond Future	7850.0200	7.8500	8152.8500	8.1529	3.858	0.0000	0.0000
2026/06/24	2040	04/02/2027	10.17 Call	Bond Future	9580.7100	9.5807	9887.1700	9.8872	3.199	0.0000	0.0000
2026/06/24	2040	04/02/2027	10.17 Put	Bond Future	1184.5400	1.1845	1106.6900	1.1067	6.572	0.0000	0.0000
2026/06/24	2040	04/02/2027	9.67 Call	Bond Future	6795.5100	6.7955	7065.5700	7.0656	3.974	0.0000	0.0000
2026/06/24	2040	04/02/2027	9.67 Put	Bond Future	1834.1100	1.8341	1719.8600	1.7199	6.229	0.0000	0.0000
2026/06/24	2040	04/02/2027	8.78 Put	Bond Future	4281.0200	4.2810	4062.4000	4.0624	5.107	0.0000	0.0000
2026/06/24	2040	04/02/2027	8.78 Call	Bond Future	2664.0800	2.6641	2829.7700	2.8298	6.219	0.0000	0.0000
2026/06/24	2040	04/02/2027		Bond Future	8.9911	100.2863	8.9405	100.6706	0.563	0.0000	0.0000
2026/06/24	2040	04/02/2027	9.93 Call	Bond Future	8225.5300	8.2255	8516.3200	8.5163	3.535	0.0000	0.0000
2026/06/24	2040	04/02/2027	9.93 Put	Bond Future	1455.6800	1.4557	1362.1600	1.3622	6.424	0.0000	0.0000
2026/06/24	2040	06/05/2027		Bond Future	9.0336	102.2107	8.9812	102.6025	0.580	0.0000	0.0000
2026/06/24	2040	06/05/2027	8.88 Call	Bond Future	3424.1300	3.4241	3606.3300	3.6063	5.321	0.0000	0.0000
2026/06/24	2040	06/05/2027	8.88 Put	Bond Future	4579.4000	4.5794	4369.7900	4.3698	4.577	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	
2026/06/24	2040	05/08/2027		Bond Future	9.0853	99.6344	9.0310	100.0344	0.598	0.0000	0.0000
2026/06/24	2040	05/08/2027	9.33 Call	Bond Future	5502.9600	5.5030	5733.8800	5.7339	4.196	0.0000	0.0000
2026/06/24	2040	05/08/2027	9.33 Put	Bond Future	3729.3300	3.7293	3560.2600	3.5603	4.534	0.0000	0.0000
2026/06/24	2043	06/08/2026		Bond Future	125.2381	125.2381	125.2784	125.2784	0.032	0.0000	0.0000
2026/06/24	2043	06/08/2026	110.88 Call	Bond Future	14358.8631	14.3589	14399.0139	14.3990	0.280	0.0000	0.0000
2026/06/24	2043	06/08/2026	110.88 Put	Bond Future	0.7731	0.0008	0.6439	0.0006	16.716	0.0000	0.0000
2026/06/24	2043	05/11/2026		Bond Future	127.5690	127.5690	127.6091	127.6091	0.031	0.0000	0.0000
2026/06/24	2043	05/11/2026	112.84 Call	Bond Future	14791.1584	14.7912	14828.9749	14.8290	0.256	0.0000	0.0000
2026/06/24	2043	05/11/2026	112.84 Put	Bond Future	62.2084	0.0622	59.9249	0.0599	3.671	0.0000	0.0000
2026/06/24	2043	04/02/2027		Bond Future	127.0934	127.0934	127.1338	127.1338	0.032	0.0000	0.0000
2026/06/24	2043	04/02/2027	117.63 Call	Bond Future	10202.1147	10.2021	10231.8640	10.2319	0.292	0.0000	0.0000
2026/06/24	2043	04/02/2027	117.63 Put	Bond Future	738.7447	0.7387	728.1040	0.7281	1.440	0.0000	0.0000
2026/06/24	2043	06/05/2027		Bond Future	129.5614	129.5614	129.6027	129.6027	0.032	0.0000	0.0000
2026/06/24	2043	06/05/2027	127.48 Call	Bond Future	5382.1838	5.3822	5400.1439	5.4001	0.334	0.0000	0.0000
2026/06/24	2043	06/05/2027	127.48 Put	Bond Future	3300.8138	3.3008	3277.4539	3.2775	0.708	0.0000	0.0000
2026/06/24	2043	05/08/2027		Bond Future	129.0221	129.0221	129.0650	129.0650	0.033	0.0000	0.0000
2026/06/24	2043	05/08/2027	129.56 Call	Bond Future	4424.2347	4.4242	4439.9667	4.4400	0.356	0.0000	0.0000
2026/06/24	2043	05/08/2027	129.56 Put	Bond Future	4962.0947	4.9621	4934.9367	4.9349	0.547	0.0000	0.0000
2026/06/24	2044	06/08/2026	9.25 Call	Bond Future	2996.8200	2.9968	3314.1800	3.3142	10.590	0.0000	0.0000
2026/06/24	2044	06/08/2026	9.25 Put	Bond Future	1105.6200	1.1056	929.0700	0.9291	15.968	0.0000	0.0000
2026/06/24	2044	06/08/2026	9.00 Call	Bond Future	1723.1400	1.7231	1954.9400	1.9549	13.452	0.0000	0.0000
2026/06/24	2044	06/08/2026	9.00 Put	Bond Future	1942.6400	1.9426	1680.5300	1.6805	13.492	0.0000	0.0000
2026/06/24	2044	06/08/2026		Bond Future	9.0256	97.8791	8.9681	98.3730	0.637	0.0000	0.0000
2026/06/24	2044	06/08/2026	12.42 Call	Bond Future	23549.5600	23.5496	24043.4500	24.0435	2.097	0.0000	0.0000
2026/06/24	2044	06/08/2026	12.42 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2026/06/24	2044	06/08/2026	9.75 Call	Bond Future	6247.8600	6.2479	6674.2300	6.6742	6.824	0.0000	0.0000
2026/06/24	2044	06/08/2026	9.75 Put	Bond Future	335.9600	0.3360	268.4200	0.2684	20.104	0.0000	0.0000
2026/06/24	2044	05/11/2026		Bond Future	9.0655	99.6772	9.0063	100.1796	0.652	0.0000	0.0000
2026/06/24	2044	05/11/2026	11.34 Call	Bond Future	16891.8500	16.8919	17371.3400	17.3713	2.839	0.0000	0.0000
2026/06/24	2044	05/11/2026	11.34 Put	Bond Future	187.6600	0.1877	164.8000	0.1648	12.182	0.0000	0.0000
2026/06/24	2044	04/02/2027		Bond Future	9.1014	97.2046	9.0405	97.7160	0.669	0.0000	0.0000
2026/06/24	2044	04/02/2027	10.18 Call	Bond Future	9900.6600	9.9007	10301.4700	10.3015	4.048	0.0000	0.0000
2026/06/24	2044	04/02/2027	10.18 Put	Bond Future	1465.0000	1.4650	1354.3800	1.3544	7.551	0.0000	0.0000
2026/06/24	2044	06/05/2027		Bond Future	9.1416	99.0699	9.0789	99.5913	0.686	0.0000	0.0000
2026/06/24	2044	06/05/2027	9.08 Call	Bond Future	4241.8700	4.2419	4502.6200	4.5026	6.147	0.0000	0.0000
2026/06/24	2044	06/05/2027	9.08 Put	Bond Future	4753.8200	4.7538	4493.1900	4.4932	5.483	0.0000	0.0000
2026/06/24	2044	05/08/2027		Bond Future	9.1899	96.5594	9.1251	97.0914	0.705	0.0000	0.0000
2026/06/24	2044	05/08/2027	9.44 Call	Bond Future	6193.3600	6.1934	6504.4800	6.5045	5.023	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	
2026/06/24	2044	05/08/2027	9.44 Put	Bond Future	4180.4300	4.1804	3959.6300	3.9596	5.282	0.0000	0.0000
2026/06/24	2046	06/08/2026		Bond Future	146.6118	146.6118	147.4124	147.4124	0.546	0.0000	0.0000
2026/06/24	2046	06/08/2026	122.38 Call	Bond Future	24231.8200	24.2318	25032.3600	25.0324	3.304	0.0000	0.0000
2026/06/24	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2046	05/11/2026		Bond Future	146.9781	146.9781	147.7926	147.7926	0.554	0.0000	0.0000
2026/06/24	2046	05/11/2026	125.48 Call	Bond Future	21498.0900	21.4981	22312.5900	22.3126	3.789	0.0000	0.0000
2026/06/24	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2046	04/02/2027		Bond Future	149.8297	149.8297	150.6594	150.6594	0.554	0.0000	0.0000
2026/06/24	2046	04/02/2027	131.09 Call	Bond Future	18739.6900	18.7397	19569.4200	19.5694	4.428	0.0000	0.0000
2026/06/24	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2046	06/05/2027		Bond Future	150.3227	150.3227	151.1687	151.1687	0.563	0.0000	0.0000
2026/06/24	2046	06/05/2027	148.99 Call	Bond Future	1332.6700	1.3327	2178.7200	2.1787	63.485	0.0000	0.0000
2026/06/24	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2046	05/08/2027		Bond Future	153.2022	153.2022	154.0655	154.0655	0.564	0.0000	0.0000
2026/06/24	2046	05/08/2027	149.17 Call	Bond Future	4032.1500	4.0322	4895.5100	4.8955	21.412	0.0000	0.0000
2026/06/24	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2050	06/08/2026		Bond Future	148.4718	148.4718	149.0256	149.0256	0.373	0.0000	0.0000
2026/06/24	2050	06/08/2026	123.27 Call	Bond Future	25201.7500	25.2018	25755.5800	25.7556	2.198	0.0000	0.0000
2026/06/24	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2050	05/11/2026		Bond Future	151.2348	151.2348	151.7979	151.7979	0.372	0.0000	0.0000
2026/06/24	2050	05/11/2026	123.84 Call	Bond Future	27394.7600	27.3948	27957.8900	27.9579	2.056	0.0000	0.0000
2026/06/24	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2050	04/02/2027		Bond Future	151.6375	151.6375	152.2112	152.2112	0.378	0.0000	0.0000
2026/06/24	2050	04/02/2027	132.39 Call	Bond Future	19247.5300	19.2475	19821.2100	19.8212	2.981	0.0000	0.0000
2026/06/24	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2050	06/05/2027		Bond Future	154.5822	154.5822	155.1672	155.1672	0.378	0.0000	0.0000
2026/06/24	2050	06/05/2027	150.46 Call	Bond Future	4122.2100	4.1222	4707.2400	4.7072	14.192	0.0000	0.0000
2026/06/24	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	2050	05/08/2027		Bond Future	154.9519	154.9519	155.5490	155.5490	0.385	0.0000	0.0000
2026/06/24	2050	05/08/2027	152.97 Call	Bond Future	1981.9000	1.9819	2578.9700	2.5790	30.126	0.0000	0.0000
2026/06/24	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	AL37	06/08/2026		Index Future	1298.8140	1298.8140	1301.4080	1301.4080	0.200	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	
2026/06/24	AL37	05/11/2026		Index Future	1322.9220	1322.9220	1325.5610	1325.5610	0.199	0.0000	0.0000
2026/06/24	AL37	04/02/2027		Index Future	1348.2720	1348.2720	1350.9600	1350.9600	0.199	0.0000	0.0000
2026/06/24	AL37	06/05/2027		Index Future	1374.1520	1374.1520	1376.8920	1376.8920	0.199	0.0000	0.0000
2026/06/24	AL37	05/08/2027		Index Future	1399.9210	1399.9210	1402.7160	1402.7160	0.200	0.0000	0.0000
2026/06/24	AL7T	06/08/2026		Index Future	1698.0110	1698.0110	1703.1990	1703.1990	0.306	0.0000	0.0000
2026/06/24	AL7T	05/11/2026		Index Future	1729.5280	1729.5280	1734.8090	1734.8090	0.305	0.0000	0.0000
2026/06/24	AL7T	04/02/2027		Index Future	1762.6690	1762.6690	1768.0490	1768.0490	0.305	0.0000	0.0000
2026/06/24	AL7T	06/05/2027		Index Future	1796.5040	1796.5040	1801.9880	1801.9880	0.305	0.0000	0.0000
2026/06/24	AL7T	05/08/2027		Index Future	1830.1940	1830.1940	1835.7840	1835.7840	0.305	0.0000	0.0000
2026/06/24	ALBI	06/08/2026		Index Future	1434.1960	1434.1960	1438.7480	1438.7480	0.317	0.0000	0.0000
2026/06/24	ALBI	05/11/2026		Index Future	1460.8170	1460.8170	1465.4500	1465.4500	0.317	0.0000	0.0000
2026/06/24	ALBI	04/02/2027		Index Future	1488.8090	1488.8090	1493.5280	1493.5280	0.317	0.0000	0.0000
2026/06/24	ALBI	06/05/2027		Index Future	1517.3870	1517.3870	1522.1970	1522.1970	0.317	0.0000	0.0000
2026/06/24	ALBI	05/08/2027		Index Future	1545.8430	1545.8430	1550.7460	1550.7460	0.317	0.0000	0.0000
2026/06/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/24	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	
2026/06/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/24	ES33	06/08/2026		Bond Future	8.8167	96.2097	8.7584	96.4999	0.661	0.0000	0.0000
2026/06/24	ES33	06/08/2026	12.02 Call	Bond Future	14341.0200	14.3410	14631.2300	14.6312	2.024	0.0000	0.0000
2026/06/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	ES33	05/11/2026		Bond Future	8.8736	94.2068	8.8127	94.5019	0.687	0.0000	0.0000
2026/06/24	ES33	05/11/2026	10.83 Call	Bond Future	8878.4200	8.8784	9173.4700	9.1735	3.323	0.0000	0.0000
2026/06/24	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	ES33	04/02/2027		Bond Future	8.9270	96.0349	8.8631	96.3353	0.716	0.0000	0.0000
2026/06/24	ES33	04/02/2027	9.70 Call	Bond Future	3538.3500	3.5384	3838.7100	3.8387	8.489	0.0000	0.0000
2026/06/24	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	ES33	06/05/2027		Bond Future	8.9796	94.1039	8.9124	94.4103	0.748	0.0000	0.0000
2026/06/24	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	
2026/06/24	ES33	06/05/2027	8.80 Put	Bond Future	821.3700	0.8214	515.0400	0.5150	37.295	0.0000	0.0000
2026/06/24	ES33	05/08/2027		Bond Future	9.0449	95.9049	8.9740	96.2177	0.784	0.0000	0.0000
2026/06/24	ES33	05/08/2027	9.27 Call	Bond Future	984.4700	0.9845	1297.3100	1.2973	31.778	0.0000	0.0000
2026/06/24	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	ES42	06/08/2026		Bond Future	9.3542	95.5500	9.3066	95.9189	0.509	0.0000	0.0000
2026/06/24	ES42	06/08/2026	12.65 Call	Bond Future	21075.6400	21.0756	21444.5400	21.4445	1.750	0.0000	0.0000
2026/06/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	ES42	05/11/2026		Bond Future	9.4055	93.0641	9.3565	93.4392	0.521	0.0000	0.0000
2026/06/24	ES42	05/11/2026	11.66 Call	Bond Future	15099.2700	15.0993	15474.3900	15.4744	2.484	0.0000	0.0000
2026/06/24	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	ES42	04/02/2027		Bond Future	9.4527	94.8703	9.4022	95.2523	0.534	0.0000	0.0000
2026/06/24	ES42	04/02/2027	10.29 Call	Bond Future	6010.4000	6.0104	6392.4200	6.3924	6.356	0.0000	0.0000
2026/06/24	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	ES42	06/05/2027		Bond Future	9.5022	92.4479	9.4500	92.8375	0.549	0.0000	0.0000
2026/06/24	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	ES42	06/05/2027	9.33 Put	Bond Future	1294.4600	1.2945	904.8700	0.9049	30.097	0.0000	0.0000
2026/06/24	ES42	05/08/2027		Bond Future	9.5585	94.2159	9.5045	94.6136	0.565	0.0000	0.0000
2026/06/24	ES42	05/08/2027	9.84 Call	Bond Future	2033.8700	2.0339	2431.6100	2.4316	19.556	0.0000	0.0000
2026/06/24	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	GOVI	06/08/2026		GOVI	1407.5660	1407.5660	1412.1860	1412.1860	0.328	0.0000	0.0000
2026/06/24	GOVI	06/08/2026	1,189. Call 00	GOVI	2185660.0000	218.5660	2231860.0000	223.1860	2.114	0.0000	0.0000
2026/06/24	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	GOVI	05/11/2026		GOVI	1433.6930	1433.6930	1438.3950	1438.3950	0.328	0.0000	0.0000
2026/06/24	GOVI	05/11/2026	1,277. Call 00	GOVI	1566930.0000	156.6930	1613950.0000	161.3950	3.001	0.0000	0.0000
2026/06/24	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	GOVI	04/02/2027		GOVI	1461.1650	1461.1650	1465.9550	1465.9550	0.328	0.0000	0.0000
2026/06/24	GOVI	04/02/2027	1,369. Call 00	GOVI	921650.0000	92.1650	969550.0000	96.9550	5.197	0.0000	0.0000
2026/06/24	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	GOVI	06/05/2027		GOVI	1489.2120	1489.2120	1494.0950	1494.0950	0.328	0.0000	0.0000
2026/06/24	GOVI	06/05/2027	1,427. Call 00	GOVI	622120.0000	62.2120	670950.0000	67.0950	7.849	0.0000	0.0000
2026/06/24	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	GOVI	05/08/2027		GOVI	1517.1390	1517.1390	1522.1170	1522.1170	0.328	0.0000	0.0000
2026/06/24	GOVI	05/08/2027	1,465. Call 00	GOVI	521390.0000	52.1390	571170.0000	57.1170	9.548	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
2026/06/24	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/06/24	I258	06/08/2026		Bond Future	135.8900	135.8900	135.6988	0.141	0.0000	0.0000
2026/06/24	I258	06/08/2026	112.95 Call	Bond Future	22940.4753	22.9405	22749.2261	0.834	0.0000	0.0000
2026/06/24	I258	06/08/2026	112.95 Put	Bond Future	0.4653	0.0005	0.4361	0.0004	6.269	0.0000
2026/06/24	I258	05/11/2026		Bond Future	138.4190	138.4190	138.2234	0.141	0.0000	0.0000
2026/06/24	I258	05/11/2026	114.95 Call	Bond Future	23539.5794	23.5396	23345.2293	0.826	0.0000	0.0000
2026/06/24	I258	05/11/2026	114.95 Put	Bond Future	70.5494	0.0705	71.8593	0.0719	1.857	0.0000
2026/06/24	I258	04/02/2027		Bond Future	138.1540	138.1540	137.9539	0.145	0.0000	0.0000
2026/06/24	I258	04/02/2027	118.90 Call	Bond Future	19810.7720	19.8108	19621.4375	0.956	0.0000	0.0000
2026/06/24	I258	04/02/2027	118.90 Put	Bond Future	556.7620	0.5568	567.5475	0.5675	1.937	0.0000
2026/06/24	I258	06/05/2027		Bond Future	140.8368	140.8368	140.6331	0.145	0.0000	0.0000
2026/06/24	I258	06/05/2027	134.78 Call	Bond Future	10175.2274	10.1752	10030.5962	1.421	0.0000	0.0000
2026/06/24	I258	06/05/2027	134.78 Put	Bond Future	4118.3874	4.1184	4177.5462	4.1775	1.436	0.0000
2026/06/24	I258	05/08/2027		Bond Future	140.5137	140.5137	140.3070	0.147	0.0000	0.0000
2026/06/24	I258	05/08/2027	138.93 Call	Bond Future	8338.2993	8.3383	8213.7804	8.2138	1.493	0.0000
2026/06/24	I258	05/08/2027	138.93 Put	Bond Future	6754.6293	6.7546	6836.8104	6.8368	1.217	0.0000
2026/06/24	IGOV	06/08/2026		Index Future	456.8210	456.8210	457.5060	457.5060	0.150	0.0000
2026/06/24	IGOV	05/11/2026		Index Future	465.4120	465.4120	466.1090	466.1090	0.150	0.0000
2026/06/24	IGOV	04/02/2027		Index Future	474.4400	474.4400	475.1500	475.1500	0.150	0.0000
2026/06/24	IGOV	06/05/2027		Index Future	483.6550	483.6550	484.3780	484.3780	0.149	0.0000
2026/06/24	IGOV	05/08/2027		Index Future	492.8300	492.8300	493.5680	493.5680	0.150	0.0000
2026/06/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/06/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/06/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/06/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/06/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/06/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/06/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/06/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/06/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/06/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/06/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/06/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	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	
2026/06/24	R033	06/08/2026		Bond Future	8.1618	112.9163	8.1091	113.1981	0.645	0.0000	0.0000
2026/06/24	R033	06/08/2026	10.25 Call	Bond Future	10464.6200	10.4646	10745.5800	10.7456	2.685	0.0000	0.0000
2026/06/24	R033	06/08/2026	10.25 Put	Bond Future	2.5900	0.0026	1.7900	0.0018	30.888	0.0000	0.0000
2026/06/24	R033	05/11/2026		Bond Future	8.1949	109.9487	8.1396	110.2348	0.674	0.0000	0.0000
2026/06/24	R033	05/11/2026	9.33 Call	Bond Future	6066.7600	6.0668	6310.6200	6.3106	4.020	0.0000	0.0000
2026/06/24	R033	05/11/2026	9.33 Put	Bond Future	394.9700	0.3950	352.6900	0.3527	10.705	0.0000	0.0000
2026/06/24	R033	04/02/2027		Bond Future	8.2193	112.0565	8.1611	112.3477	0.708	0.0000	0.0000
2026/06/24	R033	04/02/2027	8.65 Call	Bond Future	3512.1800	3.5122	3700.5400	3.7005	5.363	0.0000	0.0000
2026/06/24	R033	04/02/2027	8.65 Put	Bond Future	1386.5900	1.3866	1283.7900	1.2838	7.414	0.0000	0.0000
2026/06/24	R033	06/05/2027		Bond Future	8.2444	109.1638	8.1829	109.4606	0.745	0.0000	0.0000
2026/06/24	R033	06/05/2027	7.93 Call	Bond Future	1668.4000	1.6684	1788.8400	1.7888	7.219	0.0000	0.0000
2026/06/24	R033	06/05/2027	7.93 Put	Bond Future	3198.0900	3.1981	3021.6900	3.0217	5.516	0.0000	0.0000
2026/06/24	R033	05/08/2027		Bond Future	8.2821	111.2282	8.2169	111.5314	0.787	0.0000	0.0000
2026/06/24	R033	05/08/2027	8.54 Call	Bond Future	3327.1200	3.3271	3503.0000	3.5030	5.286	0.0000	0.0000
2026/06/24	R033	05/08/2027	8.54 Put	Bond Future	2137.6500	2.1377	2010.2900	2.0103	5.958	0.0000	0.0000
2026/06/24	R035	06/08/2026	7.70 Put	Bond Future	4168.4500	4.1685	3871.8500	3.8719	7.115	0.0000	0.0000
2026/06/24	R035	06/08/2026	7.70 Call	Bond Future	125.7400	0.1257	152.2100	0.1522	21.051	0.0000	0.0000
2026/06/24	R035	06/08/2026	7.90 Put	Bond Future	3053.6400	3.0536	2784.8100	2.7848	8.804	0.0000	0.0000
2026/06/24	R035	06/08/2026	7.90 Call	Bond Future	294.2600	0.2943	348.5000	0.3485	18.433	0.0000	0.0000
2026/06/24	R035	06/08/2026	8.34 Call	Bond Future	1248.4200	1.2484	1404.0100	1.4040	12.463	0.0000	0.0000
2026/06/24	R035	06/08/2026	8.34 Put	Bond Future	1253.3500	1.2534	1085.8700	1.0859	13.363	0.0000	0.0000
2026/06/24	R035	06/08/2026	7.95 Put	Bond Future	2800.5800	2.8006	2541.0200	2.5410	9.268	0.0000	0.0000
2026/06/24	R035	06/08/2026	7.95 Call	Bond Future	358.9400	0.3589	422.4500	0.4225	17.694	0.0000	0.0000
2026/06/24	R035	06/08/2026	10.22 Put	Bond Future	6.6600	0.0067	4.7300	0.0047	28.979	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.72 Call	Bond Future	8089.1200	8.0891	8403.5800	8.4036	3.887	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.72 Put	Bond Future	34.9000	0.0349	26.2900	0.0263	24.670	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.22 Put	Bond Future	133.2800	0.1333	104.9000	0.1049	21.294	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.22 Call	Bond Future	5365.3000	5.3653	5659.9900	5.6600	5.493	0.0000	0.0000
2026/06/24	R035	06/08/2026	10.13 Call	Bond Future	10298.7100	10.2987	10619.2200	10.6192	3.112	0.0000	0.0000
2026/06/24	R035	06/08/2026	10.13 Put	Bond Future	9.0700	0.0091	6.5100	0.0065	28.225	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.63 Call	Bond Future	7598.4900	7.5985	7910.8600	7.9109	4.111	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.63 Put	Bond Future	44.3600	0.0444	33.6600	0.0337	24.121	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.13 Put	Bond Future	169.4100	0.1694	134.4900	0.1345	20.613	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.13 Call	Bond Future	4881.9100	4.8819	5170.0600	5.1701	5.902	0.0000	0.0000
2026/06/24	R035	06/08/2026	8.29 Put	Bond Future	1402.6500	1.4027	1222.5100	1.2225	12.843	0.0000	0.0000
2026/06/24	R035	06/08/2026	8.29 Call	Bond Future	1089.4100	1.0894	1232.3400	1.2323	13.120	0.0000	0.0000
2026/06/24	R035	06/08/2026	8.79 Put	Bond Future	413.7900	0.4138	340.1900	0.3402	17.787	0.0000	0.0000
2026/06/24	R035	06/08/2026	8.79 Call	Bond Future	3131.0100	3.1310	3380.4800	3.3805	7.968	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
2026/06/24	R035	06/08/2026	9.39 Call	Bond Future	6288.0600	6.2881	6592.1200	4.836	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.39 Put	Bond Future	84.3900	0.0844	65.3800	22.526	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.71 Call	Bond Future	8034.6700	8.0347	8348.9100	3.911	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.71 Put	Bond Future	35.8500	0.0359	27.0200	24.630	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.21 Call	Bond Future	5311.3500	5.3114	5605.3700	5.536	0.0000	0.0000
2026/06/24	R035	06/08/2026	9.21 Put	Bond Future	136.8700	0.1369	107.8200	21.225	0.0000	0.0000
2026/06/24	R035	06/08/2026	8.71 Put	Bond Future	508.1700	0.5082	421.5000	17.055	0.0000	0.0000
2026/06/24	R035	06/08/2026	8.71 Call	Bond Future	2748.3000	2.7483	2984.7000	8.602	0.0000	0.0000
2026/06/24	R035	06/08/2026	10.22 Call	Bond Future	10777.7700	10.7778	11098.9100	2.980	0.0000	0.0000
2026/06/24	R035	06/08/2026		Bond Future	8.3408	107.1912	8.2884	0.628	0.0000	0.0000
2026/06/24	R035	06/08/2026	11.06 Call	Bond Future	15110.7000	15.1107	15433.6800	2.137	0.0000	0.0000
2026/06/24	R035	06/08/2026	11.06 Put	Bond Future	0.2300	0.0002	0.1400	39.130	0.0000	0.0000
2026/06/24	R035	05/11/2026		Bond Future	8.3766	104.6586	8.3222	0.650	0.0000	0.0000
2026/06/24	R035	05/11/2026	10.03 Call	Bond Future	9582.9200	9.5829	9884.7900	3.150	0.0000	0.0000
2026/06/24	R035	05/11/2026	10.03 Put	Bond Future	232.8100	0.2328	206.4100	11.340	0.0000	0.0000
2026/06/24	R035	05/11/2026	9.80 Call	Bond Future	8447.6400	8.4476	8740.2300	3.464	0.0000	0.0000
2026/06/24	R035	05/11/2026	9.80 Put	Bond Future	330.3200	0.3303	294.6400	10.802	0.0000	0.0000
2026/06/24	R035	05/11/2026	9.30 Call	Bond Future	5990.0200	5.9900	6255.5500	4.433	0.0000	0.0000
2026/06/24	R035	05/11/2026	9.30 Put	Bond Future	626.4400	0.6264	563.7000	10.015	0.0000	0.0000
2026/06/24	R035	05/11/2026	8.80 Put	Bond Future	1197.2100	1.1972	1089.1200	9.028	0.0000	0.0000
2026/06/24	R035	05/11/2026	8.80 Call	Bond Future	3702.4700	3.7025	3922.6500	5.947	0.0000	0.0000
2026/06/24	R035	05/11/2026	8.97 Call	Bond Future	4447.8600	4.4479	4686.0000	5.354	0.0000	0.0000
2026/06/24	R035	05/11/2026	8.97 Put	Bond Future	958.7600	0.9588	868.6300	9.401	0.0000	0.0000
2026/06/24	R035	05/11/2026	8.47 Call	Bond Future	2405.5500	2.4056	2583.0300	7.378	0.0000	0.0000
2026/06/24	R035	05/11/2026	8.47 Put	Bond Future	1846.2200	1.8462	1695.4300	8.167	0.0000	0.0000
2026/06/24	R035	05/11/2026	7.97 Put	Bond Future	3499.7800	3.4998	3273.7600	6.458	0.0000	0.0000
2026/06/24	R035	05/11/2026	7.97 Call	Bond Future	1017.2300	1.0172	1119.4800	10.052	0.0000	0.0000
2026/06/24	R035	04/02/2027	7.70 Put	Bond Future	5162.1500	5.1622	4911.9100	4.848	0.0000	0.0000
2026/06/24	R035	04/02/2027	7.70 Call	Bond Future	908.0800	0.9081	991.9500	9.236	0.0000	0.0000
2026/06/24	R035	04/02/2027	8.20 Put	Bond Future	3166.4600	3.1665	2975.5500	6.029	0.0000	0.0000
2026/06/24	R035	04/02/2027	8.20 Call	Bond Future	1945.9800	1.9460	2089.1800	7.359	0.0000	0.0000
2026/06/24	R035	04/02/2027	8.85 Call	Bond Future	4204.6200	4.2046	4421.6900	5.163	0.0000	0.0000
2026/06/24	R035	04/02/2027	8.85 Put	Bond Future	1644.2600	1.6443	1527.2200	7.118	0.0000	0.0000
2026/06/24	R035	04/02/2027		Bond Future	8.4065	106.6648	8.3496	0.676	0.0000	0.0000
2026/06/24	R035	04/02/2027	9.02 Call	Bond Future	4912.4800	4.9125	5144.7100	4.727	0.0000	0.0000
2026/06/24	R035	04/02/2027	9.02 Put	Bond Future	1392.5700	1.3926	1290.6900	7.316	0.0000	0.0000
2026/06/24	R035	04/02/2027	9.43 Call	Bond Future	6729.2100	6.7292	6990.7100	3.886	0.0000	0.0000
2026/06/24	R035	04/02/2027	9.43 Put	Bond Future	943.4100	0.9434	870.8000	7.697	0.0000	0.0000
2026/06/24	R035	04/02/2027	8.93 Call	Bond Future	4533.4900	4.5335	4757.9400	4.951	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	
2026/06/24	R035	04/02/2027	8.93 Put	Bond Future	1520.0900	1.5201	1410.4300	1.4104	7.214	0.0000	0.0000
2026/06/24	R035	04/02/2027	8.43 Put	Bond Future	2504.1500	2.5042	2341.7100	2.3417	6.487	0.0000	0.0000
2026/06/24	R035	04/02/2027	8.43 Call	Bond Future	2642.1300	2.6421	2813.8000	2.8138	6.497	0.0000	0.0000
2026/06/24	R035	06/05/2027		Bond Future	8.4327	104.2069	8.3733	104.5475	0.704	0.0000	0.0000
2026/06/24	R035	06/05/2027	8.25 Call	Bond Future	2369.5400	2.3695	2523.3500	2.5234	6.491	0.0000	0.0000
2026/06/24	R035	06/05/2027	8.25 Put	Bond Future	3422.4900	3.4225	3235.6600	3.2357	5.459	0.0000	0.0000
2026/06/24	R035	05/08/2027		Bond Future	8.4690	106.1784	8.4067	106.5262	0.735	0.0000	0.0000
2026/06/24	R035	05/08/2027	8.72 Call	Bond Future	4022.2000	4.0222	4223.6000	4.2236	5.007	0.0000	0.0000
2026/06/24	R035	05/08/2027	8.72 Put	Bond Future	2634.4500	2.6345	2488.0700	2.4881	5.556	0.0000	0.0000
2026/06/24	R038	06/08/2026		Bond Future	8.7512	119.2676	8.7088	119.6061	0.485	0.0000	0.0000
2026/06/24	R038	06/08/2026	11.77 Call	Bond Future	20910.8400	20.9108	21249.2900	21.2493	1.619	0.0000	0.0000
2026/06/24	R038	06/08/2026	11.77 Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2026/06/24	R038	05/11/2026		Bond Future	8.7955	115.9756	8.7516	116.3194	0.499	0.0000	0.0000
2026/06/24	R038	05/11/2026	10.72 Call	Bond Future	14007.9800	14.0080	14329.1900	14.3292	2.293	0.0000	0.0000
2026/06/24	R038	05/11/2026	10.72 Put	Bond Future	238.3500	0.2384	215.6900	0.2157	9.507	0.0000	0.0000
2026/06/24	R038	04/02/2027		Bond Future	8.8344	118.1990	8.7889	118.5490	0.515	0.0000	0.0000
2026/06/24	R038	04/02/2027	9.60 Call	Bond Future	7346.3300	7.3463	7598.4400	7.5984	3.432	0.0000	0.0000
2026/06/24	R038	04/02/2027	9.60 Put	Bond Future	1672.7000	1.6727	1574.8300	1.5748	5.851	0.0000	0.0000
2026/06/24	R038	06/05/2027		Bond Future	8.8744	114.9828	8.8271	115.3396	0.533	0.0000	0.0000
2026/06/24	R038	06/05/2027	8.71 Call	Bond Future	3340.4100	3.3404	3503.3000	3.5033	4.876	0.0000	0.0000
2026/06/24	R038	06/05/2027	8.71 Put	Bond Future	4588.1200	4.5881	4394.1700	4.3942	4.227	0.0000	0.0000
2026/06/24	R038	05/08/2027		Bond Future	8.9235	117.1571	8.8742	117.5214	0.552	0.0000	0.0000
2026/06/24	R038	05/08/2027	9.15 Call	Bond Future	5387.5500	5.3876	5594.7400	5.5947	3.846	0.0000	0.0000
2026/06/24	R038	05/08/2027	9.15 Put	Bond Future	3731.5100	3.7315	3574.3200	3.5743	4.213	0.0000	0.0000
2026/06/24	R053	06/08/2026	8.10 Put	Bond Future	10773.8100	10.7738	10214.8900	10.2149	5.188	0.0000	0.0000
2026/06/24	R053	06/08/2026	8.10 Call	Bond Future	167.3800	0.1674	196.3800	0.1964	17.326	0.0000	0.0000
2026/06/24	R053	06/08/2026	8.60 Put	Bond Future	4907.9800	4.9080	4472.9500	4.4730	8.864	0.0000	0.0000
2026/06/24	R053	06/08/2026	8.60 Call	Bond Future	1130.9700	1.1310	1283.8600	1.2839	13.518	0.0000	0.0000
2026/06/24	R053	06/08/2026	9.10 Call	Bond Future	4166.5600	4.1666	4531.3000	4.5313	8.754	0.0000	0.0000
2026/06/24	R053	06/08/2026	9.10 Put	Bond Future	1656.3800	1.6564	1433.2000	1.4332	13.474	0.0000	0.0000
2026/06/24	R053	06/08/2026		Bond Future	8.8954	131.8947	8.8485	132.4827	0.528	0.0000	0.0000
2026/06/24	R053	06/08/2026	12.28 Call	Bond Future	32783.5700	32.7836	33371.4400	33.3714	1.793	0.0000	0.0000
2026/06/24	R053	06/08/2026	12.28 Put	Bond Future	0.1200	0.0001	0.0700	0.0001	41.667	0.0000	0.0000
2026/06/24	R053	06/08/2026	9.60 Call	Bond Future	8808.1600	8.8082	9309.2800	9.3093	5.689	0.0000	0.0000
2026/06/24	R053	06/08/2026	9.60 Put	Bond Future	500.5000	0.5005	413.7000	0.4137	17.343	0.0000	0.0000
2026/06/24	R053	05/11/2026		Bond Future	8.9300	128.4564	8.8819	129.0542	0.539	0.0000	0.0000
2026/06/24	R053	05/11/2026	11.21 Call	Bond Future	23967.0600	23.9671	24535.4100	24.5354	2.371	0.0000	0.0000
2026/06/24	R053	05/11/2026	11.21 Put	Bond Future	286.3800	0.2864	256.9700	0.2570	10.270	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	
2026/06/24	R053	04/02/2027		Bond Future	8.9604	130.9191	8.9110	131.5278	0.552	0.0000	0.0000
2026/06/24	R053	04/02/2027	9.99 Call	Bond Future	13834.9700	13.8350	14305.5500	14.3056	3.401	0.0000	0.0000
2026/06/24	R053	04/02/2027	9.99 Put	Bond Future	2189.0700	2.1891	2050.9800	2.0510	6.308	0.0000	0.0000
2026/06/24	R053	06/05/2027		Bond Future	8.9911	127.5688	8.9403	128.1893	0.565	0.0000	0.0000
2026/06/24	R053	06/05/2027	8.92 Call	Bond Future	6067.0600	6.0671	6374.3100	6.3743	5.064	0.0000	0.0000
2026/06/24	R053	06/05/2027	8.92 Put	Bond Future	6936.6500	6.9367	6623.4000	6.6234	4.516	0.0000	0.0000
2026/06/24	R053	05/08/2027		Bond Future	9.0274	129.9814	8.9751	130.6144	0.579	0.0000	0.0000
2026/06/24	R053	05/08/2027	9.28 Call	Bond Future	9005.4700	9.0055	9375.4100	9.3754	4.108	0.0000	0.0000
2026/06/24	R053	05/08/2027	9.28 Put	Bond Future	6022.0100	6.0220	5758.9400	5.7589	4.368	0.0000	0.0000
2026/06/24	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/24	R186	06/08/2026	8.57 Call	Bond Future	37.3400	0.0373	36.9100	0.0369	1.152	0.0000	0.0000
2026/06/24	R186	06/08/2026	8.57 Put	Bond Future	37.3400	0.0373	36.9100	0.0369	1.152	0.0000	0.0000
2026/06/24	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/24	R186	05/11/2026	8.12 Call	Bond Future	32.3900	0.0324	32.2700	0.0323	0.370	0.0000	0.0000
2026/06/24	R186	05/11/2026	8.12 Put	Bond Future	32.3900	0.0324	32.2700	0.0323	0.370	0.0000	0.0000
2026/06/24	R202	06/08/2026		Bond Future	302.9577	302.9577	303.6382	303.6382	0.225	0.0000	0.0000
2026/06/24	R202	06/08/2026	278.86 Call	Bond Future	24097.6500	24.0977	24778.2100	24.7782	2.824	0.0000	0.0000
2026/06/24	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R202	05/11/2026		Bond Future	308.5955	308.5955	309.2865	309.2865	0.224	0.0000	0.0000
2026/06/24	R202	05/11/2026	280.46 Call	Bond Future	28135.4700	28.1355	28826.5200	28.8265	2.456	0.0000	0.0000
2026/06/24	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R202	04/02/2027		Bond Future	308.9889	308.9889	309.6920	309.6920	0.228	0.0000	0.0000
2026/06/24	R202	04/02/2027	294.73 Call	Bond Future	14258.8800	14.2589	14962.0300	14.9620	4.931	0.0000	0.0000
2026/06/24	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R202	06/05/2027		Bond Future	314.9893	314.9893	315.7064	315.7064	0.228	0.0000	0.0000
2026/06/24	R202	06/05/2027	306.99 Call	Bond Future	7999.2600	7.9993	8716.4400	8.7164	8.966	0.0000	0.0000
2026/06/24	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R202	05/08/2027		Bond Future	315.2960	315.2960	316.0293	316.0293	0.233	0.0000	0.0000
2026/06/24	R202	05/08/2027	312.97 Call	Bond Future	2326.0300	2.3260	3059.2600	3.0593	31.523	0.0000	0.0000
2026/06/24	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R209	06/08/2026		Bond Future	8.5067	87.6361	8.4493	87.9737	0.675	0.0000	0.0000
2026/06/24	R209	06/08/2026	11.39 Call	Bond Future	14969.7900	14.9698	15307.3000	15.3073	2.255	0.0000	0.0000
2026/06/24	R209	06/08/2026	11.39 Put	Bond Future	0.1600	0.0002	0.1000	0.0001	37.500	0.0000	0.0000
2026/06/24	R209	05/11/2026		Bond Future	8.5423	86.0948	8.4829	86.4379	0.695	0.0000	0.0000
2026/06/24	R209	05/11/2026	10.32 Call	Bond Future	9719.8600	9.7199	10037.8200	10.0378	3.271	0.0000	0.0000
2026/06/24	R209	05/11/2026	10.32 Put	Bond Future	212.1600	0.2122	186.9700	0.1870	11.873	0.0000	0.0000
2026/06/24	R209	04/02/2027		Bond Future	8.5721	87.7453	8.5106	88.0945	0.718	0.0000	0.0000

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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
2026/06/24	R209	04/02/2027	9.28 Call	Bond Future		5184.3300	5.1843	5434.3100	5.4343	4.822	0.0000	0.0000
2026/06/24	R209	04/02/2027	9.28 Put	Bond Future		1294.1100	1.2941	1194.8100	1.1948	7.673	0.0000	0.0000
2026/06/24	R209	04/02/2027	8.96 Call	Bond Future		3906.1900	3.9062	4127.5900	4.1276	5.668	0.0000	0.0000
2026/06/24	R209	04/02/2027	8.96 Put	Bond Future		1746.1800	1.7462	1618.3000	1.6183	7.323	0.0000	0.0000
2026/06/24	R209	04/02/2027	8.03 Put	Bond Future		4326.2900	4.3263	4086.2200	4.0862	5.549	0.0000	0.0000
2026/06/24	R209	04/02/2027	8.03 Call	Bond Future		1187.7900	1.1878	1297.0000	1.2970	9.194	0.0000	0.0000
2026/06/24	R209	06/05/2027	9.32 Call	Bond Future		5500.4700	5.5005	5748.6800	5.7487	4.513	0.0000	0.0000
2026/06/24	R209	06/05/2027	9.32 Put	Bond Future		1630.0900	1.6301	1522.1900	1.5222	6.619	0.0000	0.0000
2026/06/24	R209	06/05/2027	8.25 Put	Bond Future		3944.6700	3.9447	3732.2300	3.7322	5.385	0.0000	0.0000
2026/06/24	R209	06/05/2027	8.25 Call	Bond Future		1957.7500	1.9578	2101.4200	2.1014	7.339	0.0000	0.0000
2026/06/24	R209	06/05/2027		Bond Future		8.6026	86.2772	8.5387	86.6333	0.743	0.0000	0.0000
2026/06/24	R209	06/05/2027	8.41 Call	Bond Future		2359.0900	2.3591	2520.7600	2.5208	6.853	0.0000	0.0000
2026/06/24	R209	06/05/2027	8.41 Put	Bond Future		3437.3300	3.4373	3242.8900	3.2429	5.657	0.0000	0.0000
2026/06/24	R209	05/08/2027		Bond Future		8.6418	87.9095	8.5752	88.2729	0.771	0.0000	0.0000
2026/06/24	R209	05/08/2027	8.87 Call	Bond Future		3928.9300	3.9289	4138.1700	4.1382	5.326	0.0000	0.0000
2026/06/24	R209	05/08/2027	8.87 Put	Bond Future		2698.0700	2.6981	2543.8600	2.5439	5.716	0.0000	0.0000
2026/06/24	R210	06/08/2026		Bond Future		268.6712	268.6712	268.7351	268.7351	0.024	0.0000	0.0000
2026/06/24	R210	06/08/2026	259.84 Call	Bond Future		8831.1500	8.8312	8895.1400	8.8951	0.725	0.0000	0.0000
2026/06/24	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R210	05/11/2026		Bond Future		270.0900	270.0900	270.1534	270.1534	0.023	0.0000	0.0000
2026/06/24	R210	05/11/2026	253.33 Call	Bond Future		16759.9600	16.7600	16823.4000	16.8234	0.379	0.0000	0.0000
2026/06/24	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R210	04/02/2027		Bond Future		275.3303	275.3303	275.3938	275.3938	0.023	0.0000	0.0000
2026/06/24	R210	04/02/2027	266.03 Call	Bond Future		9300.3000	9.3003	9363.8200	9.3638	0.683	0.0000	0.0000
2026/06/24	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R210	06/05/2027		Bond Future		277.0136	277.0136	277.0787	277.0787	0.024	0.0000	0.0000
2026/06/24	R210	06/05/2027	271.13 Call	Bond Future		5883.5600	5.8836	5948.7100	5.9487	1.107	0.0000	0.0000
2026/06/24	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R210	05/08/2027		Bond Future		282.3207	282.3207	282.3889	282.3889	0.024	0.0000	0.0000
2026/06/24	R210	05/08/2027	276.01 Call	Bond Future		6310.6500	6.3107	6378.9100	6.3789	1.082	0.0000	0.0000
2026/06/24	R210	05/08/2027	276.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R213	06/08/2026		Bond Future		7.9649	99.5079	7.9120	99.7025	0.664	0.0000	0.0000
2026/06/24	R213	06/08/2026	9.69 Call	Bond Future		6098.0500	6.0981	6290.8800	6.2909	3.162	0.0000	0.0000
2026/06/24	R213	06/08/2026	9.69 Put	Bond Future		6.2800	0.0063	4.5100	0.0045	28.185	0.0000	0.0000
2026/06/24	R213	05/11/2026		Bond Future		7.9971	97.7852	7.9409	97.9827	0.704	0.0000	0.0000
2026/06/24	R213	05/11/2026	8.75 Call	Bond Future		3030.6500	3.0307	3183.3000	3.1833	5.037	0.0000	0.0000
2026/06/24	R213	05/11/2026	8.75 Put	Bond Future		434.8400	0.4348	389.9900	0.3900	10.314	0.0000	0.0000
2026/06/24	R213	04/02/2027		Bond Future		8.0188	99.6596	7.9586	99.8604	0.751	0.0000	0.0000

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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
2026/06/24	R213	04/02/2027	8.14 Call	Bond Future		1644.5900	1.6446	1754.4500	1.7545	6.680	0.0000	0.0000
2026/06/24	R213	04/02/2027	8.14 Put	Bond Future		1241.8900	1.2419	1150.9400	1.1509	7.324	0.0000	0.0000
2026/06/24	R213	06/05/2027	9.25 Call	Bond Future		4329.7700	4.3298	4491.1300	4.4911	3.727	0.0000	0.0000
2026/06/24	R213	06/05/2027	9.25 Put	Bond Future		581.3200	0.5813	537.8800	0.5379	7.473	0.0000	0.0000
2026/06/24	R213	06/05/2027	8.13 Put	Bond Future		1427.3000	1.4273	1332.4100	1.3324	6.648	0.0000	0.0000
2026/06/24	R213	06/05/2027	8.13 Call	Bond Future		1728.3100	1.7283	1838.2200	1.8382	6.359	0.0000	0.0000
2026/06/24	R213	06/05/2027		Bond Future		8.0345	98.0190	7.9698	98.2238	0.806	0.0000	0.0000
2026/06/24	R213	06/05/2027	7.56 Call	Bond Future		832.1900	0.8322	903.2400	0.9032	8.538	0.0000	0.0000
2026/06/24	R213	06/05/2027	7.56 Put	Bond Future		2345.4300	2.3454	2211.6800	2.2117	5.703	0.0000	0.0000
2026/06/24	R213	05/08/2027		Bond Future		8.0663	99.8739	7.9960	100.0833	0.870	0.0000	0.0000
2026/06/24	R213	05/08/2027	8.27 Call	Bond Future		2005.1100	2.0051	2123.4400	2.1234	5.901	0.0000	0.0000
2026/06/24	R213	05/08/2027	8.27 Put	Bond Future		1400.6700	1.4007	1309.6500	1.3097	6.498	0.0000	0.0000
2026/06/24	R213	05/08/2027	8.58 Call	Bond Future		2632.5100	2.6325	2766.6800	2.7667	5.097	0.0000	0.0000
2026/06/24	R213	05/08/2027	8.58 Put	Bond Future		1117.2600	1.1173	1042.0800	1.0421	6.729	0.0000	0.0000
2026/06/24	R213	05/08/2027	7.95 Put	Bond Future		1785.8200	1.7858	1675.8400	1.6758	6.159	0.0000	0.0000
2026/06/24	R213	05/08/2027	7.95 Call	Bond Future		1438.8800	1.4389	1538.2500	1.5383	6.906	0.0000	0.0000
2026/06/24	R214	06/08/2026		Bond Future		8.9483	83.2017	8.9011	83.5287	0.527	0.0000	0.0000
2026/06/24	R214	06/08/2026	11.97 Call	Bond Future		17576.0500	17.5761	17903.0300	17.9030	1.860	0.0000	0.0000
2026/06/24	R214	06/08/2026	11.97 Put	Bond Future		0.1700	0.0002	0.1100	0.0001	35.294	0.0000	0.0000
2026/06/24	R214	05/11/2026		Bond Future		8.9901	81.4330	8.9416	81.7655	0.539	0.0000	0.0000
2026/06/24	R214	05/11/2026	10.97 Call	Bond Future		12296.0300	12.2960	12607.0700	12.6071	2.530	0.0000	0.0000
2026/06/24	R214	05/11/2026	10.97 Put	Bond Future		214.1100	0.2141	192.6600	0.1927	10.018	0.0000	0.0000
2026/06/24	R214	04/02/2027		Bond Future		9.0284	82.9940	8.9784	83.3325	0.553	0.0000	0.0000
2026/06/24	R214	04/02/2027	9.90 Call	Bond Future		6991.4800	6.9915	7243.1100	7.2431	3.599	0.0000	0.0000
2026/06/24	R214	04/02/2027	9.90 Put	Bond Future		1388.9200	1.3889	1302.0700	1.3021	6.253	0.0000	0.0000
2026/06/24	R214	06/05/2027		Bond Future		9.0640	81.2874	9.0125	81.6325	0.568	0.0000	0.0000
2026/06/24	R214	06/05/2027	8.88 Call	Bond Future		2991.1700	2.9912	3149.2100	3.1492	5.284	0.0000	0.0000
2026/06/24	R214	06/05/2027	8.88 Put	Bond Future		4234.3600	4.2344	4047.3600	4.0474	4.416	0.0000	0.0000
2026/06/24	R214	05/08/2027		Bond Future		9.1068	82.8254	9.0537	83.1776	0.584	0.0000	0.0000
2026/06/24	R214	05/08/2027	9.32 Call	Bond Future		4828.3300	4.8283	5029.4400	5.0294	4.165	0.0000	0.0000
2026/06/24	R214	05/08/2027	9.32 Put	Bond Future		3437.3500	3.4374	3286.2600	3.2863	4.396	0.0000	0.0000
2026/06/24	R248	06/08/2026	9.00 Call	Bond Future		2105.7300	2.1057	2348.8800	2.3489	11.547	0.0000	0.0000
2026/06/24	R248	06/08/2026	9.00 Put	Bond Future		1888.0700	1.8881	1644.7900	1.6448	12.885	0.0000	0.0000
2026/06/24	R248	06/08/2026	10.00 Call	Bond Future		9009.9300	9.0099	9459.4900	9.4595	4.990	0.0000	0.0000
2026/06/24	R248	06/08/2026	10.00 Put	Bond Future		178.5600	0.1786	141.6900	0.1417	20.649	0.0000	0.0000
2026/06/24	R248	06/08/2026		Bond Future		8.9766	101.7708	8.9245	102.2572	0.580	0.0000	0.0000
2026/06/24	R248	06/08/2026	12.37 Call	Bond Future		24921.6200	24.9216	25408.0200	25.4080	1.952	0.0000	0.0000
2026/06/24	R248	06/08/2026	12.37 Put	Bond Future		0.0800	0.0001	0.0500	0.0001	37.500	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	
2026/06/24	R248	06/08/2026	9.20 Call	Bond Future	3242.1300	3.2421	3551.9800	3.5520	9.557	0.0000	0.0000
2026/06/24	R248	06/08/2026	9.20 Put	Bond Future	1198.1000	1.1981	1021.5200	1.0215	14.738	0.0000	0.0000
2026/06/24	R248	05/11/2026		Bond Future	9.0151	99.2020	8.9616	99.6967	0.593	0.0000	0.0000
2026/06/24	R248	05/11/2026	11.31 Call	Bond Future	18190.6500	18.1907	18661.7100	18.6617	2.590	0.0000	0.0000
2026/06/24	R248	05/11/2026	11.31 Put	Bond Future	213.4700	0.2135	189.8300	0.1898	11.074	0.0000	0.0000
2026/06/24	R248	04/02/2027		Bond Future	9.0503	101.1036	8.9953	101.6073	0.607	0.0000	0.0000
2026/06/24	R248	04/02/2027	10.11 Call	Bond Future	10580.1600	10.5802	10972.3900	10.9724	3.707	0.0000	0.0000
2026/06/24	R248	04/02/2027	10.11 Put	Bond Future	1616.7800	1.6168	1505.3500	1.5054	6.892	0.0000	0.0000
2026/06/24	R248	06/05/2027		Bond Future	9.0828	98.6024	9.0263	99.1158	0.622	0.0000	0.0000
2026/06/24	R248	06/05/2027	9.05 Call	Bond Future	4744.7300	4.7447	5005.7500	5.0058	5.501	0.0000	0.0000
2026/06/24	R248	06/05/2027	9.05 Put	Bond Future	5042.1000	5.0421	4789.7000	4.7897	5.006	0.0000	0.0000
2026/06/24	R248	05/08/2027		Bond Future	9.1216	100.4678	9.0634	100.9916	0.638	0.0000	0.0000
2026/06/24	R248	05/08/2027	9.37 Call	Bond Future	6735.9200	6.7359	7041.8700	7.0419	4.542	0.0000	0.0000
2026/06/24	R248	05/08/2027	9.37 Put	Bond Future	4548.4600	4.5485	4330.5800	4.3306	4.790	0.0000	0.0000
2026/06/24	R2R9	06/08/2026		Bond Future	8.8513	111.2877	8.7937	111.7455	0.651	0.0000	0.0000
2026/06/24	R2R9	06/08/2026	101.74 Call	Bond Future	98168.2300	98.1682	98625.9900	98.6260	0.466	0.0000	0.0000
2026/06/24	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R2R9	05/11/2026		Bond Future	8.8962	108.3532	8.8366	108.8186	0.670	0.0000	0.0000
2026/06/24	R2R9	05/11/2026	98.56 Call	Bond Future	97383.1300	97.3831	97848.5400	97.8485	0.478	0.0000	0.0000
2026/06/24	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R2R9	04/02/2027		Bond Future	8.9361	110.4304	8.8744	110.9044	0.690	0.0000	0.0000
2026/06/24	R2R9	04/02/2027	9.89 Call	Bond Future	8423.3300	8.4233	8785.2100	8.7852	4.296	0.0000	0.0000
2026/06/24	R2R9	04/02/2027	9.89 Put	Bond Future	1445.4300	1.4454	1333.3700	1.3334	7.753	0.0000	0.0000
2026/06/24	R2R9	06/05/2027		Bond Future	8.9769	107.5695	8.9131	108.0526	0.711	0.0000	0.0000
2026/06/24	R2R9	06/05/2027	8.83 Call	Bond Future	3460.8500	3.4609	3688.2100	3.6882	6.569	0.0000	0.0000
2026/06/24	R2R9	06/05/2027	8.83 Put	Bond Future	4576.8100	4.5768	4321.0900	4.3211	5.587	0.0000	0.0000
2026/06/24	R2R9	06/05/2027	9.64 Call	Bond Future	7223.8000	7.2238	7554.0500	7.5541	4.572	0.0000	0.0000
2026/06/24	R2R9	06/05/2027	9.64 Put	Bond Future	2382.1400	2.3821	2229.3100	2.2293	6.416	0.0000	0.0000
2026/06/24	R2R9	06/05/2027	8.94 Put	Bond Future	4174.0300	4.1740	3934.4500	3.9345	5.740	0.0000	0.0000
2026/06/24	R2R9	06/05/2027	8.94 Call	Bond Future	3895.1100	3.8951	4138.6100	4.1386	6.251	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	9.68 Call	Bond Future	7515.4500	7.5155	7844.9600	7.8450	4.384	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	9.68 Put	Bond Future	2820.8500	2.8209	2657.3100	2.6573	5.798	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	8.90 Put	Bond Future	4902.8500	4.9029	4648.4900	4.6485	5.188	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	8.90 Call	Bond Future	3961.4600	3.9615	4200.1500	4.2002	6.025	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	9.53 Call	Bond Future	6763.8000	6.7638	7078.4300	7.0784	4.652	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	9.53 Put	Bond Future	3120.5200	3.1205	2942.1000	2.9421	5.718	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	8.82 Put	Bond Future	5204.6500	5.2047	4939.4200	4.9394	5.096	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	8.82 Call	Bond Future	3660.9000	3.6609	3888.7200	3.8887	6.223	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	
2026/06/24	R2R9	05/08/2027		Bond Future	9.0263	109.6037	8.9600	110.0968	0.735	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	9.26 Call	Bond Future	5480.2700	5.4803	5764.8500	5.7649	5.193	0.0000	0.0000
2026/06/24	R2R9	05/08/2027	9.26 Put	Bond Future	3767.8800	3.7679	3559.4100	3.5594	5.533	0.0000	0.0000
2026/06/24	R4R2	06/08/2026		Bond Future	9.0266	112.7929	8.9741	113.2589	0.582	0.0000	0.0000
2026/06/24	R4R2	06/08/2026	102.06 Call	Bond Future	99375.6600	99.3757	99841.6000	99.8416	0.469	0.0000	0.0000
2026/06/24	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R4R2	05/11/2026		Bond Future	9.0725	109.7600	9.0184	110.2338	0.597	0.0000	0.0000
2026/06/24	R4R2	05/11/2026	98.76 Call	Bond Future	98537.4200	98.5374	99011.2200	99.0112	0.481	0.0000	0.0000
2026/06/24	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	R4R2	04/02/2027		Bond Future	9.1139	111.8642	9.0581	112.3466	0.613	0.0000	0.0000
2026/06/24	R4R2	04/02/2027	10.13 Call	Bond Future	9855.8800	9.8559	10227.0100	10.2270	3.766	0.0000	0.0000
2026/06/24	R4R2	04/02/2027	10.13 Put	Bond Future	1600.0500	1.6001	1488.7900	1.4888	6.954	0.0000	0.0000
2026/06/24	R4R2	06/05/2027		Bond Future	9.1562	108.9048	9.0986	109.3965	0.630	0.0000	0.0000
2026/06/24	R4R2	06/05/2027	9.00 Call	Bond Future	3938.2000	3.9382	4168.4700	4.1685	5.847	0.0000	0.0000
2026/06/24	R4R2	06/05/2027	9.00 Put	Bond Future	5277.7900	5.2778	5016.3200	5.0163	4.954	0.0000	0.0000
2026/06/24	R4R2	05/08/2027		Bond Future	9.2062	110.9642	9.1464	111.4660	0.649	0.0000	0.0000
2026/06/24	R4R2	05/08/2027	9.44 Call	Bond Future	6280.3500	6.2804	6569.6200	6.5696	4.606	0.0000	0.0000
2026/06/24	R4R2	05/08/2027	9.44 Put	Bond Future	4347.5600	4.3476	4135.0500	4.1351	4.888	0.0000	0.0000
2026/06/24	RR87	06/08/2026		Bond Future	7.2315	100.8817	7.2472	100.8762	0.217	0.0000	0.0000
2026/06/24	RR87	06/08/2026	6.53 Call	Bond Future	0.1125	0.0001	0.0826	0.0001	26.609	0.0000	0.0000
2026/06/24	RR87	06/08/2026	6.53 Put	Bond Future	248.2825	0.2483	253.7926	0.2538	2.219	0.0000	0.0000
2026/06/24	RR87	05/11/2026		Bond Future	6.6325	102.7346	6.6876	102.7283	0.831	0.0000	0.0000
2026/06/24	RR87	05/11/2026	5.27 Call	Bond Future	0.0462	0.0000	0.0303	0.0000	34.395	0.0000	0.0000
2026/06/24	RR87	05/11/2026	5.27 Put	Bond Future	156.3462	0.1563	162.6503	0.1627	4.032	0.0000	0.0000
2026/06/24	RR88	06/08/2026		Bond Future	7.5962	104.3775	7.6053	104.3667	0.119	0.0000	0.0000
2026/06/24	RR88	06/08/2026	6.79 Call	Bond Future	0.2639	0.0003	0.2100	0.0002	20.433	0.0000	0.0000
2026/06/24	RR88	06/08/2026	6.79 Put	Bond Future	969.5539	0.9696	980.3100	0.9803	1.109	0.0000	0.0000
2026/06/24	RR88	05/11/2026		Bond Future	7.6095	105.6553	7.6214	105.6429	0.156	0.0000	0.0000
2026/06/24	RR88	05/11/2026	6.71 Call	Bond Future	12.0238	0.0120	11.2033	0.0112	6.824	0.0000	0.0000
2026/06/24	RR88	05/11/2026	6.71 Put	Bond Future	953.7538	0.9538	965.2833	0.9653	1.209	0.0000	0.0000
2026/06/24	RR88	04/02/2027		Bond Future	7.5634	103.8315	7.5795	103.8180	0.212	0.0000	0.0000
2026/06/24	RR88	04/02/2027	7.78 Call	Bond Future	430.0491	0.4300	421.4644	0.4215	1.996	0.0000	0.0000
2026/06/24	RR88	04/02/2027	7.78 Put	Bond Future	248.7191	0.2487	253.5844	0.2536	1.956	0.0000	0.0000
2026/06/24	RR88	06/05/2027		Bond Future	7.4842	105.8241	7.5068	105.8105	0.303	0.0000	0.0000
2026/06/24	RR88	06/05/2027	7.89 Call	Bond Future	432.7352	0.4327	423.7843	0.4238	2.068	0.0000	0.0000
2026/06/24	RR88	06/05/2027	7.89 Put	Bond Future	189.8152	0.1898	194.4443	0.1944	2.439	0.0000	0.0000
2026/06/24	RR88	05/08/2027		Bond Future	7.3631	102.5201	7.3995	102.5069	0.494	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
2026/06/24	RR88	05/08/2027	8.07 Call	Bond Future	365.1788	0.3652	356.0206	0.3560	2.508	0.0000	0.0000
2026/06/24	RR88	05/08/2027	8.07 Put	Bond Future	110.5388	0.1105	114.5206	0.1145	3.602	0.0000	0.0000
2026/06/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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