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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2026 TO 25/06/2026

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
2026/06/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/25	2029	06/08/2026		Bond Future	151.3540	151.3540	151.3670	0.009	0.0000	0.0000
2026/06/25	2029	06/08/2026	144.10 Call	Bond Future	7253.9900	7.2540	7266.9800	0.179	0.0000	0.0000
2026/06/25	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2029	05/11/2026		Bond Future	152.6662	152.6662	152.6791	0.008	0.0000	0.0000
2026/06/25	2029	05/11/2026	147.56 Call	Bond Future	5106.2300	5.1062	5119.1300	0.253	0.0000	0.0000
2026/06/25	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	
2026/06/25	2029	04/02/2027		Bond Future	155.6276	155.6276	155.6405	155.6405	0.008	0.0000	0.0000
2026/06/25	2029	04/02/2027	149.72 Call	Bond Future	5907.5700	5.9076	5920.5000	5.9205	0.219	0.0000	0.0000
2026/06/25	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2029	06/05/2027		Bond Future	157.1121	157.1121	157.1252	157.1252	0.008	0.0000	0.0000
2026/06/25	2029	06/05/2027	153.32 Call	Bond Future	3792.0700	3.7921	3805.1500	3.8052	0.345	0.0000	0.0000
2026/06/25	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2029	05/08/2027		Bond Future	160.1236	160.1236	160.1372	160.1372	0.009	0.0000	0.0000
2026/06/25	2029	05/08/2027	156.72 Call	Bond Future	3403.5600	3.4036	3417.2300	3.4172	0.402	0.0000	0.0000
2026/06/25	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2030	06/08/2026	7.21 Put	Bond Future	1782.0200	1.7820	1499.8100	1.4998	15.837	0.0000	0.0000
2026/06/25	2030	06/08/2026	7.21 Call	Bond Future	52.6600	0.0527	84.6400	0.0846	60.729	0.0000	0.0000
2026/06/25	2030	06/08/2026	7.71 Put	Bond Future	654.5900	0.6546	487.0600	0.4871	25.593	0.0000	0.0000
2026/06/25	2030	06/08/2026	7.71 Call	Bond Future	443.7100	0.4437	590.3700	0.5904	33.053	0.0000	0.0000
2026/06/25	2030	06/08/2026	8.06 Call	Bond Future	1103.9300	1.1039	1334.0600	1.3341	20.846	0.0000	0.0000
2026/06/25	2030	06/08/2026	8.06 Put	Bond Future	268.3500	0.2684	184.2900	0.1843	31.325	0.0000	0.0000
2026/06/25	2030	06/08/2026		Bond Future	7.7802	100.9133	7.6757	101.2274	1.343	0.0000	0.0000
2026/06/25	2030	06/08/2026	9.22 Call	Bond Future	4219.5800	4.2196	4529.5100	4.5295	7.345	0.0000	0.0000
2026/06/25	2030	06/08/2026	9.22 Put	Bond Future	10.0300	0.0100	5.7700	0.0058	42.473	0.0000	0.0000
2026/06/25	2030	05/11/2026		Bond Future	7.7973	102.7664	7.6840	103.0861	1.454	0.0000	0.0000
2026/06/25	2030	05/11/2026	8.39 Call	Bond Future	2047.1200	2.0471	2288.9300	2.2889	11.812	0.0000	0.0000
2026/06/25	2030	05/11/2026	8.39 Put	Bond Future	396.1700	0.3962	318.2800	0.3183	19.661	0.0000	0.0000
2026/06/25	2030	04/02/2027		Bond Future	7.7959	100.7281	7.6718	101.0538	1.592	0.0000	0.0000
2026/06/25	2030	04/02/2027	7.82 Call	Bond Future	1086.2200	1.0862	1259.5100	1.2595	15.953	0.0000	0.0000
2026/06/25	2030	04/02/2027	7.82 Put	Bond Future	1023.1200	1.0231	870.7300	0.8707	14.895	0.0000	0.0000
2026/06/25	2030	06/05/2027		Bond Future	7.8050	102.6612	7.6682	102.9932	1.753	0.0000	0.0000
2026/06/25	2030	06/05/2027	7.27 Call	Bond Future	517.2500	0.5173	627.3200	0.6273	21.280	0.0000	0.0000
2026/06/25	2030	06/05/2027	7.27 Put	Bond Future	1823.1700	1.8232	1601.2600	1.6013	12.172	0.0000	0.0000
2026/06/25	2030	05/08/2027		Bond Future	7.8365	100.5956	7.6839	100.9341	1.948	0.0000	0.0000
2026/06/25	2030	05/08/2027	8.11 Call	Bond Future	1542.6600	1.5427	1746.2000	1.7462	13.194	0.0000	0.0000
2026/06/25	2030	05/08/2027	8.11 Put	Bond Future	939.9200	0.9399	804.9800	0.8050	14.357	0.0000	0.0000
2026/06/25	2031	06/08/2026		Bond Future	117.0957	117.0957	117.0092	117.0092	0.074	0.0000	0.0000
2026/06/25	2031	06/08/2026	113.81 Call	Bond Future	3292.7500	3.2928	3206.8300	3.2068	2.609	0.0000	0.0000
2026/06/25	2031	06/08/2026	113.81 Put	Bond Future	7.0300	0.0070	7.6100	0.0076	8.250	0.0000	0.0000
2026/06/25	2031	05/11/2026		Bond Future	119.2741	119.2741	119.1858	119.1858	0.074	0.0000	0.0000
2026/06/25	2031	05/11/2026	111.49 Call	Bond Future	7784.3100	7.7843	7696.0100	7.6960	1.134	0.0000	0.0000
2026/06/25	2031	05/11/2026	111.49 Put	Bond Future	0.1900	0.0002	0.2100	0.0002	10.526	0.0000	0.0000
2026/06/25	2031	04/02/2027		Bond Future	119.0830	119.0830	118.9926	118.9926	0.076	0.0000	0.0000
2026/06/25	2031	04/02/2027	116.18 Call	Bond Future	3111.4200	3.1114	3032.8800	3.0329	2.524	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	
2026/06/25	2031	04/02/2027	116.18 Put	Bond Future	208.4400	0.2084	220.3200	0.2203	5.699	0.0000	0.0000
2026/06/25	2031	06/05/2027		Bond Future	121.3955	121.3955	121.3034	121.3034	0.076	0.0000	0.0000
2026/06/25	2031	06/05/2027	116.87 Call	Bond Future	4603.9100	4.6039	4516.9300	4.5169	1.889	0.0000	0.0000
2026/06/25	2031	06/05/2027	116.87 Put	Bond Future	78.3700	0.0784	83.5000	0.0835	6.546	0.0000	0.0000
2026/06/25	2031	05/08/2027		Bond Future	121.1573	121.1573	121.0632	121.0632	0.078	0.0000	0.0000
2026/06/25	2031	05/08/2027	121.41 Call	Bond Future	1139.6300	1.1396	1094.1200	1.0941	3.993	0.0000	0.0000
2026/06/25	2031	05/08/2027	121.41 Put	Bond Future	1392.3500	1.3924	1440.9000	1.4409	3.487	0.0000	0.0000
2026/06/25	2032	06/08/2026		Bond Future	8.0288	103.9916	7.9360	104.4094	1.156	0.0000	0.0000
2026/06/25	2032	06/08/2026	10.12 Call	Bond Future	8876.4900	8.8765	9293.3200	9.2933	4.696	0.0000	0.0000
2026/06/25	2032	06/08/2026	10.12 Put	Bond Future	2.3500	0.0024	1.3400	0.0013	42.979	0.0000	0.0000
2026/06/25	2032	05/11/2026		Bond Future	8.0579	101.7416	7.9598	102.1668	1.217	0.0000	0.0000
2026/06/25	2032	05/11/2026	9.16 Call	Bond Future	4971.9900	4.9720	5337.1200	5.3371	7.344	0.0000	0.0000
2026/06/25	2032	05/11/2026	9.16 Put	Bond Future	341.0000	0.3410	280.8600	0.2809	17.636	0.0000	0.0000
2026/06/25	2032	04/02/2027		Bond Future	8.0769	103.6915	7.9730	104.1248	1.287	0.0000	0.0000
2026/06/25	2032	04/02/2027	8.48 Call	Bond Future	2834.8300	2.8348	3117.8900	3.1179	9.985	0.0000	0.0000
2026/06/25	2032	04/02/2027	8.48 Put	Bond Future	1175.9200	1.1759	1025.6900	1.0257	12.776	0.0000	0.0000
2026/06/25	2032	06/05/2027		Bond Future	8.0962	101.5210	7.9857	101.9626	1.364	0.0000	0.0000
2026/06/25	2032	06/05/2027	7.80 Call	Bond Future	1406.3700	1.4064	1593.5300	1.5935	13.308	0.0000	0.0000
2026/06/25	2032	06/05/2027	7.80 Put	Bond Future	2596.1200	2.5961	2341.6000	2.3416	9.804	0.0000	0.0000
2026/06/25	2032	05/08/2027		Bond Future	8.1289	103.4419	8.0111	103.8922	1.449	0.0000	0.0000
2026/06/25	2032	05/08/2027	8.42 Call	Bond Future	2794.9800	2.7950	3064.9500	3.0650	9.659	0.0000	0.0000
2026/06/25	2032	05/08/2027	8.42 Put	Bond Future	1692.4500	1.6925	1512.1400	1.5121	10.654	0.0000	0.0000
2026/06/25	2033	06/08/2026		Bond Future	148.0956	148.0956	147.8394	147.8394	0.173	0.0000	0.0000
2026/06/25	2033	06/08/2026	134.25 Call	Bond Future	13845.6000	13.8456	13589.4000	13.5894	1.850	0.0000	0.0000
2026/06/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2033	05/11/2026		Bond Future	149.2438	149.2438	148.9824	148.9824	0.175	0.0000	0.0000
2026/06/25	2033	05/11/2026	137.26 Call	Bond Future	11983.7600	11.9838	11722.4300	11.7224	2.181	0.0000	0.0000
2026/06/25	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2033	04/02/2027		Bond Future	152.1386	152.1386	151.8720	151.8720	0.175	0.0000	0.0000
2026/06/25	2033	04/02/2027	142.71 Call	Bond Future	9428.6200	9.4286	9162.0200	9.1620	2.828	0.0000	0.0000
2026/06/25	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2033	06/05/2027		Bond Future	153.4498	153.4498	153.1779	153.1779	0.177	0.0000	0.0000
2026/06/25	2033	06/05/2027	151.21 Call	Bond Future	2239.7600	2.2398	1967.9000	1.9679	12.138	0.0000	0.0000
2026/06/25	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2033	05/08/2027		Bond Future	156.3911	156.3911	156.1144	156.1144	0.177	0.0000	0.0000
2026/06/25	2033	05/08/2027	153.15 Call	Bond Future	3241.1400	3.2411	2964.4100	2.9644	8.538	0.0000	0.0000
2026/06/25	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	
2026/06/25	2037	06/08/2026	11.30 Call	Bond Future	16339.9600	16.3400	16863.5500	16.8636	3.204	0.0000	0.0000
2026/06/25	2037	06/08/2026	11.30 Put	Bond Future	0.3100	0.0003	0.1700	0.0002	45.161	0.0000	0.0000
2026/06/25	2037	06/08/2026	10.70 Call	Bond Future	13060.5500	13.0606	13582.9000	13.5829	3.999	0.0000	0.0000
2026/06/25	2037	06/08/2026	10.70 Put	Bond Future	3.6000	0.0036	2.2200	0.0022	38.333	0.0000	0.0000
2026/06/25	2037	06/08/2026	10.02 Put	Bond Future	33.8000	0.0338	22.9100	0.0229	32.219	0.0000	0.0000
2026/06/25	2037	06/08/2026	10.02 Call	Bond Future	9153.1600	9.1532	9666.0000	9.6660	5.603	0.0000	0.0000
2026/06/25	2037	06/08/2026		Bond Future	8.5880	99.6721	8.5111	100.1958	0.895	0.0000	0.0000
2026/06/25	2037	06/08/2026	11.71 Call	Bond Future	18485.2000	18.4852	19008.9100	19.0089	2.833	0.0000	0.0000
2026/06/25	2037	06/08/2026	11.71 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/06/25	2037	06/08/2026	9.30 Call	Bond Future	4911.0700	4.9111	5373.3000	5.3733	9.412	0.0000	0.0000
2026/06/25	2037	06/08/2026	9.30 Put	Bond Future	229.9300	0.2299	168.4300	0.1684	26.747	0.0000	0.0000
2026/06/25	2037	05/11/2026	10.83 Call	Bond Future	13491.7600	13.4918	14004.6300	14.0046	3.801	0.0000	0.0000
2026/06/25	2037	05/11/2026	10.83 Put	Bond Future	122.7200	0.1227	102.3900	0.1024	16.566	0.0000	0.0000
2026/06/25	2037	05/11/2026	10.23 Call	Bond Future	10280.4700	10.2805	10769.0200	10.7690	4.752	0.0000	0.0000
2026/06/25	2037	05/11/2026	10.23 Put	Bond Future	295.3200	0.2953	250.6700	0.2507	15.119	0.0000	0.0000
2026/06/25	2037	05/11/2026	9.46 Put	Bond Future	798.7600	0.7988	690.3800	0.6904	13.569	0.0000	0.0000
2026/06/25	2037	05/11/2026	9.46 Call	Bond Future	6172.7100	6.1727	6597.5300	6.5975	6.882	0.0000	0.0000
2026/06/25	2037	05/11/2026		Bond Future	8.6240	101.5024	8.5444	102.0356	0.924	0.0000	0.0000
2026/06/25	2037	05/11/2026	10.62 Call	Bond Future	12371.7100	12.3717	12878.0400	12.8780	4.093	0.0000	0.0000
2026/06/25	2037	05/11/2026	10.62 Put	Bond Future	166.9700	0.1670	140.1000	0.1401	16.093	0.0000	0.0000
2026/06/25	2037	04/02/2027		Bond Future	8.6544	99.1894	8.5717	99.7327	0.955	0.0000	0.0000
2026/06/25	2037	04/02/2027	9.51 Call	Bond Future	6664.7700	6.6648	7076.0400	7.0760	6.171	0.0000	0.0000
2026/06/25	2037	04/02/2027	9.51 Put	Bond Future	1265.5100	1.2655	1133.5500	1.1336	10.427	0.0000	0.0000
2026/06/25	2037	04/02/2027	9.81 Call	Bond Future	8162.4500	8.1625	8602.5900	8.6026	5.392	0.0000	0.0000
2026/06/25	2037	04/02/2027	9.81 Put	Bond Future	962.9000	0.9629	859.8100	0.8598	10.706	0.0000	0.0000
2026/06/25	2037	04/02/2027	9.31 Call	Bond Future	5699.1400	5.6991	6086.7500	6.0868	6.801	0.0000	0.0000
2026/06/25	2037	04/02/2027	9.31 Put	Bond Future	1526.2800	1.5263	1370.6600	1.3707	10.196	0.0000	0.0000
2026/06/25	2037	04/02/2027	8.44 Put	Bond Future	3619.8100	3.6198	3315.0900	3.3151	8.418	0.0000	0.0000
2026/06/25	2037	04/02/2027	8.44 Call	Bond Future	2202.7900	2.2028	2441.3000	2.4413	10.828	0.0000	0.0000
2026/06/25	2037	06/05/2027		Bond Future	8.6904	101.0930	8.6045	101.6467	0.988	0.0000	0.0000
2026/06/25	2037	06/05/2027	8.58 Call	Bond Future	2968.8900	2.9689	3237.9600	3.2380	9.063	0.0000	0.0000
2026/06/25	2037	06/05/2027	8.58 Put	Bond Future	3681.4000	3.6814	3396.7700	3.3968	7.732	0.0000	0.0000
2026/06/25	2037	05/08/2027		Bond Future	8.7364	98.7470	8.6470	99.3114	1.023	0.0000	0.0000
2026/06/25	2037	05/08/2027	9.05 Call	Bond Future	4856.8400	4.8568	5197.2100	5.1972	7.008	0.0000	0.0000
2026/06/25	2037	05/08/2027	9.05 Put	Bond Future	2909.6800	2.9097	2685.6400	2.6856	7.700	0.0000	0.0000
2026/06/25	2038	06/08/2026		Bond Future	162.6661	162.6661	162.6027	162.6027	0.039	0.0000	0.0000
2026/06/25	2038	06/08/2026	144.72 Call	Bond Future	17946.0800	17.9461	17882.7300	17.8827	0.353	0.0000	0.0000
2026/06/25	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	
2026/06/25	2038	05/11/2026		Bond Future	165.6923	165.6923	165.6274	165.6274	0.039	0.0000	0.0000
2026/06/25	2038	05/11/2026	146.31 Call	Bond Future	19382.2800	19.3823	19317.3700	19.3174	0.335	0.0000	0.0000
2026/06/25	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2038	04/02/2027		Bond Future	166.6321	166.6321	166.5657	166.5657	0.040	0.0000	0.0000
2026/06/25	2038	04/02/2027	153.83 Call	Bond Future	12802.1200	12.8021	12735.6500	12.7357	0.519	0.0000	0.0000
2026/06/25	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2038	06/05/2027		Bond Future	169.8683	169.8683	169.8005	169.8005	0.040	0.0000	0.0000
2026/06/25	2038	06/05/2027	166.10 Call	Bond Future	3768.3400	3.7683	3700.5000	3.7005	1.800	0.0000	0.0000
2026/06/25	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2038	05/08/2027		Bond Future	170.7959	170.7959	170.7268	170.7268	0.040	0.0000	0.0000
2026/06/25	2038	05/08/2027	169.13 Call	Bond Future	1665.8700	1.6659	1596.8300	1.5968	4.144	0.0000	0.0000
2026/06/25	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2040	06/08/2026		Bond Future	8.8646	101.3404	8.8132	101.7440	0.580	0.0000	0.0000
2026/06/25	2040	06/08/2026	12.19 Call	Bond Future	21906.6100	21.9066	22310.1800	22.3102	1.842	0.0000	0.0000
2026/06/25	2040	06/08/2026	12.19 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/06/25	2040	06/08/2026	9.20 Call	Bond Future	3312.1900	3.3122	3597.6700	3.5977	8.619	0.0000	0.0000
2026/06/25	2040	06/08/2026	9.20 Put	Bond Future	732.5800	0.7326	614.4800	0.6145	16.121	0.0000	0.0000
2026/06/25	2040	05/11/2026		Bond Future	8.9048	103.2014	8.8518	103.6122	0.596	0.0000	0.0000
2026/06/25	2040	05/11/2026	11.06 Call	Bond Future	15053.7400	15.0537	15444.3000	15.4443	2.594	0.0000	0.0000
2026/06/25	2040	05/11/2026	11.06 Put	Bond Future	177.8800	0.1779	157.7000	0.1577	11.345	0.0000	0.0000
2026/06/25	2040	05/11/2026	11.27 Call	Bond Future	16286.3900	16.2864	16681.5600	16.6816	2.426	0.0000	0.0000
2026/06/25	2040	05/11/2026	11.27 Put	Bond Future	133.0000	0.1330	117.4300	0.1174	11.707	0.0000	0.0000
2026/06/25	2040	05/11/2026	10.67 Call	Bond Future	12729.1900	12.7292	13107.7300	13.1077	2.974	0.0000	0.0000
2026/06/25	2040	05/11/2026	10.67 Put	Bond Future	301.2000	0.3012	269.0000	0.2690	10.691	0.0000	0.0000
2026/06/25	2040	05/11/2026	9.91 Put	Bond Future	792.2300	0.7922	717.1700	0.7172	9.475	0.0000	0.0000
2026/06/25	2040	05/11/2026	9.91 Call	Bond Future	8152.8500	8.1529	8488.5300	8.4885	4.117	0.0000	0.0000
2026/06/25	2040	04/02/2027		Bond Future	8.9405	100.6706	8.8857	101.0890	0.613	0.0000	0.0000
2026/06/25	2040	04/02/2027	9.93 Call	Bond Future	8516.3200	8.5163	8838.7400	8.8387	3.786	0.0000	0.0000
2026/06/25	2040	04/02/2027	9.93 Put	Bond Future	1362.1600	1.3622	1266.1300	1.2661	7.050	0.0000	0.0000
2026/06/25	2040	04/02/2027	10.17 Call	Bond Future	9887.1700	9.8872	10225.9400	10.2259	3.426	0.0000	0.0000
2026/06/25	2040	04/02/2027	10.17 Put	Bond Future	1106.6900	1.1067	1027.0100	1.0270	7.200	0.0000	0.0000
2026/06/25	2040	04/02/2027	9.67 Call	Bond Future	7065.5700	7.0656	7366.2400	7.3662	4.255	0.0000	0.0000
2026/06/25	2040	04/02/2027	9.67 Put	Bond Future	1719.8600	1.7199	1602.0800	1.6021	6.848	0.0000	0.0000
2026/06/25	2040	04/02/2027	8.78 Put	Bond Future	4062.4000	4.0624	3832.7200	3.8327	5.654	0.0000	0.0000
2026/06/25	2040	04/02/2027	8.78 Call	Bond Future	2829.7700	2.8298	3018.5400	3.0185	6.671	0.0000	0.0000
2026/06/25	2040	06/05/2027		Bond Future	8.9812	102.6025	8.9245	103.0291	0.631	0.0000	0.0000
2026/06/25	2040	06/05/2027	8.88 Call	Bond Future	3606.3300	3.6063	3812.1800	3.8122	5.708	0.0000	0.0000
2026/06/25	2040	06/05/2027	8.88 Put	Bond Future	4369.7900	4.3698	4149.0700	4.1491	5.051	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	
2026/06/25	2040	05/08/2027		Bond Future	9.0310	100.0344	8.9723	100.4692	0.650	0.0000	0.0000
2026/06/25	2040	05/08/2027	9.33 Call	Bond Future	5733.8800	5.7339	5991.5000	5.9915	4.493	0.0000	0.0000
2026/06/25	2040	05/08/2027	9.33 Put	Bond Future	3560.2600	3.5603	3383.0600	3.3831	4.977	0.0000	0.0000
2026/06/25	2043	06/08/2026		Bond Future	125.2784	125.2784	125.2917	125.2917	0.011	0.0000	0.0000
2026/06/25	2043	06/08/2026	110.88 Call	Bond Future	14399.0139	14.3990	14412.2839	14.4123	0.092	0.0000	0.0000
2026/06/25	2043	06/08/2026	110.88 Put	Bond Future	0.6439	0.0006	0.5439	0.0005	15.537	0.0000	0.0000
2026/06/25	2043	05/11/2026		Bond Future	127.6091	127.6091	127.6224	127.6224	0.010	0.0000	0.0000
2026/06/25	2043	05/11/2026	112.84 Call	Bond Future	14828.9749	14.8290	14840.6205	14.8406	0.079	0.0000	0.0000
2026/06/25	2043	05/11/2026	112.84 Put	Bond Future	59.9249	0.0599	58.2305	0.0582	2.828	0.0000	0.0000
2026/06/25	2043	04/02/2027		Bond Future	127.1338	127.1338	127.1469	127.1469	0.010	0.0000	0.0000
2026/06/25	2043	04/02/2027	117.63 Call	Bond Future	10231.8640	10.2319	10238.3288	10.2383	0.063	0.0000	0.0000
2026/06/25	2043	04/02/2027	117.63 Put	Bond Future	728.1040	0.7281	721.4088	0.7214	0.920	0.0000	0.0000
2026/06/25	2043	06/05/2027		Bond Future	129.6027	129.6027	129.6162	129.6162	0.010	0.0000	0.0000
2026/06/25	2043	06/05/2027	127.48 Call	Bond Future	5400.1439	5.4001	5401.5679	5.4016	0.026	0.0000	0.0000
2026/06/25	2043	06/05/2027	127.48 Put	Bond Future	3277.4539	3.2775	3265.3979	3.2654	0.368	0.0000	0.0000
2026/06/25	2043	05/08/2027		Bond Future	129.0650	129.0650	129.0787	129.0787	0.011	0.0000	0.0000
2026/06/25	2043	05/08/2027	129.56 Call	Bond Future	4439.9667	4.4400	4441.0595	4.4411	0.025	0.0000	0.0000
2026/06/25	2043	05/08/2027	129.56 Put	Bond Future	4934.9367	4.9349	4922.3895	4.9224	0.254	0.0000	0.0000
2026/06/25	2044	06/08/2026	9.75 Call	Bond Future	6674.2300	6.6742	6944.9200	6.9449	4.056	0.0000	0.0000
2026/06/25	2044	06/08/2026	9.75 Put	Bond Future	268.4200	0.2684	227.6100	0.2276	15.204	0.0000	0.0000
2026/06/25	2044	06/08/2026	9.25 Call	Bond Future	3314.1800	3.3142	3517.4100	3.5174	6.132	0.0000	0.0000
2026/06/25	2044	06/08/2026	9.25 Put	Bond Future	929.0700	0.9291	820.8000	0.8208	11.654	0.0000	0.0000
2026/06/25	2044	06/08/2026	9.00 Call	Bond Future	1954.9400	1.9549	2104.1900	2.1042	7.635	0.0000	0.0000
2026/06/25	2044	06/08/2026	9.00 Put	Bond Future	1680.5300	1.6805	1518.2800	1.5183	9.655	0.0000	0.0000
2026/06/25	2044	06/08/2026		Bond Future	8.9681	98.3730	8.9320	98.6845	0.402	0.0000	0.0000
2026/06/25	2044	06/08/2026	12.42 Call	Bond Future	24043.4500	24.0435	24354.9400	24.3549	1.296	0.0000	0.0000
2026/06/25	2044	06/08/2026	12.42 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/06/25	2044	05/11/2026		Bond Future	9.0063	100.1796	8.9693	100.4965	0.412	0.0000	0.0000
2026/06/25	2044	05/11/2026	11.34 Call	Bond Future	17371.3400	17.3713	17673.9700	17.6740	1.742	0.0000	0.0000
2026/06/25	2044	05/11/2026	11.34 Put	Bond Future	164.8000	0.1648	150.4900	0.1505	8.683	0.0000	0.0000
2026/06/25	2044	04/02/2027		Bond Future	9.0405	97.7160	9.0023	98.0389	0.422	0.0000	0.0000
2026/06/25	2044	04/02/2027	10.18 Call	Bond Future	10301.4700	10.3015	10555.3200	10.5553	2.464	0.0000	0.0000
2026/06/25	2044	04/02/2027	10.18 Put	Bond Future	1354.3800	1.3544	1285.3400	1.2853	5.098	0.0000	0.0000
2026/06/25	2044	06/05/2027		Bond Future	9.0789	99.5913	9.0395	99.9204	0.433	0.0000	0.0000
2026/06/25	2044	06/05/2027	9.08 Call	Bond Future	4502.6200	4.5026	4669.5000	4.6695	3.706	0.0000	0.0000
2026/06/25	2044	06/05/2027	9.08 Put	Bond Future	4493.1900	4.4932	4330.9700	4.3310	3.610	0.0000	0.0000
2026/06/25	2044	05/08/2027		Bond Future	9.1251	97.0914	9.0844	97.4270	0.445	0.0000	0.0000
2026/06/25	2044	05/08/2027	9.44 Call	Bond Future	6504.4800	6.5045	6702.8300	6.7028	3.049	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	
2026/06/25	2044	05/08/2027	9.44 Put	Bond Future	3959.6300	3.9596	3822.3800	3.8224	3.466	0.0000	0.0000
2026/06/25	2046	06/08/2026		Bond Future	147.4124	147.4124	146.7802	146.7802	0.429	0.0000	0.0000
2026/06/25	2046	06/08/2026	122.38 Call	Bond Future	25032.3600	25.0324	24400.1800	24.4002	2.525	0.0000	0.0000
2026/06/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2046	05/11/2026		Bond Future	147.7926	147.7926	147.1480	147.1480	0.436	0.0000	0.0000
2026/06/25	2046	05/11/2026	125.48 Call	Bond Future	22312.5900	22.3126	21668.0400	21.6680	2.889	0.0000	0.0000
2026/06/25	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2046	04/02/2027		Bond Future	150.6594	150.6594	150.0024	150.0024	0.436	0.0000	0.0000
2026/06/25	2046	04/02/2027	131.09 Call	Bond Future	19569.4200	19.5694	18912.4400	18.9124	3.357	0.0000	0.0000
2026/06/25	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2046	06/05/2027		Bond Future	151.1687	151.1687	150.4986	150.4986	0.443	0.0000	0.0000
2026/06/25	2046	06/05/2027	148.99 Call	Bond Future	2178.7200	2.1787	1508.5800	1.5086	30.758	0.0000	0.0000
2026/06/25	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2046	05/08/2027		Bond Future	154.0655	154.0655	153.3829	153.3829	0.443	0.0000	0.0000
2026/06/25	2046	05/08/2027	149.17 Call	Bond Future	4895.5100	4.8955	4212.9000	4.2129	13.944	0.0000	0.0000
2026/06/25	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2050	06/08/2026		Bond Future	149.0256	149.0256	148.6603	148.6603	0.245	0.0000	0.0000
2026/06/25	2050	06/08/2026	123.27 Call	Bond Future	25755.5800	25.7556	25390.3300	25.3903	1.418	0.0000	0.0000
2026/06/25	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2050	05/11/2026		Bond Future	151.7979	151.7979	151.4255	151.4255	0.245	0.0000	0.0000
2026/06/25	2050	05/11/2026	123.84 Call	Bond Future	27957.8900	27.9579	27585.4700	27.5855	1.332	0.0000	0.0000
2026/06/25	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2050	04/02/2027		Bond Future	152.2112	152.2112	151.8313	151.8313	0.250	0.0000	0.0000
2026/06/25	2050	04/02/2027	132.39 Call	Bond Future	19821.2100	19.8212	19441.2700	19.4413	1.917	0.0000	0.0000
2026/06/25	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2050	06/05/2027		Bond Future	155.1672	155.1672	154.7800	154.7800	0.250	0.0000	0.0000
2026/06/25	2050	06/05/2027	150.46 Call	Bond Future	4707.2400	4.7072	4320.0200	4.3200	8.226	0.0000	0.0000
2026/06/25	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	2050	05/08/2027		Bond Future	155.5490	155.5490	155.1543	155.1543	0.254	0.0000	0.0000
2026/06/25	2050	05/08/2027	152.97 Call	Bond Future	2578.9700	2.5790	2184.2500	2.1843	15.305	0.0000	0.0000
2026/06/25	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	AL37	06/08/2026		Index Future	1301.4080	1301.4080	1306.0780	1306.0780	0.359	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	
2026/06/25	AL37	05/11/2026		Index Future	1325.5610	1325.5610	1330.3150	1330.3150	0.359	0.0000	0.0000
2026/06/25	AL37	04/02/2027		Index Future	1350.9600	1350.9600	1355.8020	1355.8020	0.358	0.0000	0.0000
2026/06/25	AL37	06/05/2027		Index Future	1376.8920	1376.8920	1381.8280	1381.8280	0.358	0.0000	0.0000
2026/06/25	AL37	05/08/2027		Index Future	1402.7160	1402.7160	1407.7470	1407.7470	0.359	0.0000	0.0000
2026/06/25	AL7T	06/08/2026		Index Future	1703.1990	1703.1990	1711.9540	1711.9540	0.514	0.0000	0.0000
2026/06/25	AL7T	05/11/2026		Index Future	1734.8090	1734.8090	1743.7230	1743.7230	0.514	0.0000	0.0000
2026/06/25	AL7T	04/02/2027		Index Future	1768.0490	1768.0490	1777.1300	1777.1300	0.514	0.0000	0.0000
2026/06/25	AL7T	06/05/2027		Index Future	1801.9880	1801.9880	1811.2440	1811.2440	0.514	0.0000	0.0000
2026/06/25	AL7T	05/08/2027		Index Future	1835.7840	1835.7840	1845.2180	1845.2180	0.514	0.0000	0.0000
2026/06/25	ALBI	06/08/2026		Index Future	1438.7480	1438.7480	1444.4920	1444.4920	0.399	0.0000	0.0000
2026/06/25	ALBI	05/11/2026		Index Future	1465.4500	1465.4500	1471.2970	1471.2970	0.399	0.0000	0.0000
2026/06/25	ALBI	04/02/2027		Index Future	1493.5280	1493.5280	1499.4850	1499.4850	0.399	0.0000	0.0000
2026/06/25	ALBI	06/05/2027		Index Future	1522.1970	1522.1970	1528.2700	1528.2700	0.399	0.0000	0.0000
2026/06/25	ALBI	05/08/2027		Index Future	1550.7460	1550.7460	1556.9360	1556.9360	0.399	0.0000	0.0000
2026/06/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/25	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	
2026/06/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/25	ES33	06/08/2026		Bond Future	8.7584	96.4999	8.6708	96.9377	1.000	0.0000	0.0000
2026/06/25	ES33	06/08/2026	12.02 Call	Bond Future	14631.2300	14.6312	15069.0500	15.0691	2.992	0.0000	0.0000
2026/06/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	ES33	05/11/2026		Bond Future	8.8127	94.5019	8.7210	94.9476	1.040	0.0000	0.0000
2026/06/25	ES33	05/11/2026	10.83 Call	Bond Future	9173.4700	9.1735	9619.1800	9.6192	4.859	0.0000	0.0000
2026/06/25	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	ES33	04/02/2027		Bond Future	8.8631	96.3353	8.7669	96.7895	1.085	0.0000	0.0000
2026/06/25	ES33	04/02/2027	9.70 Call	Bond Future	3838.7100	3.8387	4292.9500	4.2930	11.833	0.0000	0.0000
2026/06/25	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	ES33	06/05/2027		Bond Future	8.9124	94.4103	8.8113	94.8734	1.134	0.0000	0.0000
2026/06/25	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	
2026/06/25	ES33	06/05/2027	8.80 Put	Bond Future	515.0400	0.5150	51.9100	0.0519	89.921	0.0000	0.0000
2026/06/25	ES33	05/08/2027		Bond Future	8.9740	96.2177	8.8676	96.6900	1.186	0.0000	0.0000
2026/06/25	ES33	05/08/2027	9.27 Call	Bond Future	1297.3100	1.2973	1769.5400	1.7695	36.401	0.0000	0.0000
2026/06/25	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	ES42	06/08/2026		Bond Future	9.3066	95.9189	9.2552	96.3195	0.552	0.0000	0.0000
2026/06/25	ES42	06/08/2026	12.65 Call	Bond Future	21444.5400	21.4445	21845.1400	21.8451	1.868	0.0000	0.0000
2026/06/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	ES42	05/11/2026		Bond Future	9.3565	93.4392	9.3036	93.8470	0.566	0.0000	0.0000
2026/06/25	ES42	05/11/2026	11.66 Call	Bond Future	15474.3900	15.4744	15882.2300	15.8822	2.636	0.0000	0.0000
2026/06/25	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	ES42	04/02/2027		Bond Future	9.4022	95.2523	9.3476	95.6679	0.581	0.0000	0.0000
2026/06/25	ES42	04/02/2027	10.29 Call	Bond Future	6392.4200	6.3924	6808.0300	6.8080	6.502	0.0000	0.0000
2026/06/25	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	ES42	06/05/2027		Bond Future	9.4500	92.8375	9.3936	93.2613	0.597	0.0000	0.0000
2026/06/25	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	ES42	06/05/2027	9.33 Put	Bond Future	904.8700	0.9049	481.0900	0.4811	46.833	0.0000	0.0000
2026/06/25	ES42	05/08/2027		Bond Future	9.5045	94.6136	9.4462	95.0457	0.613	0.0000	0.0000
2026/06/25	ES42	05/08/2027	9.84 Call	Bond Future	2431.6100	2.4316	2863.6800	2.8637	17.769	0.0000	0.0000
2026/06/25	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	GOVI	06/08/2026		GOVI	1412.1860	1412.1860	1417.8860	1417.8860	0.404	0.0000	0.0000
2026/06/25	GOVI	06/08/2026	1,189. Call 00	GOVI	2231860.0000	223.1860	2288860.0000	228.8860	2.554	0.0000	0.0000
2026/06/25	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	GOVI	05/11/2026		GOVI	1438.3950	1438.3950	1444.1980	1444.1980	0.403	0.0000	0.0000
2026/06/25	GOVI	05/11/2026	1,277. Call 00	GOVI	1613950.0000	161.3950	1671980.0000	167.1980	3.596	0.0000	0.0000
2026/06/25	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	GOVI	04/02/2027		GOVI	1465.9550	1465.9550	1471.8670	1471.8670	0.403	0.0000	0.0000
2026/06/25	GOVI	04/02/2027	1,369. Call 00	GOVI	969550.0000	96.9550	1028670.0000	102.8670	6.098	0.0000	0.0000
2026/06/25	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	GOVI	06/05/2027		GOVI	1494.0950	1494.0950	1500.1210	1500.1210	0.403	0.0000	0.0000
2026/06/25	GOVI	06/05/2027	1,427. Call 00	GOVI	670950.0000	67.0950	731210.0000	73.1210	8.981	0.0000	0.0000
2026/06/25	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	GOVI	05/08/2027		GOVI	1522.1170	1522.1170	1528.2590	1528.2590	0.404	0.0000	0.0000
2026/06/25	GOVI	05/08/2027	1,465. Call 00	GOVI	571170.0000	57.1170	632590.0000	63.2590	10.753	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
2026/06/25	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/06/25	I258	06/08/2026		Bond Future	135.6988	135.6988	136.0620	0.268	0.0000	0.0000
2026/06/25	I258	06/08/2026	112.95 Call	Bond Future	22749.2261	22.7492	23112.2988	1.596	0.0000	0.0000
2026/06/25	I258	06/08/2026	112.95 Put	Bond Future	0.4361	0.0004	0.2988	31.489	0.0000	0.0000
2026/06/25	I258	05/11/2026		Bond Future	138.2234	138.2234	138.5931	0.268	0.0000	0.0000
2026/06/25	I258	05/11/2026	114.95 Call	Bond Future	23345.2293	23.3452	23707.5571	1.552	0.0000	0.0000
2026/06/25	I258	05/11/2026	114.95 Put	Bond Future	71.8593	0.0719	64.4371	10.329	0.0000	0.0000
2026/06/25	I258	04/02/2027		Bond Future	137.9539	137.9539	138.3305	0.273	0.0000	0.0000
2026/06/25	I258	04/02/2027	118.90 Call	Bond Future	19621.4375	19.6214	19964.1134	1.746	0.0000	0.0000
2026/06/25	I258	04/02/2027	118.90 Put	Bond Future	567.5475	0.5675	533.5734	5.986	0.0000	0.0000
2026/06/25	I258	06/05/2027		Bond Future	140.6331	140.6331	141.0168	0.273	0.0000	0.0000
2026/06/25	I258	06/05/2027	134.78 Call	Bond Future	10030.5962	10.0306	10275.0565	2.437	0.0000	0.0000
2026/06/25	I258	06/05/2027	134.78 Put	Bond Future	4177.5462	4.1775	4038.2965	4.0383	3.333	0.0000
2026/06/25	I258	05/08/2027		Bond Future	140.3070	140.3070	140.6980	0.279	0.0000	0.0000
2026/06/25	I258	05/08/2027	138.93 Call	Bond Future	8213.7804	8.2138	8423.5466	8.4235	2.554	0.0000
2026/06/25	I258	05/08/2027	138.93 Put	Bond Future	6836.8104	6.8368	6655.5566	6.6556	2.651	0.0000
2026/06/25	IGOV	06/08/2026		Index Future	457.5060	457.5060	457.9550	0.098	0.0000	0.0000
2026/06/25	IGOV	05/11/2026		Index Future	466.1090	466.1090	466.5650	0.098	0.0000	0.0000
2026/06/25	IGOV	04/02/2027		Index Future	475.1500	475.1500	475.6140	0.098	0.0000	0.0000
2026/06/25	IGOV	06/05/2027		Index Future	484.3780	484.3780	484.8520	0.098	0.0000	0.0000
2026/06/25	IGOV	05/08/2027		Index Future	493.5680	493.5680	494.0520	0.098	0.0000	0.0000
2026/06/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/25	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	
2026/06/25	R033	06/08/2026		Bond Future	8.1091	113.1981	8.0165	113.6957	1.142	0.0000	0.0000
2026/06/25	R033	06/08/2026	10.25 Call	Bond Future	10745.5800	10.7456	11242.4000	11.2424	4.623	0.0000	0.0000
2026/06/25	R033	06/08/2026	10.25 Put	Bond Future	1.7900	0.0018	0.9900	0.0010	44.693	0.0000	0.0000
2026/06/25	R033	05/11/2026		Bond Future	8.1396	110.2348	8.0422	110.7413	1.196	0.0000	0.0000
2026/06/25	R033	05/11/2026	9.33 Call	Bond Future	6310.6200	6.3106	6753.9100	6.7539	7.025	0.0000	0.0000
2026/06/25	R033	05/11/2026	9.33 Put	Bond Future	352.6900	0.3527	289.4600	0.2895	17.928	0.0000	0.0000
2026/06/25	R033	04/02/2027		Bond Future	8.1611	112.3477	8.0585	112.8637	1.257	0.0000	0.0000
2026/06/25	R033	04/02/2027	8.65 Call	Bond Future	3700.5400	3.7005	4051.1300	4.0511	9.474	0.0000	0.0000
2026/06/25	R033	04/02/2027	8.65 Put	Bond Future	1283.7900	1.2838	1118.3800	1.1184	12.885	0.0000	0.0000
2026/06/25	R033	06/05/2027		Bond Future	8.1829	109.4606	8.0746	109.9866	1.324	0.0000	0.0000
2026/06/25	R033	06/05/2027	7.93 Call	Bond Future	1788.8400	1.7888	2019.4000	2.0194	12.889	0.0000	0.0000
2026/06/25	R033	06/05/2027	7.93 Put	Bond Future	3021.6900	3.0217	2726.2700	2.7263	9.777	0.0000	0.0000
2026/06/25	R033	05/08/2027		Bond Future	8.2169	111.5314	8.1022	112.0676	1.396	0.0000	0.0000
2026/06/25	R033	05/08/2027	8.54 Call	Bond Future	3503.0000	3.5030	3829.3300	3.8293	9.316	0.0000	0.0000
2026/06/25	R033	05/08/2027	8.54 Put	Bond Future	2010.2900	2.0103	1800.4100	1.8004	10.440	0.0000	0.0000
2026/06/25	R035	06/08/2026	7.70 Put	Bond Future	3871.8500	3.8719	3392.6100	3.3926	12.378	0.0000	0.0000
2026/06/25	R035	06/08/2026	7.70 Call	Bond Future	152.2100	0.1522	213.1000	0.2131	40.004	0.0000	0.0000
2026/06/25	R035	06/08/2026	7.90 Put	Bond Future	2784.8100	2.7848	2362.2500	2.3623	15.174	0.0000	0.0000
2026/06/25	R035	06/08/2026	7.90 Call	Bond Future	348.5000	0.3485	466.0700	0.4661	33.736	0.0000	0.0000
2026/06/25	R035	06/08/2026	8.34 Call	Bond Future	1404.0100	1.4040	1703.6300	1.7036	21.340	0.0000	0.0000
2026/06/25	R035	06/08/2026	8.34 Put	Bond Future	1085.8700	1.0859	845.3600	0.8454	22.149	0.0000	0.0000
2026/06/25	R035	06/08/2026	7.95 Put	Bond Future	2541.0200	2.5410	2136.5000	2.1365	15.920	0.0000	0.0000
2026/06/25	R035	06/08/2026	7.95 Call	Bond Future	422.4500	0.4225	558.0600	0.5581	32.101	0.0000	0.0000
2026/06/25	R035	06/08/2026	8.29 Put	Bond Future	1222.5100	1.2225	960.8600	0.9609	21.403	0.0000	0.0000
2026/06/25	R035	06/08/2026	8.29 Call	Bond Future	1232.3400	1.2323	1510.8200	1.5108	22.598	0.0000	0.0000
2026/06/25	R035	06/08/2026	8.79 Put	Bond Future	340.1900	0.3402	244.5200	0.2445	28.123	0.0000	0.0000
2026/06/25	R035	06/08/2026	8.79 Call	Bond Future	3380.4800	3.3805	3824.9400	3.8249	13.148	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.39 Call	Bond Future	6592.1200	6.5921	7110.1600	7.1102	7.858	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.39 Put	Bond Future	65.3800	0.0654	43.2900	0.0433	33.787	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.71 Call	Bond Future	8348.9100	8.3489	8879.2900	8.8793	6.353	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.71 Put	Bond Future	27.0200	0.0270	17.2700	0.0173	36.084	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.21 Call	Bond Future	5605.3700	5.6054	6110.6900	6.1107	9.015	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.21 Put	Bond Future	107.8200	0.1078	73.0100	0.0730	32.285	0.0000	0.0000
2026/06/25	R035	06/08/2026	8.71 Put	Bond Future	421.5000	0.4215	306.9100	0.3069	27.186	0.0000	0.0000
2026/06/25	R035	06/08/2026	8.71 Call	Bond Future	2984.7000	2.9847	3410.2400	3.4102	14.257	0.0000	0.0000
2026/06/25	R035	06/08/2026	10.22 Call	Bond Future	11098.9100	11.0989	11637.1000	11.6371	4.849	0.0000	0.0000
2026/06/25	R035	06/08/2026	10.22 Put	Bond Future	4.7300	0.0047	2.7900	0.0028	41.015	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.72 Call	Bond Future	8403.5800	8.4036	8934.2000	8.9342	6.314	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	
2026/06/25	R035	06/08/2026	9.72 Put	Bond Future	26.2900	0.0263	16.7800	0.0168	36.173	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.22 Put	Bond Future	104.9000	0.1049	70.9500	0.0710	32.364	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.22 Call	Bond Future	5659.9900	5.6600	6166.1700	6.1662	8.943	0.0000	0.0000
2026/06/25	R035	06/08/2026	10.13 Call	Bond Future	10619.2200	10.6192	11156.7400	11.1567	5.062	0.0000	0.0000
2026/06/25	R035	06/08/2026	10.13 Put	Bond Future	6.5100	0.0065	3.9000	0.0039	40.092	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.63 Call	Bond Future	7910.8600	7.9109	8439.0200	8.4390	6.676	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.63 Put	Bond Future	33.6600	0.0337	21.6900	0.0217	35.561	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.13 Put	Bond Future	134.4900	0.1345	92.0300	0.0920	31.571	0.0000	0.0000
2026/06/25	R035	06/08/2026	9.13 Call	Bond Future	5170.0600	5.1701	5667.7300	5.6677	9.626	0.0000	0.0000
2026/06/25	R035	06/08/2026		Bond Future	8.2884	107.5143	8.2013	108.0544	1.051	0.0000	0.0000
2026/06/25	R035	06/08/2026	11.06 Call	Bond Future	15433.6800	15.4337	15973.7400	15.9737	3.499	0.0000	0.0000
2026/06/25	R035	06/08/2026	11.06 Put	Bond Future	0.1400	0.0001	0.0700	0.0001	50.000	0.0000	0.0000
2026/06/25	R035	05/11/2026		Bond Future	8.3222	104.9869	8.2314	105.5366	1.091	0.0000	0.0000
2026/06/25	R035	05/11/2026	10.03 Call	Bond Future	9884.7900	9.8848	10397.7900	10.3978	5.190	0.0000	0.0000
2026/06/25	R035	05/11/2026	10.03 Put	Bond Future	206.4100	0.2064	169.6400	0.1696	17.814	0.0000	0.0000
2026/06/25	R035	05/11/2026	9.80 Call	Bond Future	8740.2300	8.7402	9239.6600	9.2397	5.714	0.0000	0.0000
2026/06/25	R035	05/11/2026	9.80 Put	Bond Future	294.6400	0.2946	244.3000	0.2443	17.085	0.0000	0.0000
2026/06/25	R035	05/11/2026	9.30 Call	Bond Future	6255.5500	6.2556	6714.6200	6.7146	7.339	0.0000	0.0000
2026/06/25	R035	05/11/2026	9.30 Put	Bond Future	563.7000	0.5637	473.0000	0.4730	16.090	0.0000	0.0000
2026/06/25	R035	05/11/2026	8.80 Put	Bond Future	1089.1200	1.0891	928.3300	0.9283	14.763	0.0000	0.0000
2026/06/25	R035	05/11/2026	8.80 Call	Bond Future	3922.6500	3.9227	4311.6300	4.3116	9.916	0.0000	0.0000
2026/06/25	R035	05/11/2026	8.97 Call	Bond Future	4686.0000	4.6860	5103.0800	5.1031	8.901	0.0000	0.0000
2026/06/25	R035	05/11/2026	8.97 Put	Bond Future	868.6300	0.8686	735.9400	0.7359	15.276	0.0000	0.0000
2026/06/25	R035	05/11/2026	8.47 Call	Bond Future	2583.0300	2.5830	2903.4300	2.9034	12.404	0.0000	0.0000
2026/06/25	R035	05/11/2026	8.47 Put	Bond Future	1695.4300	1.6954	1466.0600	1.4661	13.529	0.0000	0.0000
2026/06/25	R035	05/11/2026	7.97 Put	Bond Future	3273.7600	3.2738	2917.0100	2.9170	10.897	0.0000	0.0000
2026/06/25	R035	05/11/2026	7.97 Call	Bond Future	1119.4800	1.1195	1312.5000	1.3125	17.242	0.0000	0.0000
2026/06/25	R035	04/02/2027		Bond Future	8.3496	106.9989	8.2549	107.5591	1.135	0.0000	0.0000
2026/06/25	R035	04/02/2027	9.02 Call	Bond Future	5144.7100	5.1447	5549.8000	5.5498	7.874	0.0000	0.0000
2026/06/25	R035	04/02/2027	9.02 Put	Bond Future	1290.6900	1.2907	1135.6400	1.1356	12.013	0.0000	0.0000
2026/06/25	R035	04/02/2027	7.70 Put	Bond Future	4911.9100	4.9119	4508.6300	4.5086	8.210	0.0000	0.0000
2026/06/25	R035	04/02/2027	7.70 Call	Bond Future	991.9500	0.9920	1148.8100	1.1488	15.813	0.0000	0.0000
2026/06/25	R035	04/02/2027	8.20 Put	Bond Future	2975.5500	2.9756	2674.9300	2.6749	10.103	0.0000	0.0000
2026/06/25	R035	04/02/2027	8.20 Call	Bond Future	2089.1800	2.0892	2348.7000	2.3487	12.422	0.0000	0.0000
2026/06/25	R035	04/02/2027	8.85 Call	Bond Future	4421.6900	4.4217	4802.6200	4.8026	8.615	0.0000	0.0000
2026/06/25	R035	04/02/2027	8.85 Put	Bond Future	1527.2200	1.5272	1348.0100	1.3480	11.734	0.0000	0.0000
2026/06/25	R035	04/02/2027	9.43 Call	Bond Future	6990.7100	6.9907	7441.7900	7.4418	6.453	0.0000	0.0000
2026/06/25	R035	04/02/2027	9.43 Put	Bond Future	870.8000	0.8708	761.7400	0.7617	12.524	0.0000	0.0000
2026/06/25	R035	04/02/2027	8.93 Call	Bond Future	4757.9400	4.7579	5150.6400	5.1506	8.254	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	
2026/06/25	R035	04/02/2027	8.93 Put	Bond Future	1410.4300	1.4104	1242.9900	1.2430	11.872	0.0000	0.0000
2026/06/25	R035	04/02/2027	8.43 Put	Bond Future	2341.7100	2.3417	2088.6300	2.0886	10.807	0.0000	0.0000
2026/06/25	R035	04/02/2027	8.43 Call	Bond Future	2813.8000	2.8138	3120.8600	3.1209	10.913	0.0000	0.0000
2026/06/25	R035	06/05/2027		Bond Future	8.3733	104.5475	8.2744	105.1184	1.181	0.0000	0.0000
2026/06/25	R035	06/05/2027	8.25 Call	Bond Future	2523.3500	2.5234	2798.5600	2.7986	10.907	0.0000	0.0000
2026/06/25	R035	06/05/2027	8.25 Put	Bond Future	3235.6600	3.2357	2939.9400	2.9399	9.139	0.0000	0.0000
2026/06/25	R035	05/08/2027		Bond Future	8.4067	106.5262	8.3032	107.1082	1.232	0.0000	0.0000
2026/06/25	R035	05/08/2027	8.72 Call	Bond Future	4223.6000	4.2236	4575.9400	4.5759	8.342	0.0000	0.0000
2026/06/25	R035	05/08/2027	8.72 Put	Bond Future	2488.0700	2.4881	2258.4100	2.2584	9.230	0.0000	0.0000
2026/06/25	R038	06/08/2026		Bond Future	8.7088	119.6061	8.6268	120.2638	0.941	0.0000	0.0000
2026/06/25	R038	06/08/2026	11.77 Call	Bond Future	21249.2900	21.2493	21906.9600	21.9070	3.095	0.0000	0.0000
2026/06/25	R038	06/08/2026	11.77 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2026/06/25	R038	05/11/2026		Bond Future	8.7516	116.3194	8.6667	116.9889	0.971	0.0000	0.0000
2026/06/25	R038	05/11/2026	10.72 Call	Bond Future	14329.1900	14.3292	14962.7400	14.9627	4.421	0.0000	0.0000
2026/06/25	R038	05/11/2026	10.72 Put	Bond Future	215.6900	0.2157	179.7500	0.1798	16.663	0.0000	0.0000
2026/06/25	R038	04/02/2027		Bond Future	8.7889	118.5490	8.7008	119.2311	1.003	0.0000	0.0000
2026/06/25	R038	04/02/2027	9.60 Call	Bond Future	7598.4400	7.5984	8108.2800	8.1083	6.710	0.0000	0.0000
2026/06/25	R038	04/02/2027	9.60 Put	Bond Future	1574.8300	1.5748	1402.5900	1.4026	10.937	0.0000	0.0000
2026/06/25	R038	06/05/2027		Bond Future	8.8271	115.3396	8.7356	116.0349	1.037	0.0000	0.0000
2026/06/25	R038	06/05/2027	8.71 Call	Bond Future	3503.3000	3.5033	3841.2700	3.8413	9.647	0.0000	0.0000
2026/06/25	R038	06/05/2027	8.71 Put	Bond Future	4394.1700	4.3942	4036.8600	4.0369	8.131	0.0000	0.0000
2026/06/25	R038	05/08/2027		Bond Future	8.8742	117.5214	8.7791	118.2302	1.072	0.0000	0.0000
2026/06/25	R038	05/08/2027	9.15 Call	Bond Future	5594.7400	5.5947	6015.8700	6.0159	7.527	0.0000	0.0000
2026/06/25	R038	05/08/2027	9.15 Put	Bond Future	3574.3200	3.5743	3286.7000	3.2867	8.047	0.0000	0.0000
2026/06/25	R053	06/08/2026	9.60 Call	Bond Future	9309.2800	9.3093	9815.4600	9.8155	5.437	0.0000	0.0000
2026/06/25	R053	06/08/2026	9.60 Put	Bond Future	413.7000	0.4137	339.0800	0.3391	18.037	0.0000	0.0000
2026/06/25	R053	06/08/2026	8.10 Put	Bond Future	10214.8900	10.2149	9667.0800	9.6671	5.363	0.0000	0.0000
2026/06/25	R053	06/08/2026	8.10 Call	Bond Future	196.3800	0.1964	229.3700	0.2294	16.799	0.0000	0.0000
2026/06/25	R053	06/08/2026	8.60 Put	Bond Future	4472.9500	4.4730	4059.1600	4.0592	9.251	0.0000	0.0000
2026/06/25	R053	06/08/2026	8.60 Call	Bond Future	1283.8600	1.2839	1450.8700	1.4509	13.008	0.0000	0.0000
2026/06/25	R053	06/08/2026	9.10 Call	Bond Future	4531.3000	4.5313	4910.6400	4.9106	8.372	0.0000	0.0000
2026/06/25	R053	06/08/2026	9.10 Put	Bond Future	1433.2000	1.4332	1231.7400	1.2317	14.057	0.0000	0.0000
2026/06/25	R053	06/08/2026		Bond Future	8.8485	132.4827	8.8025	133.0635	0.520	0.0000	0.0000
2026/06/25	R053	06/08/2026	12.28 Call	Bond Future	33371.4400	33.3714	33952.2200	33.9522	1.740	0.0000	0.0000
2026/06/25	R053	06/08/2026	12.28 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2026/06/25	R053	05/11/2026		Bond Future	8.8819	129.0542	8.8346	129.6453	0.532	0.0000	0.0000
2026/06/25	R053	05/11/2026	11.21 Call	Bond Future	24535.4100	24.5354	25099.9400	25.0999	2.301	0.0000	0.0000
2026/06/25	R053	05/11/2026	11.21 Put	Bond Future	256.9700	0.2570	230.3400	0.2303	10.363	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	
2026/06/25	R053	04/02/2027		Bond Future	8.9110	131.5278	8.8625	132.1300	0.544	0.0000	0.0000
2026/06/25	R053	04/02/2027	9.99 Call	Bond Future	14305.5500	14.3056	14777.6600	14.7777	3.300	0.0000	0.0000
2026/06/25	R053	04/02/2027	9.99 Put	Bond Future	2050.9800	2.0510	1920.8900	1.9209	6.343	0.0000	0.0000
2026/06/25	R053	06/05/2027		Bond Future	8.9403	128.1893	8.8904	128.8032	0.558	0.0000	0.0000
2026/06/25	R053	06/05/2027	8.92 Call	Bond Future	6374.3100	6.3743	6687.3400	6.6873	4.911	0.0000	0.0000
2026/06/25	R053	06/05/2027	8.92 Put	Bond Future	6623.4000	6.6234	6322.5800	6.3226	4.542	0.0000	0.0000
2026/06/25	R053	05/08/2027	9.28 Call	Bond Future	9375.4100	9.3754	9749.1200	9.7491	3.986	0.0000	0.0000
2026/06/25	R053	05/08/2027	9.28 Put	Bond Future	5758.9400	5.7589	5506.8400	5.5068	4.378	0.0000	0.0000
2026/06/25	R053	05/08/2027		Bond Future	8.9751	130.6144	8.9238	131.2402	0.571	0.0000	0.0000
2026/06/25	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/25	R186	06/08/2026	8.57 Call	Bond Future	36.9100	0.0369	36.4800	0.0365	1.165	0.0000	0.0000
2026/06/25	R186	06/08/2026	8.57 Put	Bond Future	36.9100	0.0369	36.4800	0.0365	1.165	0.0000	0.0000
2026/06/25	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/25	R186	05/11/2026	8.12 Call	Bond Future	32.2700	0.0323	32.1500	0.0322	0.372	0.0000	0.0000
2026/06/25	R186	05/11/2026	8.12 Put	Bond Future	32.2700	0.0323	32.1500	0.0322	0.372	0.0000	0.0000
2026/06/25	R202	06/08/2026		Bond Future	303.6382	303.6382	302.6891	302.6891	0.313	0.0000	0.0000
2026/06/25	R202	06/08/2026	278.86 Call	Bond Future	24778.2100	24.7782	23829.0700	23.8291	3.831	0.0000	0.0000
2026/06/25	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R202	05/11/2026		Bond Future	309.2865	309.2865	308.3192	308.3192	0.313	0.0000	0.0000
2026/06/25	R202	05/11/2026	280.46 Call	Bond Future	28826.5200	28.8265	27859.1900	27.8592	3.356	0.0000	0.0000
2026/06/25	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R202	04/02/2027		Bond Future	309.6920	309.6920	308.7053	308.7053	0.319	0.0000	0.0000
2026/06/25	R202	04/02/2027	294.73 Call	Bond Future	14962.0300	14.9620	13975.2600	13.9753	6.595	0.0000	0.0000
2026/06/25	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R202	06/05/2027		Bond Future	315.7064	315.7064	314.7007	314.7007	0.319	0.0000	0.0000
2026/06/25	R202	06/05/2027	306.99 Call	Bond Future	8716.4400	8.7164	7710.6900	7.7107	11.539	0.0000	0.0000
2026/06/25	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R202	05/08/2027		Bond Future	316.0293	316.0293	315.0039	315.0039	0.324	0.0000	0.0000
2026/06/25	R202	05/08/2027	312.97 Call	Bond Future	3059.2600	3.0593	2033.9200	2.0339	33.516	0.0000	0.0000
2026/06/25	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R209	06/08/2026		Bond Future	8.4493	87.9737	8.3624	88.4880	1.029	0.0000	0.0000
2026/06/25	R209	06/08/2026	11.39 Call	Bond Future	15307.3000	15.3073	15821.5900	15.8216	3.360	0.0000	0.0000
2026/06/25	R209	06/08/2026	11.39 Put	Bond Future	0.1000	0.0001	0.0500	0.0001	50.000	0.0000	0.0000
2026/06/25	R209	05/11/2026		Bond Future	8.4829	86.4379	8.3928	86.9615	1.062	0.0000	0.0000
2026/06/25	R209	05/11/2026	10.32 Call	Bond Future	10037.8200	10.0378	10529.1900	10.5292	4.895	0.0000	0.0000
2026/06/25	R209	05/11/2026	10.32 Put	Bond Future	186.9700	0.1870	154.7400	0.1547	17.238	0.0000	0.0000
2026/06/25	R209	04/02/2027		Bond Future	8.5106	88.0945	8.4171	88.6281	1.098	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/25	R209	04/02/2027	9.28 Call	Bond Future	5434.3100	5.4343	5829.8400	5.8298	7.278	0.0000	0.0000
2026/06/25	R209	04/02/2027	9.28 Put	Bond Future	1194.8100	1.1948	1056.8000	1.0568	11.551	0.0000	0.0000
2026/06/25	R209	04/02/2027	8.96 Call	Bond Future	4127.5900	4.1276	4481.5600	4.4816	8.576	0.0000	0.0000
2026/06/25	R209	04/02/2027	8.96 Put	Bond Future	1618.3000	1.6183	1438.7300	1.4387	11.096	0.0000	0.0000
2026/06/25	R209	04/02/2027	8.03 Put	Bond Future	4086.2200	4.0862	3735.9800	3.7360	8.571	0.0000	0.0000
2026/06/25	R209	04/02/2027	8.03 Call	Bond Future	1297.0000	1.2970	1480.3000	1.4803	14.133	0.0000	0.0000
2026/06/25	R209	06/05/2027		Bond Future	8.5387	86.6333	8.4417	87.1771	1.136	0.0000	0.0000
2026/06/25	R209	06/05/2027	8.41 Call	Bond Future	2520.7600	2.5208	2783.5000	2.7835	10.423	0.0000	0.0000
2026/06/25	R209	06/05/2027	8.41 Put	Bond Future	3242.8900	3.2429	2961.8500	2.9619	8.666	0.0000	0.0000
2026/06/25	R209	06/05/2027	9.32 Call	Bond Future	5748.6800	5.7487	6140.3000	6.1403	6.812	0.0000	0.0000
2026/06/25	R209	06/05/2027	9.32 Put	Bond Future	1522.1900	1.5222	1370.0300	1.3700	9.996	0.0000	0.0000
2026/06/25	R209	06/05/2027	8.25 Put	Bond Future	3732.2300	3.7322	3423.5500	3.4236	8.271	0.0000	0.0000
2026/06/25	R209	06/05/2027	8.25 Call	Bond Future	2101.4200	2.1014	2336.5200	2.3365	11.188	0.0000	0.0000
2026/06/25	R209	05/08/2027		Bond Future	8.5752	88.2729	8.4744	88.8272	1.176	0.0000	0.0000
2026/06/25	R209	05/08/2027	8.87 Call	Bond Future	4138.1700	4.1382	4471.2900	4.4713	8.050	0.0000	0.0000
2026/06/25	R209	05/08/2027	8.87 Put	Bond Future	2543.8600	2.5439	2322.6800	2.3227	8.695	0.0000	0.0000
2026/06/25	R210	06/08/2026		Bond Future	268.7351	268.7351	268.8244	268.8244	0.033	0.0000	0.0000
2026/06/25	R210	06/08/2026	259.84 Call	Bond Future	8895.1400	8.8951	8984.4000	8.9844	1.003	0.0000	0.0000
2026/06/25	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R210	05/11/2026		Bond Future	270.1534	270.1534	270.2437	270.2437	0.033	0.0000	0.0000
2026/06/25	R210	05/11/2026	253.33 Call	Bond Future	16823.4000	16.8234	16913.7000	16.9137	0.537	0.0000	0.0000
2026/06/25	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R210	04/02/2027		Bond Future	275.3938	275.3938	275.4855	275.4855	0.033	0.0000	0.0000
2026/06/25	R210	04/02/2027	266.03 Call	Bond Future	9363.8200	9.3638	9455.5200	9.4555	0.979	0.0000	0.0000
2026/06/25	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R210	06/05/2027		Bond Future	277.0787	277.0787	277.1719	277.1719	0.034	0.0000	0.0000
2026/06/25	R210	06/05/2027	271.13 Call	Bond Future	5948.7100	5.9487	6041.8900	6.0419	1.566	0.0000	0.0000
2026/06/25	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R210	05/08/2027		Bond Future	282.3889	282.3889	282.4845	282.4845	0.034	0.0000	0.0000
2026/06/25	R210	05/08/2027	276.01 Call	Bond Future	6378.9100	6.3789	6474.5000	6.4745	1.499	0.0000	0.0000
2026/06/25	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R213	06/08/2026		Bond Future	7.9120	99.7025	7.8188	100.0463	1.177	0.0000	0.0000
2026/06/25	R213	06/08/2026	9.69 Call	Bond Future	6290.8800	6.2909	6632.8200	6.6328	5.435	0.0000	0.0000
2026/06/25	R213	06/08/2026	9.69 Put	Bond Future	4.5100	0.0045	2.6300	0.0026	41.685	0.0000	0.0000
2026/06/25	R213	05/11/2026		Bond Future	7.9409	97.9827	7.8415	98.3326	1.251	0.0000	0.0000
2026/06/25	R213	05/11/2026	8.75 Call	Bond Future	3183.3000	3.1833	3464.7900	3.4648	8.843	0.0000	0.0000
2026/06/25	R213	05/11/2026	8.75 Put	Bond Future	389.9900	0.3900	321.6000	0.3216	17.536	0.0000	0.0000
2026/06/25	R213	04/02/2027		Bond Future	7.9586	99.8604	7.8521	100.2168	1.338	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	
2026/06/25	R213	04/02/2027	8.14 Call	Bond Future	1754.4500	1.7545	1962.7700	1.9628	11.874	0.0000	0.0000
2026/06/25	R213	04/02/2027	8.14 Put	Bond Future	1150.9400	1.1509	1002.8100	1.0028	12.870	0.0000	0.0000
2026/06/25	R213	06/05/2027		Bond Future	7.9698	98.2238	7.8553	98.5871	1.436	0.0000	0.0000
2026/06/25	R213	06/05/2027	7.56 Call	Bond Future	903.2400	0.9032	1041.5100	1.0415	15.308	0.0000	0.0000
2026/06/25	R213	06/05/2027	7.56 Put	Bond Future	2211.6800	2.2117	1986.6200	1.9866	10.176	0.0000	0.0000
2026/06/25	R213	06/05/2027	9.25 Call	Bond Future	4491.1300	4.4911	4785.1000	4.7851	6.546	0.0000	0.0000
2026/06/25	R213	06/05/2027	9.25 Put	Bond Future	537.8800	0.5379	468.5200	0.4685	12.895	0.0000	0.0000
2026/06/25	R213	06/05/2027	8.13 Put	Bond Future	1332.4100	1.3324	1176.3000	1.1763	11.716	0.0000	0.0000
2026/06/25	R213	06/05/2027	8.13 Call	Bond Future	1838.2200	1.8382	2045.4400	2.0454	11.273	0.0000	0.0000
2026/06/25	R213	05/08/2027		Bond Future	7.9960	100.0833	7.8723	100.4537	1.548	0.0000	0.0000
2026/06/25	R213	05/08/2027	8.27 Call	Bond Future	2123.4400	2.1234	2344.2800	2.3443	10.400	0.0000	0.0000
2026/06/25	R213	05/08/2027	8.27 Put	Bond Future	1309.6500	1.3097	1160.0500	1.1601	11.423	0.0000	0.0000
2026/06/25	R213	05/08/2027	8.58 Call	Bond Future	2766.6800	2.7667	3014.4900	3.0145	8.957	0.0000	0.0000
2026/06/25	R213	05/08/2027	8.58 Put	Bond Future	1042.0800	1.0421	919.4500	0.9195	11.768	0.0000	0.0000
2026/06/25	R213	05/08/2027	7.95 Put	Bond Future	1675.8400	1.6758	1493.3600	1.4934	10.889	0.0000	0.0000
2026/06/25	R213	05/08/2027	7.95 Call	Bond Future	1538.2500	1.5383	1726.2100	1.7262	12.219	0.0000	0.0000
2026/06/25	R214	06/08/2026		Bond Future	8.9011	83.5287	8.8499	83.8858	0.575	0.0000	0.0000
2026/06/25	R214	06/08/2026	11.97 Call	Bond Future	17903.0300	17.9030	18260.0600	18.2601	1.994	0.0000	0.0000
2026/06/25	R214	06/08/2026	11.97 Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2026/06/25	R214	05/11/2026		Bond Future	8.9416	81.7655	8.8889	82.1290	0.589	0.0000	0.0000
2026/06/25	R214	05/11/2026	10.97 Call	Bond Future	12607.0700	12.6071	12949.4200	12.9494	2.716	0.0000	0.0000
2026/06/25	R214	05/11/2026	10.97 Put	Bond Future	192.6600	0.1927	171.5500	0.1716	10.957	0.0000	0.0000
2026/06/25	R214	04/02/2027		Bond Future	8.9784	83.3325	8.9241	83.7028	0.605	0.0000	0.0000
2026/06/25	R214	04/02/2027	9.90 Call	Bond Future	7243.1100	7.2431	7523.6700	7.5237	3.873	0.0000	0.0000
2026/06/25	R214	04/02/2027	9.90 Put	Bond Future	1302.0700	1.3021	1212.3400	1.2123	6.891	0.0000	0.0000
2026/06/25	R214	06/05/2027		Bond Future	9.0125	81.6325	8.9566	82.0099	0.621	0.0000	0.0000
2026/06/25	R214	06/05/2027	8.88 Call	Bond Future	3149.2100	3.1492	3328.6100	3.3286	5.697	0.0000	0.0000
2026/06/25	R214	06/05/2027	8.88 Put	Bond Future	4047.3600	4.0474	3849.3500	3.8494	4.892	0.0000	0.0000
2026/06/25	R214	05/08/2027		Bond Future	9.0537	83.1776	8.9959	83.5624	0.638	0.0000	0.0000
2026/06/25	R214	05/08/2027	9.32 Call	Bond Future	5029.4400	5.0294	5254.9300	5.2549	4.483	0.0000	0.0000
2026/06/25	R214	05/08/2027	9.32 Put	Bond Future	3286.2600	3.2863	3127.0000	3.1270	4.846	0.0000	0.0000
2026/06/25	R248	06/08/2026	9.20 Call	Bond Future	3551.9800	3.5520	3805.7000	3.8057	7.143	0.0000	0.0000
2026/06/25	R248	06/08/2026	9.20 Put	Bond Future	1021.5200	1.0215	889.8600	0.8899	12.889	0.0000	0.0000
2026/06/25	R248	06/08/2026		Bond Future	8.9245	102.2572	8.8835	102.6426	0.459	0.0000	0.0000
2026/06/25	R248	06/08/2026	12.37 Call	Bond Future	25408.0200	25.4080	25793.3800	25.7934	1.517	0.0000	0.0000
2026/06/25	R248	06/08/2026	12.37 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2026/06/25	R248	06/08/2026	9.00 Call	Bond Future	2348.8800	2.3489	2550.2700	2.5503	8.574	0.0000	0.0000
2026/06/25	R248	06/08/2026	9.00 Put	Bond Future	1644.7900	1.6448	1460.8000	1.4608	11.186	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	
2026/06/25	R248	06/08/2026	10.00 Call	Bond Future	9459.4900	9.4595	9818.6600	9.8187	3.797	0.0000	0.0000
2026/06/25	R248	06/08/2026	10.00 Put	Bond Future	141.6900	0.1417	115.4800	0.1155	18.498	0.0000	0.0000
2026/06/25	R248	05/11/2026		Bond Future	8.9616	99.6967	8.9195	100.0889	0.470	0.0000	0.0000
2026/06/25	R248	05/11/2026	11.31 Call	Bond Future	18661.7100	18.6617	19036.0400	19.0360	2.006	0.0000	0.0000
2026/06/25	R248	05/11/2026	11.31 Put	Bond Future	189.8300	0.1898	171.9600	0.1720	9.414	0.0000	0.0000
2026/06/25	R248	04/02/2027		Bond Future	8.9953	101.6073	8.9520	102.0069	0.481	0.0000	0.0000
2026/06/25	R248	04/02/2027	10.11 Call	Bond Future	10972.3900	10.9724	11286.3100	11.2863	2.861	0.0000	0.0000
2026/06/25	R248	04/02/2027	10.11 Put	Bond Future	1505.3500	1.5054	1419.6200	1.4196	5.695	0.0000	0.0000
2026/06/25	R248	06/05/2027		Bond Future	9.0263	99.1158	8.9818	99.5231	0.493	0.0000	0.0000
2026/06/25	R248	06/05/2027	9.05 Call	Bond Future	5005.7500	5.0058	5217.2600	5.2173	4.225	0.0000	0.0000
2026/06/25	R248	06/05/2027	9.05 Put	Bond Future	4789.7000	4.7897	4593.8700	4.5939	4.089	0.0000	0.0000
2026/06/25	R248	05/08/2027		Bond Future	9.0634	100.9916	9.0176	101.4068	0.505	0.0000	0.0000
2026/06/25	R248	05/08/2027	9.37 Call	Bond Future	7041.8700	7.0419	7288.3400	7.2883	3.500	0.0000	0.0000
2026/06/25	R248	05/08/2027	9.37 Put	Bond Future	4330.5800	4.3306	4161.8000	4.1618	3.897	0.0000	0.0000
2026/06/25	R2R9	06/08/2026		Bond Future	8.7937	111.7455	8.7169	112.3596	0.873	0.0000	0.0000
2026/06/25	R2R9	06/08/2026	101.74 Call	Bond Future	98625.9900	98.6260	99240.0800	99.2401	0.623	0.0000	0.0000
2026/06/25	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R2R9	05/11/2026		Bond Future	8.8366	108.8186	8.7572	109.4437	0.899	0.0000	0.0000
2026/06/25	R2R9	05/11/2026	98.56 Call	Bond Future	97848.5400	97.8485	98473.6200	98.4736	0.639	0.0000	0.0000
2026/06/25	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R2R9	04/02/2027		Bond Future	8.8744	110.9044	8.7922	111.5412	0.926	0.0000	0.0000
2026/06/25	R2R9	04/02/2027	9.89 Call	Bond Future	8785.2100	8.7852	9284.2500	9.2843	5.680	0.0000	0.0000
2026/06/25	R2R9	04/02/2027	9.89 Put	Bond Future	1333.3700	1.3334	1195.5800	1.1956	10.334	0.0000	0.0000
2026/06/25	R2R9	06/05/2027		Bond Future	8.9131	108.0526	8.8279	108.7018	0.956	0.0000	0.0000
2026/06/25	R2R9	06/05/2027	8.83 Call	Bond Future	3688.2100	3.6882	4010.4900	4.0105	8.738	0.0000	0.0000
2026/06/25	R2R9	06/05/2027	8.83 Put	Bond Future	4321.0900	4.3211	3994.1900	3.9942	7.565	0.0000	0.0000
2026/06/25	R2R9	06/05/2027	9.64 Call	Bond Future	7554.0500	7.5541	8011.4800	8.0115	6.055	0.0000	0.0000
2026/06/25	R2R9	06/05/2027	9.64 Put	Bond Future	2229.3100	2.2293	2037.5600	2.0376	8.601	0.0000	0.0000
2026/06/25	R2R9	06/05/2027	8.94 Put	Bond Future	3934.4500	3.9345	3629.0600	3.6291	7.762	0.0000	0.0000
2026/06/25	R2R9	06/05/2027	8.94 Call	Bond Future	4138.6100	4.1386	4482.4000	4.4824	8.307	0.0000	0.0000
2026/06/25	R2R9	05/08/2027		Bond Future	8.9600	110.0968	8.8716	110.7585	0.986	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	9.26 Call	Bond Future	5764.8500	5.7649	6161.4800	6.1615	6.880	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	9.26 Put	Bond Future	3559.4100	3.5594	3294.3200	3.2943	7.448	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	9.68 Call	Bond Future	7844.9600	7.8450	8300.1600	8.3002	5.802	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	9.68 Put	Bond Future	2657.3100	2.6573	2450.7900	2.4508	7.772	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	8.90 Put	Bond Future	4648.4900	4.6485	4322.6500	4.3227	7.010	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	8.90 Call	Bond Future	4200.1500	4.2002	4536.0300	4.5360	7.997	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	9.53 Call	Bond Future	7078.4300	7.0784	7514.3300	7.5143	6.158	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	
2026/06/25	R2R9	05/08/2027	9.53 Put	Bond Future	2942.1000	2.9421	2716.2800	2.7163	7.675	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	8.82 Put	Bond Future	4939.4200	4.9394	4599.0900	4.5991	6.890	0.0000	0.0000
2026/06/25	R2R9	05/08/2027	8.82 Call	Bond Future	3888.7200	3.8887	4210.1100	4.2101	8.265	0.0000	0.0000
2026/06/25	R4R2	06/08/2026		Bond Future	8.9741	113.2589	8.9126	113.8081	0.685	0.0000	0.0000
2026/06/25	R4R2	06/08/2026	102.06 Call	Bond Future	99841.6000	99.8416	100390.7800	100.3908	0.550	0.0000	0.0000
2026/06/25	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R4R2	05/11/2026		Bond Future	9.0184	110.2338	8.9550	110.7928	0.703	0.0000	0.0000
2026/06/25	R4R2	05/11/2026	98.76 Call	Bond Future	99011.2200	99.0112	99570.2000	99.5702	0.565	0.0000	0.0000
2026/06/25	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	R4R2	04/02/2027		Bond Future	9.0581	112.3466	8.9927	112.9161	0.723	0.0000	0.0000
2026/06/25	R4R2	04/02/2027	10.13 Call	Bond Future	10227.0100	10.2270	10674.2000	10.6742	4.373	0.0000	0.0000
2026/06/25	R4R2	04/02/2027	10.13 Put	Bond Future	1488.7900	1.4888	1366.4600	1.3665	8.217	0.0000	0.0000
2026/06/25	R4R2	06/05/2027		Bond Future	9.0986	109.3965	9.0310	109.9770	0.743	0.0000	0.0000
2026/06/25	R4R2	06/05/2027	9.00 Call	Bond Future	4168.4700	4.1685	4452.3400	4.4523	6.810	0.0000	0.0000
2026/06/25	R4R2	06/05/2027	9.00 Put	Bond Future	5016.3200	5.0163	4719.7100	4.7197	5.913	0.0000	0.0000
2026/06/25	R4R2	05/08/2027		Bond Future	9.1464	111.4660	9.0765	112.0578	0.764	0.0000	0.0000
2026/06/25	R4R2	05/08/2027	9.44 Call	Bond Future	6569.6200	6.5696	6921.4000	6.9214	5.355	0.0000	0.0000
2026/06/25	R4R2	05/08/2027	9.44 Put	Bond Future	4135.0500	4.1351	3894.9900	3.8950	5.805	0.0000	0.0000
2026/06/25	RR87	06/08/2026		Bond Future	7.2472	100.8762	7.2216	100.8852	0.353	0.0000	0.0000
2026/06/25	RR87	06/08/2026	6.53 Call	Bond Future	0.0826	0.0001	0.1016	0.0001	23.028	0.0000	0.0000
2026/06/25	RR87	06/08/2026	6.53 Put	Bond Future	253.7926	0.2538	244.7816	0.2448	3.551	0.0000	0.0000
2026/06/25	RR87	05/11/2026		Bond Future	6.6876	102.7283	6.6094	102.7373	1.170	0.0000	0.0000
2026/06/25	RR87	05/11/2026	5.27 Call	Bond Future	0.0303	0.0000	0.0501	0.0001	65.335	0.0000	0.0000
2026/06/25	RR87	05/11/2026	5.27 Put	Bond Future	162.6503	0.1627	153.7001	0.1537	5.503	0.0000	0.0000
2026/06/25	RR88	06/08/2026		Bond Future	7.6053	104.3667	7.5828	104.3935	0.295	0.0000	0.0000
2026/06/25	RR88	06/08/2026	6.79 Call	Bond Future	0.2100	0.0002	0.2425	0.0002	15.483	0.0000	0.0000
2026/06/25	RR88	06/08/2026	6.79 Put	Bond Future	980.3100	0.9803	953.4925	0.9535	2.736	0.0000	0.0000
2026/06/25	RR88	05/11/2026		Bond Future	7.6214	105.6429	7.5938	105.6716	0.362	0.0000	0.0000
2026/06/25	RR88	05/11/2026	6.71 Call	Bond Future	11.2033	0.0112	12.4156	0.0124	10.822	0.0000	0.0000
2026/06/25	RR88	05/11/2026	6.71 Put	Bond Future	965.2833	0.9653	937.8056	0.9378	2.847	0.0000	0.0000
2026/06/25	RR88	04/02/2027		Bond Future	7.5795	103.8180	7.5437	103.8480	0.472	0.0000	0.0000
2026/06/25	RR88	04/02/2027	7.78 Call	Bond Future	421.4644	0.4215	438.4024	0.4384	4.019	0.0000	0.0000
2026/06/25	RR88	04/02/2027	7.78 Put	Bond Future	253.5844	0.2536	240.5424	0.2405	5.143	0.0000	0.0000
2026/06/25	RR88	06/05/2027		Bond Future	7.5068	105.8105	7.4558	105.8411	0.680	0.0000	0.0000
2026/06/25	RR88	06/05/2027	7.89 Call	Bond Future	423.7843	0.4238	442.6508	0.4427	4.452	0.0000	0.0000
2026/06/25	RR88	06/05/2027	7.89 Put	Bond Future	194.4443	0.1944	182.7108	0.1827	6.034	0.0000	0.0000
2026/06/25	RR88	05/08/2027		Bond Future	7.3995	102.5069	7.3125	102.5383	1.175	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
2026/06/25	RR88	05/08/2027	8.07 Call	Bond Future	356.0206	0.3560	377.3101	0.3773	5.980	0.0000	0.0000
2026/06/25	RR88	05/08/2027	8.07 Put	Bond Future	114.5206	0.1145	104.4001	0.1044	8.837	0.0000	0.0000
2026/06/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/25	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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