



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/06/2026 TO 08/06/2026

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
2026/06/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/08	2029	06/08/2026		Bond Future	150.7487	150.7487	150.8025	0.036	0.0000	0.0000
2026/06/08	2029	06/08/2026	144.10 Call	Bond Future	6648.6600	6.6487	6702.5100	0.810	0.0000	0.0000
2026/06/08	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2029	05/11/2026		Bond Future	152.0944	152.0944	152.1488	0.036	0.0000	0.0000
2026/06/08	2029	05/11/2026	147.56 Call	Bond Future	4534.3900	4.5344	4588.7700	1.199	0.0000	0.0000
2026/06/08	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	
2026/06/08	2029	04/02/2027		Bond Future	155.0935	155.0935	155.1487	155.1487	0.036	0.0000	0.0000
2026/06/08	2029	04/02/2027	149.72 Call	Bond Future	5373.5100	5.3735	5428.6700	5.4287	1.027	0.0000	0.0000
2026/06/08	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2029	06/05/2027		Bond Future	156.6020	156.6020	156.6582	156.6582	0.036	0.0000	0.0000
2026/06/08	2029	06/05/2027	153.32 Call	Bond Future	3282.0400	3.2820	3338.1500	3.3382	1.710	0.0000	0.0000
2026/06/08	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2029	05/08/2027		Bond Future	159.5814	159.5814	159.6390	159.6390	0.036	0.0000	0.0000
2026/06/08	2029	05/08/2027	156.72 Call	Bond Future	2861.3500	2.8614	2919.0000	2.9190	2.015	0.0000	0.0000
2026/06/08	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2030	06/08/2026	7.21 Put	Bond Future	2973.9700	2.9740	3029.1800	3.0292	1.856	0.0000	0.0000
2026/06/08	2030	06/08/2026	7.21 Call	Bond Future	22.1000	0.0221	17.3700	0.0174	21.403	0.0000	0.0000
2026/06/08	2030	06/08/2026	7.71 Put	Bond Future	1610.7100	1.6107	1648.5400	1.6485	2.349	0.0000	0.0000
2026/06/08	2030	06/08/2026	7.71 Call	Bond Future	177.3200	0.1773	155.2100	0.1552	12.469	0.0000	0.0000
2026/06/08	2030	06/08/2026	8.06 Call	Bond Future	535.4600	0.5355	493.9200	0.4939	7.758	0.0000	0.0000
2026/06/08	2030	06/08/2026	8.06 Put	Bond Future	922.3900	0.9224	940.7900	0.9408	1.995	0.0000	0.0000
2026/06/08	2030	06/08/2026		Bond Future	8.1906	99.6907	8.2108	99.6308	0.248	0.0000	0.0000
2026/06/08	2030	06/08/2026	9.22 Call	Bond Future	3093.4600	3.0935	3029.5100	3.0295	2.067	0.0000	0.0000
2026/06/08	2030	06/08/2026	9.22 Put	Bond Future	106.4200	0.1064	102.4100	0.1024	3.768	0.0000	0.0000
2026/06/08	2030	05/11/2026		Bond Future	8.2334	101.5484	8.2555	101.4870	0.269	0.0000	0.0000
2026/06/08	2030	05/11/2026	8.39 Call	Bond Future	1320.2400	1.3202	1274.9900	1.2750	3.427	0.0000	0.0000
2026/06/08	2030	05/11/2026	8.39 Put	Bond Future	887.2300	0.8872	903.3600	0.9034	1.818	0.0000	0.0000
2026/06/08	2030	04/02/2027		Bond Future	8.2607	99.5197	8.2850	99.4569	0.295	0.0000	0.0000
2026/06/08	2030	04/02/2027	7.82 Call	Bond Future	625.5900	0.6256	598.0200	0.5980	4.407	0.0000	0.0000
2026/06/08	2030	04/02/2027	7.82 Put	Bond Future	1770.8600	1.7709	1806.0700	1.8061	1.988	0.0000	0.0000
2026/06/08	2030	06/05/2027		Bond Future	8.3095	101.4490	8.3363	101.3851	0.323	0.0000	0.0000
2026/06/08	2030	06/05/2027	7.27 Call	Bond Future	282.3700	0.2824	267.2600	0.2673	5.351	0.0000	0.0000
2026/06/08	2030	06/05/2027	7.27 Put	Bond Future	2800.5000	2.8005	2849.3500	2.8494	1.744	0.0000	0.0000
2026/06/08	2030	05/08/2027		Bond Future	8.4062	99.3452	8.4360	99.2804	0.354	0.0000	0.0000
2026/06/08	2030	05/08/2027	8.11 Call	Bond Future	913.6700	0.9137	882.4700	0.8825	3.415	0.0000	0.0000
2026/06/08	2030	05/08/2027	8.11 Put	Bond Future	1561.3600	1.5614	1594.9900	1.5950	2.154	0.0000	0.0000
2026/06/08	2031	06/08/2026		Bond Future	116.6956	116.6956	116.5102	116.5102	0.159	0.0000	0.0000
2026/06/08	2031	06/08/2026	113.81 Call	Bond Future	2929.2700	2.9293	2749.5600	2.7496	6.135	0.0000	0.0000
2026/06/08	2031	06/08/2026	113.81 Put	Bond Future	43.6700	0.0437	49.3200	0.0493	12.938	0.0000	0.0000
2026/06/08	2031	05/11/2026		Bond Future	118.8978	118.8978	118.7086	118.7086	0.159	0.0000	0.0000
2026/06/08	2031	05/11/2026	111.49 Call	Bond Future	7408.8000	7.4088	7219.7100	7.2197	2.552	0.0000	0.0000
2026/06/08	2031	05/11/2026	111.49 Put	Bond Future	0.9700	0.0010	1.1200	0.0011	15.464	0.0000	0.0000
2026/06/08	2031	04/02/2027		Bond Future	118.7450	118.7450	118.5515	118.5515	0.163	0.0000	0.0000
2026/06/08	2031	04/02/2027	116.18 Call	Bond Future	2867.2300	2.8672	2706.3300	2.7063	5.612	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	
2026/06/08	2031	04/02/2027	116.18 Put	Bond Future	302.2800	0.3023	334.8200	0.3348	10.765	0.0000	0.0000
2026/06/08	2031	06/05/2027		Bond Future	121.0739	121.0739	120.8767	120.8767	0.163	0.0000	0.0000
2026/06/08	2031	06/05/2027	116.87 Call	Bond Future	4321.8000	4.3218	4139.5500	4.1396	4.217	0.0000	0.0000
2026/06/08	2031	06/05/2027	116.87 Put	Bond Future	117.9400	0.1179	132.8600	0.1329	12.651	0.0000	0.0000
2026/06/08	2031	05/08/2027		Bond Future	120.8204	120.8204	120.6194	120.6194	0.166	0.0000	0.0000
2026/06/08	2031	05/08/2027	121.41 Call	Bond Future	1041.5800	1.0416	952.1600	0.9522	8.585	0.0000	0.0000
2026/06/08	2031	05/08/2027	121.41 Put	Bond Future	1631.1400	1.6311	1742.7500	1.7428	6.842	0.0000	0.0000
2026/06/08	2032	06/08/2026		Bond Future	8.4568	102.0918	8.4769	102.0038	0.237	0.0000	0.0000
2026/06/08	2032	06/08/2026	10.12 Call	Bond Future	7027.2700	7.0273	6935.0600	6.9351	1.312	0.0000	0.0000
2026/06/08	2032	06/08/2026	10.12 Put	Bond Future	52.9100	0.0529	48.6800	0.0487	7.995	0.0000	0.0000
2026/06/08	2032	05/11/2026		Bond Future	8.5041	99.8339	8.5255	99.7440	0.251	0.0000	0.0000
2026/06/08	2032	05/11/2026	9.16 Call	Bond Future	3546.8000	3.5468	3465.9200	3.4659	2.280	0.0000	0.0000
2026/06/08	2032	05/11/2026	9.16 Put	Bond Future	823.4300	0.8234	832.5300	0.8325	1.105	0.0000	0.0000
2026/06/08	2032	04/02/2027		Bond Future	8.5421	101.7799	8.5648	101.6880	0.265	0.0000	0.0000
2026/06/08	2032	04/02/2027	8.48 Call	Bond Future	1841.1800	1.8412	1784.4700	1.7845	3.080	0.0000	0.0000
2026/06/08	2032	04/02/2027	8.48 Put	Bond Future	2093.8900	2.0939	2129.1100	2.1291	1.682	0.0000	0.0000
2026/06/08	2032	06/05/2027		Bond Future	8.5856	99.5921	8.6097	99.4985	0.280	0.0000	0.0000
2026/06/08	2032	06/05/2027	7.80 Call	Bond Future	827.0500	0.8271	794.0700	0.7941	3.988	0.0000	0.0000
2026/06/08	2032	06/05/2027	7.80 Put	Bond Future	3945.6400	3.9456	4006.3000	4.0063	1.537	0.0000	0.0000
2026/06/08	2032	05/08/2027		Bond Future	8.6548	101.4612	8.6803	101.3661	0.296	0.0000	0.0000
2026/06/08	2032	05/08/2027	8.42 Call	Bond Future	1790.9300	1.7909	1741.0500	1.7411	2.785	0.0000	0.0000
2026/06/08	2032	05/08/2027	8.42 Put	Bond Future	2669.1100	2.6691	2714.3400	2.7143	1.695	0.0000	0.0000
2026/06/08	2033	06/08/2026		Bond Future	147.9589	147.9589	147.5644	147.5644	0.267	0.0000	0.0000
2026/06/08	2033	06/08/2026	134.25 Call	Bond Future	13708.9100	13.7089	13314.3700	13.3144	2.878	0.0000	0.0000
2026/06/08	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2033	05/11/2026		Bond Future	149.1489	149.1489	148.7465	148.7465	0.270	0.0000	0.0000
2026/06/08	2033	05/11/2026	137.26 Call	Bond Future	11888.9000	11.8889	11486.4800	11.4865	3.385	0.0000	0.0000
2026/06/08	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2033	04/02/2027		Bond Future	152.0899	152.0899	151.6792	151.6792	0.270	0.0000	0.0000
2026/06/08	2033	04/02/2027	142.71 Call	Bond Future	9379.9000	9.3799	8969.2300	8.9692	4.378	0.0000	0.0000
2026/06/08	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2033	06/05/2027		Bond Future	153.4339	153.4339	153.0152	153.0152	0.273	0.0000	0.0000
2026/06/08	2033	06/05/2027	151.21 Call	Bond Future	2223.9300	2.2239	1805.1800	1.8052	18.829	0.0000	0.0000
2026/06/08	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2033	05/08/2027		Bond Future	156.3532	156.3532	155.9268	155.9268	0.273	0.0000	0.0000
2026/06/08	2033	05/08/2027	153.15 Call	Bond Future	3203.1700	3.2032	2776.8300	2.7768	13.310	0.0000	0.0000
2026/06/08	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	
2026/06/08	2037	06/08/2026	11.30 Call	Bond Future	13290.2900	13.2903	13159.2000	13.1592	0.986	0.0000	0.0000
2026/06/08	2037	06/08/2026	11.30 Put	Bond Future	18.4900	0.0185	16.1400	0.0161	12.710	0.0000	0.0000
2026/06/08	2037	06/08/2026	10.70 Call	Bond Future	10083.8000	10.0838	9947.8000	9.9478	1.349	0.0000	0.0000
2026/06/08	2037	06/08/2026	10.70 Put	Bond Future	94.7000	0.0947	87.4400	0.0874	7.666	0.0000	0.0000
2026/06/08	2037	06/08/2026	10.02 Put	Bond Future	319.3300	0.3193	308.4200	0.3084	3.417	0.0000	0.0000
2026/06/08	2037	06/08/2026	10.02 Call	Bond Future	6370.8400	6.3708	6231.1900	6.2312	2.192	0.0000	0.0000
2026/06/08	2037	06/08/2026		Bond Future	9.0494	96.6042	9.0692	96.4755	0.219	0.0000	0.0000
2026/06/08	2037	06/08/2026	11.71 Call	Bond Future	15422.3100	15.4223	15292.7300	15.2927	0.840	0.0000	0.0000
2026/06/08	2037	06/08/2026	11.71 Put	Bond Future	5.0000	0.0050	4.1600	0.0042	16.800	0.0000	0.0000
2026/06/08	2037	06/08/2026	9.30 Call	Bond Future	2774.5200	2.7745	2649.0500	2.6491	4.522	0.0000	0.0000
2026/06/08	2037	06/08/2026	9.30 Put	Bond Future	1161.2300	1.1612	1164.5000	1.1645	0.282	0.0000	0.0000
2026/06/08	2037	05/11/2026	10.83 Call	Bond Future	10698.3200	10.6983	10564.9200	10.5649	1.247	0.0000	0.0000
2026/06/08	2037	05/11/2026	10.83 Put	Bond Future	427.2400	0.4272	425.2600	0.4253	0.463	0.0000	0.0000
2026/06/08	2037	05/11/2026	10.23 Call	Bond Future	7691.6700	7.6917	7562.9500	7.5630	1.673	0.0000	0.0000
2026/06/08	2037	05/11/2026	10.23 Put	Bond Future	804.4800	0.8045	807.1800	0.8072	0.336	0.0000	0.0000
2026/06/08	2037	05/11/2026	9.46 Put	Bond Future	1801.2600	1.8013	1822.6900	1.8227	1.190	0.0000	0.0000
2026/06/08	2037	05/11/2026	9.46 Call	Bond Future	4077.2500	4.0773	3967.2600	3.9673	2.698	0.0000	0.0000
2026/06/08	2037	05/11/2026		Bond Future	9.0984	98.4044	9.1189	98.2730	0.226	0.0000	0.0000
2026/06/08	2037	05/11/2026	10.62 Call	Bond Future	9652.0500	9.6521	9519.6400	9.5196	1.372	0.0000	0.0000
2026/06/08	2037	05/11/2026	10.62 Put	Bond Future	545.2700	0.5453	544.2800	0.5443	0.182	0.0000	0.0000
2026/06/08	2037	04/02/2027		Bond Future	9.1419	96.0640	9.1633	95.9299	0.234	0.0000	0.0000
2026/06/08	2037	04/02/2027	9.51 Call	Bond Future	4599.9900	4.6000	4496.7700	4.4968	2.244	0.0000	0.0000
2026/06/08	2037	04/02/2027	9.51 Put	Bond Future	2326.1100	2.3261	2357.0800	2.3571	1.331	0.0000	0.0000
2026/06/08	2037	04/02/2027	9.81 Call	Bond Future	5884.2700	5.8843	5771.8800	5.7719	1.910	0.0000	0.0000
2026/06/08	2037	04/02/2027	9.81 Put	Bond Future	1810.1000	1.8101	1831.9000	1.8319	1.204	0.0000	0.0000
2026/06/08	2037	04/02/2027	9.31 Call	Bond Future	3802.0600	3.8021	3706.3800	3.7064	2.517	0.0000	0.0000
2026/06/08	2037	04/02/2027	9.31 Put	Bond Future	2754.5800	2.7546	2793.0900	2.7931	1.398	0.0000	0.0000
2026/06/08	2037	04/02/2027	8.44 Put	Bond Future	5830.8300	5.8308	5911.3000	5.9113	1.380	0.0000	0.0000
2026/06/08	2037	04/02/2027	8.44 Call	Bond Future	1288.4300	1.2884	1234.7100	1.2347	4.169	0.0000	0.0000
2026/06/08	2037	06/05/2027		Bond Future	9.1939	97.9263	9.2161	97.7895	0.242	0.0000	0.0000
2026/06/08	2037	06/05/2027	8.58 Call	Bond Future	1789.5400	1.7895	1730.0700	1.7301	3.323	0.0000	0.0000
2026/06/08	2037	06/05/2027	8.58 Put	Bond Future	5668.8100	5.6688	5746.0500	5.7461	1.363	0.0000	0.0000
2026/06/08	2037	05/08/2027		Bond Future	9.2631	95.5053	9.2862	95.3663	0.249	0.0000	0.0000
2026/06/08	2037	05/08/2027	9.05 Call	Bond Future	3147.7900	3.1478	3070.4900	3.0705	2.456	0.0000	0.0000
2026/06/08	2037	05/08/2027	9.05 Put	Bond Future	4442.2500	4.4423	4503.9600	4.5040	1.389	0.0000	0.0000
2026/06/08	2038	06/08/2026		Bond Future	162.1827	162.1827	162.2001	162.2001	0.011	0.0000	0.0000
2026/06/08	2038	06/08/2026	144.72 Call	Bond Future	17462.6800	17.4627	17480.1200	17.4801	0.100	0.0000	0.0000
2026/06/08	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	
2026/06/08	2038	05/11/2026		Bond Future	165.2430	165.2430	165.2603	165.2603	0.010	0.0000	0.0000
2026/06/08	2038	05/11/2026	146.31 Call	Bond Future	18933.0300	18.9330	18950.3200	18.9503	0.091	0.0000	0.0000
2026/06/08	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2038	04/02/2027		Bond Future	166.2340	166.2340	166.2510	166.2510	0.010	0.0000	0.0000
2026/06/08	2038	04/02/2027	153.83 Call	Bond Future	12403.9600	12.4040	12421.0100	12.4210	0.137	0.0000	0.0000
2026/06/08	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2038	06/05/2027		Bond Future	169.4945	169.4945	169.5120	169.5120	0.010	0.0000	0.0000
2026/06/08	2038	06/05/2027	166.10 Call	Bond Future	3394.5300	3.3945	3412.0100	3.4120	0.515	0.0000	0.0000
2026/06/08	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2038	05/08/2027		Bond Future	170.3984	170.3984	170.4164	170.4164	0.011	0.0000	0.0000
2026/06/08	2038	05/08/2027	169.13 Call	Bond Future	1268.3900	1.2684	1286.3700	1.2864	1.418	0.0000	0.0000
2026/06/08	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2040	06/08/2026		Bond Future	9.3000	98.0101	9.3197	97.8628	0.212	0.0000	0.0000
2026/06/08	2040	06/08/2026	12.19 Call	Bond Future	18579.7600	18.5798	18431.8900	18.4319	0.796	0.0000	0.0000
2026/06/08	2040	06/08/2026	12.19 Put	Bond Future	3.5600	0.0036	2.9100	0.0029	18.258	0.0000	0.0000
2026/06/08	2040	05/11/2026		Bond Future	9.3510	99.8365	9.3715	99.6862	0.218	0.0000	0.0000
2026/06/08	2040	05/11/2026	11.06 Call	Bond Future	12055.1300	12.0551	11902.3700	11.9024	1.267	0.0000	0.0000
2026/06/08	2040	05/11/2026	11.06 Put	Bond Future	544.2400	0.5442	541.7400	0.5417	0.459	0.0000	0.0000
2026/06/08	2040	05/11/2026	11.27 Call	Bond Future	13229.7600	13.2298	13076.2200	13.0762	1.161	0.0000	0.0000
2026/06/08	2040	05/11/2026	11.27 Put	Bond Future	441.3400	0.4413	438.0600	0.4381	0.743	0.0000	0.0000
2026/06/08	2040	05/11/2026	10.67 Call	Bond Future	9861.8200	9.8618	9711.9800	9.7120	1.519	0.0000	0.0000
2026/06/08	2040	05/11/2026	10.67 Put	Bond Future	798.8000	0.7988	799.2200	0.7992	0.053	0.0000	0.0000
2026/06/08	2040	05/11/2026	9.91 Put	Bond Future	1733.8300	1.7338	1749.9900	1.7500	0.932	0.0000	0.0000
2026/06/08	2040	05/11/2026	9.91 Call	Bond Future	5729.4800	5.7295	5595.3800	5.5954	2.341	0.0000	0.0000
2026/06/08	2040	04/02/2027		Bond Future	9.3976	97.2735	9.4187	97.1202	0.225	0.0000	0.0000
2026/06/08	2040	04/02/2027	9.93 Call	Bond Future	6166.3700	6.1664	6041.6600	6.0417	2.022	0.0000	0.0000
2026/06/08	2040	04/02/2027	9.93 Put	Bond Future	2409.2600	2.4093	2437.9000	2.4379	1.189	0.0000	0.0000
2026/06/08	2040	04/02/2027	10.17 Call	Bond Future	7373.1800	7.3732	7241.2100	7.2412	1.790	0.0000	0.0000
2026/06/08	2040	04/02/2027	10.17 Put	Bond Future	1989.7500	1.9898	2011.1300	2.0111	1.075	0.0000	0.0000
2026/06/08	2040	04/02/2027	9.67 Call	Bond Future	4929.4700	4.9295	4814.6000	4.8146	2.330	0.0000	0.0000
2026/06/08	2040	04/02/2027	9.67 Put	Bond Future	2980.8100	2.9808	3019.2900	3.0193	1.291	0.0000	0.0000
2026/06/08	2040	04/02/2027	8.78 Put	Bond Future	6377.0200	6.3770	6462.5600	6.4626	1.341	0.0000	0.0000
2026/06/08	2040	04/02/2027	8.78 Call	Bond Future	1747.3400	1.7473	1679.5300	1.6795	3.881	0.0000	0.0000
2026/06/08	2040	06/05/2027		Bond Future	9.4514	99.1592	9.4733	99.0029	0.232	0.0000	0.0000
2026/06/08	2040	06/05/2027	8.88 Call	Bond Future	2277.9500	2.2780	2206.0700	2.2061	3.155	0.0000	0.0000
2026/06/08	2040	06/05/2027	8.88 Put	Bond Future	6484.7300	6.4847	6569.1600	6.5692	1.302	0.0000	0.0000
2026/06/08	2040	05/08/2027		Bond Future	9.5204	96.5106	9.5431	96.3517	0.238	0.0000	0.0000
2026/06/08	2040	05/08/2027	9.33 Call	Bond Future	3858.5300	3.8585	3767.7200	3.7677	2.353	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	
2026/06/08	2040	05/08/2027	9.33 Put	Bond Future	5208.6600	5.2087	5276.7500	5.2768	1.307	0.0000	0.0000
2026/06/08	2043	06/08/2026		Bond Future	125.0297	125.0297	125.5506	125.5506	0.417	0.0000	0.0000
2026/06/08	2043	06/08/2026	110.88 Call	Bond Future	14156.0668	14.1561	14674.2325	14.6742	3.660	0.0000	0.0000
2026/06/08	2043	06/08/2026	110.88 Put	Bond Future	6.3868	0.0064	3.6625	0.0037	42.655	0.0000	0.0000
2026/06/08	2043	05/11/2026		Bond Future	127.3892	127.3892	127.9196	127.9196	0.416	0.0000	0.0000
2026/06/08	2043	05/11/2026	112.84 Call	Bond Future	14646.5618	14.6466	15157.6061	15.1576	3.489	0.0000	0.0000
2026/06/08	2043	05/11/2026	112.84 Put	Bond Future	97.3918	0.0974	77.9861	0.0780	19.925	0.0000	0.0000
2026/06/08	2043	04/02/2027		Bond Future	126.9593	126.9593	127.4997	127.4997	0.426	0.0000	0.0000
2026/06/08	2043	04/02/2027	117.63 Call	Bond Future	10180.8998	10.1809	10625.9798	10.6260	4.372	0.0000	0.0000
2026/06/08	2043	04/02/2027	117.63 Put	Bond Future	851.6498	0.8516	756.3298	0.7563	11.192	0.0000	0.0000
2026/06/08	2043	06/05/2027		Bond Future	129.4492	129.4492	130.0003	130.0003	0.426	0.0000	0.0000
2026/06/08	2043	06/05/2027	127.48 Call	Bond Future	5442.7198	5.4427	5752.7449	5.7527	5.696	0.0000	0.0000
2026/06/08	2043	06/05/2027	127.48 Put	Bond Future	3473.5198	3.4735	3232.4249	3.2324	6.941	0.0000	0.0000
2026/06/08	2043	05/08/2027		Bond Future	128.9000	128.9000	129.4614	129.4614	0.436	0.0000	0.0000
2026/06/08	2043	05/08/2027	129.56 Call	Bond Future	4493.2232	4.4932	4760.3381	4.7603	5.945	0.0000	0.0000
2026/06/08	2043	05/08/2027	129.56 Put	Bond Future	5153.2332	5.1532	4858.9881	4.8590	5.710	0.0000	0.0000
2026/06/08	2044	06/08/2026		Bond Future	9.4224	94.5718	9.4370	94.4532	0.155	0.0000	0.0000
2026/06/08	2044	06/08/2026	12.42 Call	Bond Future	20246.9000	20.2469	20127.3700	20.1274	0.590	0.0000	0.0000
2026/06/08	2044	06/08/2026	12.42 Put	Bond Future	4.6600	0.0047	3.7500	0.0038	19.528	0.0000	0.0000
2026/06/08	2044	06/08/2026	9.25 Call	Bond Future	1610.3000	1.6103	1508.9400	1.5089	6.294	0.0000	0.0000
2026/06/08	2044	06/08/2026	9.25 Put	Bond Future	3026.3700	3.0264	3043.6300	3.0436	0.570	0.0000	0.0000
2026/06/08	2044	06/08/2026	9.00 Call	Bond Future	871.4500	0.8715	796.7600	0.7968	8.571	0.0000	0.0000
2026/06/08	2044	06/08/2026	9.00 Put	Bond Future	4398.2200	4.3982	4442.1500	4.4422	0.999	0.0000	0.0000
2026/06/08	2044	06/08/2026	9.75 Call	Bond Future	3935.7300	3.9357	3801.5300	3.8015	3.410	0.0000	0.0000
2026/06/08	2044	06/08/2026	9.75 Put	Bond Future	1331.1000	1.3311	1315.5200	1.3155	1.170	0.0000	0.0000
2026/06/08	2044	05/11/2026		Bond Future	9.4710	96.3342	9.4861	96.2131	0.159	0.0000	0.0000
2026/06/08	2044	05/11/2026	11.34 Call	Bond Future	13907.1900	13.9072	13778.3400	13.7783	0.926	0.0000	0.0000
2026/06/08	2044	05/11/2026	11.34 Put	Bond Future	546.0100	0.5460	538.2900	0.5383	1.414	0.0000	0.0000
2026/06/08	2044	04/02/2027		Bond Future	9.5155	93.8282	9.5311	93.7045	0.164	0.0000	0.0000
2026/06/08	2044	04/02/2027	10.18 Call	Bond Future	7484.1900	7.4842	7373.2500	7.3733	1.482	0.0000	0.0000
2026/06/08	2044	04/02/2027	10.18 Put	Bond Future	2424.8600	2.4249	2437.6400	2.4376	0.527	0.0000	0.0000
2026/06/08	2044	06/05/2027		Bond Future	9.5663	95.6472	9.5824	95.5211	0.168	0.0000	0.0000
2026/06/08	2044	06/05/2027	9.08 Call	Bond Future	2816.6000	2.8166	2749.2300	2.7492	2.392	0.0000	0.0000
2026/06/08	2044	06/05/2027	9.08 Put	Bond Future	6751.3200	6.7513	6810.0600	6.8101	0.870	0.0000	0.0000
2026/06/08	2044	05/08/2027		Bond Future	9.6302	93.0579	9.6467	92.9298	0.172	0.0000	0.0000
2026/06/08	2044	05/08/2027	9.44 Call	Bond Future	4321.2900	4.3213	4242.5100	4.2425	1.823	0.0000	0.0000
2026/06/08	2044	05/08/2027	9.44 Put	Bond Future	5809.9100	5.8099	5859.2700	5.8593	0.850	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	
2026/06/08	2046	06/08/2026		Bond Future	145.8389	145.8389	145.8541	145.8541	0.010	0.0000	0.0000
2026/06/08	2046	06/08/2026	122.38 Call	Bond Future	23458.8600	23.4589	23474.0600	23.4741	0.065	0.0000	0.0000
2026/06/08	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2046	05/11/2026		Bond Future	146.2357	146.2357	146.2507	146.2507	0.010	0.0000	0.0000
2026/06/08	2046	05/11/2026	125.48 Call	Bond Future	20755.7200	20.7557	20770.6800	20.7707	0.072	0.0000	0.0000
2026/06/08	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2046	04/02/2027		Bond Future	149.1194	149.1194	149.1344	149.1344	0.010	0.0000	0.0000
2026/06/08	2046	04/02/2027	131.09 Call	Bond Future	18029.4000	18.0294	18044.4300	18.0444	0.083	0.0000	0.0000
2026/06/08	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2046	06/05/2027		Bond Future	149.6344	149.6344	149.6494	149.6494	0.010	0.0000	0.0000
2026/06/08	2046	06/05/2027	148.99 Call	Bond Future	644.3600	0.6444	659.4300	0.6594	2.339	0.0000	0.0000
2026/06/08	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2046	05/08/2027		Bond Future	152.4799	152.4799	152.4959	152.4959	0.010	0.0000	0.0000
2026/06/08	2046	05/08/2027	149.17 Call	Bond Future	3309.9300	3.3099	3325.9200	3.3259	0.483	0.0000	0.0000
2026/06/08	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2050	06/08/2026		Bond Future	147.3418	147.3418	148.3679	148.3679	0.696	0.0000	0.0000
2026/06/08	2050	06/08/2026	123.27 Call	Bond Future	24071.8200	24.0718	25097.9200	25.0979	4.263	0.0000	0.0000
2026/06/08	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2050	05/11/2026		Bond Future	150.1220	150.1220	151.1670	151.1670	0.696	0.0000	0.0000
2026/06/08	2050	05/11/2026	123.84 Call	Bond Future	26281.9800	26.2820	27327.0300	27.3270	3.976	0.0000	0.0000
2026/06/08	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2050	04/02/2027		Bond Future	150.5581	150.5581	151.6233	151.6233	0.708	0.0000	0.0000
2026/06/08	2050	04/02/2027	132.39 Call	Bond Future	18168.0800	18.1681	19233.3200	19.2333	5.863	0.0000	0.0000
2026/06/08	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2050	06/05/2027		Bond Future	153.5113	153.5113	154.5975	154.5975	0.708	0.0000	0.0000
2026/06/08	2050	06/05/2027	150.46 Call	Bond Future	3051.2600	3.0513	4137.5000	4.1375	35.600	0.0000	0.0000
2026/06/08	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	2050	05/08/2027		Bond Future	153.8479	153.8479	154.9546	154.9546	0.719	0.0000	0.0000
2026/06/08	2050	05/08/2027	152.97 Call	Bond Future	877.9000	0.8779	1984.5500	1.9846	126.056	0.0000	0.0000
2026/06/08	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	AL37	06/08/2026		Index Future	1281.2910	1281.2910	1280.4030	1280.4030	0.069	0.0000	0.0000
2026/06/08	AL37	05/11/2026		Index Future	1305.4140	1305.4140	1304.4970	1304.4970	0.070	0.0000	0.0000
2026/06/08	AL37	04/02/2027		Index Future	1330.8480	1330.8480	1329.9050	1329.9050	0.071	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	
2026/06/08	AL37	06/05/2027		Index Future	1356.6550	1356.6550	1355.6960	1355.6960	0.071	0.0000	0.0000
2026/06/08	AL37	05/08/2027		Index Future	1381.9120	1381.9120	1380.9460	1380.9460	0.070	0.0000	0.0000
2026/06/08	AL7T	06/08/2026		Index Future	1655.8160	1655.8160	1654.2500	1654.2500	0.095	0.0000	0.0000
2026/06/08	AL7T	05/11/2026		Index Future	1686.9900	1686.9900	1685.3800	1685.3800	0.095	0.0000	0.0000
2026/06/08	AL7T	04/02/2027		Index Future	1719.8580	1719.8580	1718.2060	1718.2060	0.096	0.0000	0.0000
2026/06/08	AL7T	06/05/2027		Index Future	1753.2080	1753.2080	1751.5270	1751.5270	0.096	0.0000	0.0000
2026/06/08	AL7T	05/08/2027		Index Future	1785.8480	1785.8480	1784.1500	1784.1500	0.095	0.0000	0.0000
2026/06/08	ALBI	06/08/2026		Index Future	1399.7350	1399.7350	1398.2970	1398.2970	0.103	0.0000	0.0000
2026/06/08	ALBI	05/11/2026		Index Future	1426.0880	1426.0880	1424.6100	1424.6100	0.104	0.0000	0.0000
2026/06/08	ALBI	04/02/2027		Index Future	1453.8730	1453.8730	1452.3570	1452.3570	0.104	0.0000	0.0000
2026/06/08	ALBI	06/05/2027		Index Future	1482.0650	1482.0650	1480.5230	1480.5230	0.104	0.0000	0.0000
2026/06/08	ALBI	05/08/2027		Index Future	1509.6570	1509.6570	1508.0980	1508.0980	0.103	0.0000	0.0000
2026/06/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/08	ES33	06/08/2026		Bond Future	9.2295	94.1871	9.2441	94.1166	0.158	0.0000	0.0000
2026/06/08	ES33	06/08/2026	12.02 Call	Bond Future	12318.4500	12.3185	12247.9700	12.2480	0.572	0.0000	0.0000
2026/06/08	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES33	05/11/2026		Bond Future	9.3011	92.1707	9.3164	92.0986	0.165	0.0000	0.0000
2026/06/08	ES33	05/11/2026	10.83 Call	Bond Future	6842.2700	6.8423	6770.1900	6.7702	1.053	0.0000	0.0000
2026/06/08	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES33	04/02/2027		Bond Future	9.3695	93.9887	9.3856	93.9150	0.173	0.0000	0.0000
2026/06/08	ES33	04/02/2027	9.70 Call	Bond Future	1492.1200	1.4921	1418.4100	1.4184	4.940	0.0000	0.0000
2026/06/08	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES33	06/05/2027		Bond Future	9.4406	92.0358	9.4576	91.9607	0.180	0.0000	0.0000
2026/06/08	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES33	06/05/2027	8.80 Put	Bond Future	2889.5500	2.8896	2964.6300	2.9646	2.598	0.0000	0.0000
2026/06/08	ES33	05/08/2027		Bond Future	9.5337	93.7835	9.5515	93.7073	0.187	0.0000	0.0000
2026/06/08	ES33	05/08/2027	9.27 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	
2026/06/08	ES33	05/08/2027	9.27 Put	Bond Future	1136.9100	1.1369	1213.1700	1.2132	6.708	0.0000	0.0000
2026/06/08	ES42	06/08/2026		Bond Future	9.7367	92.6599	9.7513	92.5524	0.150	0.0000	0.0000
2026/06/08	ES42	06/08/2026	12.65 Call	Bond Future	18185.5600	18.1856	18078.0400	18.0780	0.591	0.0000	0.0000
2026/06/08	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES42	05/11/2026		Bond Future	9.7972	90.1441	9.8123	90.0343	0.154	0.0000	0.0000
2026/06/08	ES42	05/11/2026	11.66 Call	Bond Future	12179.2500	12.1793	12069.4700	12.0695	0.901	0.0000	0.0000
2026/06/08	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES42	04/02/2027		Bond Future	9.8531	91.9226	9.8687	91.8104	0.158	0.0000	0.0000
2026/06/08	ES42	04/02/2027	10.29 Call	Bond Future	3062.6600	3.0627	2950.5200	2.9505	3.662	0.0000	0.0000
2026/06/08	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES42	06/05/2027		Bond Future	9.9133	89.4606	9.9294	89.3464	0.163	0.0000	0.0000
2026/06/08	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES42	06/05/2027	9.33 Put	Bond Future	4281.7300	4.2817	4395.9700	4.3960	2.668	0.0000	0.0000
2026/06/08	ES42	05/08/2027		Bond Future	9.9853	91.1577	10.0020	91.0415	0.167	0.0000	0.0000
2026/06/08	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	ES42	05/08/2027	9.84 Put	Bond Future	1024.3500	1.0244	1140.4900	1.1405	11.338	0.0000	0.0000
2026/06/08	GOVI	06/08/2026		GOVI	1372.7950	1372.7950	1371.3190	1371.3190	0.108	0.0000	0.0000
2026/06/08	GOVI	06/08/2026	1,189. Call 00	GOVI	1837950.0000	183.7950	1823190.0000	182.3190	0.803	0.0000	0.0000
2026/06/08	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	GOVI	05/11/2026		GOVI	1398.6400	1398.6400	1397.1240	1397.1240	0.108	0.0000	0.0000
2026/06/08	GOVI	05/11/2026	1,277. Call 00	GOVI	1216400.0000	121.6400	1201240.0000	120.1240	1.246	0.0000	0.0000
2026/06/08	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	GOVI	04/02/2027		GOVI	1425.8900	1425.8900	1424.3360	1424.3360	0.109	0.0000	0.0000
2026/06/08	GOVI	04/02/2027	1,369. Call 00	GOVI	568900.0000	56.8900	553360.0000	55.3360	2.732	0.0000	0.0000
2026/06/08	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	GOVI	06/05/2027		GOVI	1453.5400	1453.5400	1451.9580	1451.9580	0.109	0.0000	0.0000
2026/06/08	GOVI	06/05/2027	1,427. Call 00	GOVI	265400.0000	26.5400	249580.0000	24.9580	5.961	0.0000	0.0000
2026/06/08	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	GOVI	05/08/2027		GOVI	1480.6010	1480.6010	1479.0010	1479.0010	0.108	0.0000	0.0000
2026/06/08	GOVI	05/08/2027	1,465. Call 00	GOVI	156010.0000	15.6010	140010.0000	14.0010	10.256	0.0000	0.0000
2026/06/08	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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	
2026/06/08	I258	06/08/2026		Bond Future	134.6301	134.6301	134.6441	134.6441	0.010	0.0000	0.0000
2026/06/08	I258	06/08/2026	112.95 Call	Bond Future	21688.4959	21.6885	21700.5700	21.7006	0.056	0.0000	0.0000
2026/06/08	I258	06/08/2026	112.95 Put	Bond Future	8.3959	0.0084	6.5100	0.0065	22.462	0.0000	0.0000
2026/06/08	I258	05/11/2026		Bond Future	137.1708	137.1708	137.1845	137.1845	0.010	0.0000	0.0000
2026/06/08	I258	05/11/2026	114.95 Call	Bond Future	22373.5624	22.3736	22378.3973	22.3784	0.022	0.0000	0.0000
2026/06/08	I258	05/11/2026	114.95 Put	Bond Future	152.7724	0.1528	143.9373	0.1439	5.783	0.0000	0.0000
2026/06/08	I258	04/02/2027		Bond Future	136.9336	136.9336	136.9472	136.9472	0.010	0.0000	0.0000
2026/06/08	I258	04/02/2027	118.90 Call	Bond Future	18846.3729	18.8464	18841.1408	18.8411	0.028	0.0000	0.0000
2026/06/08	I258	04/02/2027	118.90 Put	Bond Future	812.7429	0.8127	793.9408	0.7939	2.313	0.0000	0.0000
2026/06/08	I258	06/05/2027		Bond Future	139.6193	139.6193	139.6332	139.6332	0.010	0.0000	0.0000
2026/06/08	I258	06/05/2027	134.78 Call	Bond Future	9704.4139	9.7044	9682.9228	9.6829	0.221	0.0000	0.0000
2026/06/08	I258	06/05/2027	134.78 Put	Bond Future	4865.1639	4.8652	4829.7728	4.8298	0.727	0.0000	0.0000
2026/06/08	I258	05/08/2027		Bond Future	139.2636	139.2636	139.2778	139.2778	0.010	0.0000	0.0000
2026/06/08	I258	05/08/2027	138.93 Call	Bond Future	8008.7787	8.0088	7988.7626	7.9888	0.250	0.0000	0.0000
2026/06/08	I258	05/08/2027	138.93 Put	Bond Future	7675.2187	7.6752	7641.0126	7.6410	0.446	0.0000	0.0000
2026/06/08	IGOV	06/08/2026		Index Future	454.8380	454.8380	455.4060	455.4060	0.125	0.0000	0.0000
2026/06/08	IGOV	05/11/2026		Index Future	463.5120	463.5120	464.0870	464.0870	0.124	0.0000	0.0000
2026/06/08	IGOV	04/02/2027		Index Future	472.6510	472.6510	473.2350	473.2350	0.124	0.0000	0.0000
2026/06/08	IGOV	06/05/2027		Index Future	481.9220	481.9220	482.5180	482.5180	0.124	0.0000	0.0000
2026/06/08	IGOV	05/08/2027		Index Future	490.9990	490.9990	491.6100	491.6100	0.124	0.0000	0.0000
2026/06/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/08	R033	06/08/2026		Bond Future	8.5360	110.9409	8.5560	110.8365	0.235	0.0000	0.0000
2026/06/08	R033	06/08/2026	10.25 Call	Bond Future	8540.3700	8.5404	8431.4000	8.4314	1.276	0.0000	0.0000
2026/06/08	R033	06/08/2026	10.25 Put	Bond Future	53.7100	0.0537	49.1800	0.0492	8.434	0.0000	0.0000
2026/06/08	R033	05/11/2026		Bond Future	8.5830	107.9655	8.6042	107.8588	0.246	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	
2026/06/08	R033	05/11/2026	9.33 Call	Bond Future	4559.9000	4.5599	4461.9100	4.4619	2.149	0.0000	0.0000
2026/06/08	R033	05/11/2026	9.33 Put	Bond Future	871.2300	0.8712	879.9600	0.8800	1.002	0.0000	0.0000
2026/06/08	R033	04/02/2027		Bond Future	8.6215	110.0702	8.6438	109.9612	0.259	0.0000	0.0000
2026/06/08	R033	04/02/2027	8.65 Call	Bond Future	2445.9700	2.4460	2375.0200	2.3750	2.901	0.0000	0.0000
2026/06/08	R033	04/02/2027	8.65 Put	Bond Future	2306.7200	2.3067	2344.8000	2.3448	1.651	0.0000	0.0000
2026/06/08	R033	06/05/2027		Bond Future	8.6647	107.1604	8.6883	107.0493	0.272	0.0000	0.0000
2026/06/08	R033	06/05/2027	7.93 Call	Bond Future	1070.2400	1.0702	1029.0700	1.0291	3.847	0.0000	0.0000
2026/06/08	R033	06/05/2027	7.93 Put	Bond Future	4603.3100	4.6033	4673.1800	4.6732	1.518	0.0000	0.0000
2026/06/08	R033	05/08/2027		Bond Future	8.7305	109.1709	8.7554	109.0580	0.285	0.0000	0.0000
2026/06/08	R033	05/08/2027	8.54 Call	Bond Future	2275.8100	2.2758	2214.7900	2.2148	2.681	0.0000	0.0000
2026/06/08	R033	05/08/2027	8.54 Put	Bond Future	3143.6100	3.1436	3195.4500	3.1955	1.649	0.0000	0.0000
2026/06/08	R035	06/08/2026	7.70 Put	Bond Future	6557.7900	6.5578	6633.3600	6.6334	1.152	0.0000	0.0000
2026/06/08	R035	06/08/2026	7.70 Call	Bond Future	74.6300	0.0746	61.8900	0.0619	17.071	0.0000	0.0000
2026/06/08	R035	06/08/2026	7.90 Put	Bond Future	5345.8000	5.3458	5413.0700	5.4131	1.258	0.0000	0.0000
2026/06/08	R035	06/08/2026	7.90 Call	Bond Future	145.9700	0.1460	124.9300	0.1249	14.414	0.0000	0.0000
2026/06/08	R035	06/08/2026	8.34 Call	Bond Future	592.5100	0.5925	540.0500	0.5401	8.854	0.0000	0.0000
2026/06/08	R035	06/08/2026	8.34 Put	Bond Future	3037.8900	3.0379	3073.7400	3.0737	1.180	0.0000	0.0000
2026/06/08	R035	06/08/2026	7.95 Put	Bond Future	5053.3300	5.0533	5118.0500	5.1181	1.281	0.0000	0.0000
2026/06/08	R035	06/08/2026	7.95 Call	Bond Future	171.2400	0.1712	147.6500	0.1477	13.776	0.0000	0.0000
2026/06/08	R035	06/08/2026	8.29 Put	Bond Future	3264.4600	3.2645	3304.6000	3.3046	1.230	0.0000	0.0000
2026/06/08	R035	06/08/2026	8.29 Call	Bond Future	510.7700	0.5108	462.6000	0.4626	9.431	0.0000	0.0000
2026/06/08	R035	06/08/2026	8.79 Put	Bond Future	1469.2700	1.4693	1471.4900	1.4715	0.151	0.0000	0.0000
2026/06/08	R035	06/08/2026	8.79 Call	Bond Future	1746.0400	1.7460	1659.9500	1.6600	4.931	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.39 Call	Bond Future	4258.5400	4.2585	4156.8200	4.1568	2.389	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.39 Put	Bond Future	495.3200	0.4953	481.9100	0.4819	2.707	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.71 Call	Bond Future	5829.5800	5.8296	5728.6600	5.7287	1.731	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.71 Put	Bond Future	271.2100	0.2712	258.6000	0.2586	4.650	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.21 Call	Bond Future	3425.7700	3.4258	3325.5800	3.3256	2.925	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.21 Put	Bond Future	691.7400	0.6917	679.8600	0.6799	1.717	0.0000	0.0000
2026/06/08	R035	06/08/2026	8.71 Put	Bond Future	1685.7300	1.6857	1692.7200	1.6927	0.415	0.0000	0.0000
2026/06/08	R035	06/08/2026	8.71 Call	Bond Future	1485.4100	1.4854	1404.0900	1.4041	5.475	0.0000	0.0000
2026/06/08	R035	06/08/2026	10.22 Call	Bond Future	8434.8500	8.4349	8338.1900	8.3382	1.146	0.0000	0.0000
2026/06/08	R035	06/08/2026	10.22 Put	Bond Future	104.1900	0.1042	95.8400	0.0958	8.014	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.72 Call	Bond Future	5879.9000	5.8799	5779.0400	5.7790	1.715	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.72 Put	Bond Future	266.1300	0.2661	253.5800	0.2536	4.716	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.22 Put	Bond Future	679.0600	0.6791	667.0400	0.6670	1.770	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.22 Call	Bond Future	3470.6300	3.4706	3370.3000	3.3703	2.891	0.0000	0.0000
2026/06/08	R035	06/08/2026	10.13 Call	Bond Future	7972.3500	7.9724	7874.9200	7.8749	1.222	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	
2026/06/08	R035	06/08/2026	10.13 Put	Bond Future	123.1600	0.1232	114.0400	0.1140	7.405	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.63 Call	Bond Future	5429.1400	5.4291	5327.7500	5.3278	1.868	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.63 Put	Bond Future	315.4600	0.3155	302.3800	0.3024	4.146	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.13 Put	Bond Future	800.9900	0.8010	790.5100	0.7905	1.308	0.0000	0.0000
2026/06/08	R035	06/08/2026	9.13 Call	Bond Future	3073.0400	3.0730	2974.2500	2.9743	3.215	0.0000	0.0000
2026/06/08	R035	06/08/2026		Bond Future	8.7435	104.7508	8.7583	104.6625	0.169	0.0000	0.0000
2026/06/08	R035	06/08/2026	11.06 Call	Bond Future	12681.9600	12.6820	12591.8400	12.5918	0.711	0.0000	0.0000
2026/06/08	R035	06/08/2026	11.06 Put	Bond Future	11.9400	0.0119	10.1300	0.0101	15.159	0.0000	0.0000
2026/06/08	R035	05/11/2026		Bond Future	8.7920	102.2001	8.8075	102.1098	0.176	0.0000	0.0000
2026/06/08	R035	05/11/2026	10.03 Call	Bond Future	7503.5300	7.5035	7410.1300	7.4101	1.245	0.0000	0.0000
2026/06/08	R035	05/11/2026	10.03 Put	Bond Future	611.9600	0.6120	608.8400	0.6088	0.510	0.0000	0.0000
2026/06/08	R035	05/11/2026	9.80 Call	Bond Future	6440.7800	6.4408	6349.0100	6.3490	1.425	0.0000	0.0000
2026/06/08	R035	05/11/2026	9.80 Put	Bond Future	782.0000	0.7820	780.5100	0.7805	0.191	0.0000	0.0000
2026/06/08	R035	05/11/2026	9.30 Call	Bond Future	4252.3800	4.2524	4167.9200	4.1679	1.986	0.0000	0.0000
2026/06/08	R035	05/11/2026	9.30 Put	Bond Future	1347.3400	1.3473	1353.1600	1.3532	0.432	0.0000	0.0000
2026/06/08	R035	05/11/2026	8.80 Put	Bond Future	2332.6100	2.3326	2353.5100	2.3535	0.896	0.0000	0.0000
2026/06/08	R035	05/11/2026	8.80 Call	Bond Future	2379.3300	2.3793	2309.9500	2.3100	2.916	0.0000	0.0000
2026/06/08	R035	05/11/2026	8.97 Call	Bond Future	2964.3000	2.9643	2888.7800	2.8888	2.548	0.0000	0.0000
2026/06/08	R035	05/11/2026	8.97 Put	Bond Future	1933.7400	1.9337	1948.5000	1.9485	0.763	0.0000	0.0000
2026/06/08	R035	05/11/2026	8.47 Call	Bond Future	1438.7600	1.4388	1383.8600	1.3839	3.816	0.0000	0.0000
2026/06/08	R035	05/11/2026	8.47 Put	Bond Future	3337.9700	3.3380	3373.3500	3.3734	1.060	0.0000	0.0000
2026/06/08	R035	05/11/2026	7.97 Put	Bond Future	5516.8200	5.5168	5575.1400	5.5751	1.057	0.0000	0.0000
2026/06/08	R035	05/11/2026	7.97 Call	Bond Future	575.7300	0.5757	543.7700	0.5438	5.551	0.0000	0.0000
2026/06/08	R035	04/02/2027		Bond Future	8.8346	104.1920	8.8508	104.0997	0.184	0.0000	0.0000
2026/06/08	R035	04/02/2027	9.02 Call	Bond Future	3427.4700	3.4275	3357.4600	3.3575	2.043	0.0000	0.0000
2026/06/08	R035	04/02/2027	9.02 Put	Bond Future	2380.4100	2.3804	2402.6200	2.4026	0.933	0.0000	0.0000
2026/06/08	R035	04/02/2027	7.70 Put	Bond Future	7321.4600	7.3215	7387.7400	7.3877	0.905	0.0000	0.0000
2026/06/08	R035	04/02/2027	7.70 Call	Bond Future	594.5400	0.5945	568.6000	0.5686	4.363	0.0000	0.0000
2026/06/08	R035	04/02/2027	8.20 Put	Bond Future	4903.8500	4.9039	4954.6400	4.9546	1.036	0.0000	0.0000
2026/06/08	R035	04/02/2027	8.20 Call	Bond Future	1210.5200	1.2105	1169.0900	1.1691	3.422	0.0000	0.0000
2026/06/08	R035	04/02/2027	8.85 Call	Bond Future	2855.5800	2.8556	2790.6800	2.7907	2.273	0.0000	0.0000
2026/06/08	R035	04/02/2027	8.85 Put	Bond Future	2768.0700	2.7681	2795.3900	2.7954	0.987	0.0000	0.0000
2026/06/08	R035	04/02/2027	9.43 Call	Bond Future	4986.5200	4.9865	4906.7300	4.9067	1.600	0.0000	0.0000
2026/06/08	R035	04/02/2027	9.43 Put	Bond Future	1673.5700	1.6736	1686.0000	1.6860	0.743	0.0000	0.0000
2026/06/08	R035	04/02/2027	8.93 Call	Bond Future	3118.8200	3.1188	3051.4400	3.0514	2.160	0.0000	0.0000
2026/06/08	R035	04/02/2027	8.93 Put	Bond Future	2578.2700	2.5783	2603.1100	2.6031	0.963	0.0000	0.0000
2026/06/08	R035	04/02/2027	8.43 Put	Bond Future	4017.4100	4.0174	4059.6000	4.0596	1.050	0.0000	0.0000
2026/06/08	R035	04/02/2027	8.43 Call	Bond Future	1682.5400	1.6825	1632.5100	1.6325	2.973	0.0000	0.0000
2026/06/08	R035	06/05/2027		Bond Future	8.8763	101.7062	8.8933	101.6123	0.191	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	
2026/06/08	R035	06/05/2027	8.25 Call	Bond Future	1496.5100	1.4965	1454.3100	1.4543	2.820	0.0000	0.0000
2026/06/08	R035	06/05/2027	8.25 Put	Bond Future	5050.0900	5.0501	5101.8700	5.1019	1.025	0.0000	0.0000
2026/06/08	R035	05/08/2027		Bond Future	8.9360	103.6155	8.9537	103.5202	0.198	0.0000	0.0000
2026/06/08	R035	05/08/2027	8.72 Call	Bond Future	2708.8400	2.7088	2653.9700	2.6540	2.026	0.0000	0.0000
2026/06/08	R035	05/08/2027	8.72 Put	Bond Future	3883.9600	3.8840	3924.4800	3.9245	1.043	0.0000	0.0000
2026/06/08	R038	06/08/2026		Bond Future	9.1392	116.2354	9.1539	116.1229	0.161	0.0000	0.0000
2026/06/08	R038	06/08/2026	11.77 Call	Bond Future	17884.5400	17.8845	17770.9600	17.7710	0.635	0.0000	0.0000
2026/06/08	R038	06/08/2026	11.77 Put	Bond Future	6.1000	0.0061	4.9900	0.0050	18.197	0.0000	0.0000
2026/06/08	R038	05/11/2026		Bond Future	9.1941	112.9174	9.2094	112.8025	0.166	0.0000	0.0000
2026/06/08	R038	05/11/2026	10.72 Call	Bond Future	11355.2600	11.3553	11234.2200	11.2342	1.066	0.0000	0.0000
2026/06/08	R038	05/11/2026	10.72 Put	Bond Future	643.7800	0.6438	637.6400	0.6376	0.954	0.0000	0.0000
2026/06/08	R038	04/02/2027		Bond Future	9.2434	115.1186	9.2593	115.0012	0.172	0.0000	0.0000
2026/06/08	R038	04/02/2027	9.60 Call	Bond Future	5370.5400	5.3705	5274.5100	5.2745	1.788	0.0000	0.0000
2026/06/08	R038	04/02/2027	9.60 Put	Bond Future	2777.3000	2.7773	2798.6400	2.7986	0.768	0.0000	0.0000
2026/06/08	R038	06/05/2027		Bond Future	9.2962	111.8654	9.3127	111.7458	0.178	0.0000	0.0000
2026/06/08	R038	06/05/2027	8.71 Call	Bond Future	2197.8600	2.1979	2140.2300	2.1402	2.622	0.0000	0.0000
2026/06/08	R038	06/05/2027	8.71 Put	Bond Future	6562.9800	6.5630	6624.9600	6.6250	0.944	0.0000	0.0000
2026/06/08	R038	05/08/2027		Bond Future	9.3645	113.9638	9.3816	113.8423	0.183	0.0000	0.0000
2026/06/08	R038	05/08/2027	9.15 Call	Bond Future	3742.7100	3.7427	3670.9100	3.6709	1.918	0.0000	0.0000
2026/06/08	R038	05/08/2027	9.15 Put	Bond Future	5279.9000	5.2799	5329.6300	5.3296	0.942	0.0000	0.0000
2026/06/08	R053	06/08/2026	8.10 Put	Bond Future	15366.6300	15.3666	15575.8700	15.5759	1.362	0.0000	0.0000
2026/06/08	R053	06/08/2026	8.10 Call	Bond Future	117.1600	0.1172	94.1800	0.0942	19.614	0.0000	0.0000
2026/06/08	R053	06/08/2026	8.60 Put	Bond Future	8997.3500	8.9974	9154.0700	9.1541	1.742	0.0000	0.0000
2026/06/08	R053	06/08/2026	8.60 Call	Bond Future	577.3000	0.5773	501.8000	0.5018	13.078	0.0000	0.0000
2026/06/08	R053	06/08/2026	9.10 Call	Bond Future	2257.0400	2.2570	2088.5300	2.0885	7.466	0.0000	0.0000
2026/06/08	R053	06/08/2026	9.10 Put	Bond Future	4389.9000	4.3899	4453.6100	4.4536	1.451	0.0000	0.0000
2026/06/08	R053	06/08/2026		Bond Future	9.2793	127.2517	9.2992	127.0195	0.214	0.0000	0.0000
2026/06/08	R053	06/08/2026	12.28 Call	Bond Future	28147.3000	28.1473	27913.8600	27.9139	0.829	0.0000	0.0000
2026/06/08	R053	06/08/2026	12.28 Put	Bond Future	6.8900	0.0069	5.6700	0.0057	17.707	0.0000	0.0000
2026/06/08	R053	06/08/2026	9.60 Call	Bond Future	5578.9600	5.5790	5345.2800	5.3453	4.189	0.0000	0.0000
2026/06/08	R053	06/08/2026	9.60 Put	Bond Future	1914.3400	1.9143	1912.8800	1.9129	0.076	0.0000	0.0000
2026/06/08	R053	05/11/2026		Bond Future	9.3219	123.7608	9.3424	123.5238	0.219	0.0000	0.0000
2026/06/08	R053	05/11/2026	11.21 Call	Bond Future	19711.9200	19.7119	19470.2900	19.4703	1.226	0.0000	0.0000
2026/06/08	R053	05/11/2026	11.21 Put	Bond Future	726.8300	0.7268	722.2200	0.7222	0.634	0.0000	0.0000
2026/06/08	R053	04/02/2027		Bond Future	9.3599	126.1734	9.3810	125.9315	0.225	0.0000	0.0000
2026/06/08	R053	04/02/2027	9.99 Call	Bond Future	10445.6300	10.4456	10243.3000	10.2433	1.937	0.0000	0.0000
2026/06/08	R053	04/02/2027	9.99 Put	Bond Future	3545.5000	3.5455	3585.0400	3.5850	1.115	0.0000	0.0000
2026/06/08	R053	06/05/2027		Bond Future	9.3998	122.7561	9.4215	122.5097	0.230	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	
2026/06/08	R053	06/05/2027	8.92 Call	Bond Future	4036.8100	4.0368	3914.7700	3.9148	3.023	0.0000	0.0000
2026/06/08	R053	06/05/2027	8.92 Put	Bond Future	9719.0900	9.7191	9843.4800	9.8435	1.280	0.0000	0.0000
2026/06/08	R053	05/08/2027		Bond Future	9.4497	125.0592	9.4720	124.8084	0.236	0.0000	0.0000
2026/06/08	R053	05/08/2027	9.28 Call	Bond Future	6300.6200	6.3006	6154.2100	6.1542	2.324	0.0000	0.0000
2026/06/08	R053	05/08/2027	9.28 Put	Bond Future	8239.3800	8.2394	8343.6800	8.3437	1.266	0.0000	0.0000
2026/06/08	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/08	R186	06/08/2026	8.57 Call	Bond Future	44.3200	0.0443	43.2400	0.0432	2.437	0.0000	0.0000
2026/06/08	R186	06/08/2026	8.57 Put	Bond Future	44.3200	0.0443	43.2400	0.0432	2.437	0.0000	0.0000
2026/06/08	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/08	R186	05/11/2026	8.12 Call	Bond Future	34.4800	0.0345	34.1400	0.0341	0.986	0.0000	0.0000
2026/06/08	R186	05/11/2026	8.12 Put	Bond Future	34.4800	0.0345	34.1400	0.0341	0.986	0.0000	0.0000
2026/06/08	R202	06/08/2026		Bond Future	302.0873	302.0873	302.1181	302.1181	0.010	0.0000	0.0000
2026/06/08	R202	06/08/2026	278.86 Call	Bond Future	23227.2600	23.2273	23258.1000	23.2581	0.133	0.0000	0.0000
2026/06/08	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R202	05/11/2026		Bond Future	307.7871	307.7871	307.8177	307.8177	0.010	0.0000	0.0000
2026/06/08	R202	05/11/2026	280.46 Call	Bond Future	27327.1200	27.3271	27357.6800	27.3577	0.112	0.0000	0.0000
2026/06/08	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R202	04/02/2027		Bond Future	308.2781	308.2781	308.3083	308.3083	0.010	0.0000	0.0000
2026/06/08	R202	04/02/2027	294.73 Call	Bond Future	13548.1400	13.5481	13578.2700	13.5783	0.222	0.0000	0.0000
2026/06/08	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R202	06/05/2027		Bond Future	314.3249	314.3249	314.3557	314.3557	0.010	0.0000	0.0000
2026/06/08	R202	06/05/2027	306.99 Call	Bond Future	7334.8600	7.3349	7365.7100	7.3657	0.421	0.0000	0.0000
2026/06/08	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R202	05/08/2027		Bond Future	314.5945	314.5945	314.6261	314.6261	0.010	0.0000	0.0000
2026/06/08	R202	05/08/2027	312.97 Call	Bond Future	1624.4500	1.6245	1656.1200	1.6561	1.950	0.0000	0.0000
2026/06/08	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R209	06/08/2026		Bond Future	8.9135	85.2919	8.9282	85.2084	0.165	0.0000	0.0000
2026/06/08	R209	06/08/2026	11.39 Call	Bond Future	12634.9600	12.6350	12549.9700	12.5500	0.673	0.0000	0.0000
2026/06/08	R209	06/08/2026	11.39 Put	Bond Future	9.6100	0.0096	8.0800	0.0081	15.921	0.0000	0.0000
2026/06/08	R209	05/11/2026		Bond Future	8.9602	83.7294	8.9755	83.6442	0.171	0.0000	0.0000
2026/06/08	R209	05/11/2026	10.32 Call	Bond Future	7702.5300	7.7025	7613.2200	7.6132	1.159	0.0000	0.0000
2026/06/08	R209	05/11/2026	10.32 Put	Bond Future	560.2000	0.5602	556.1300	0.5561	0.727	0.0000	0.0000
2026/06/08	R209	04/02/2027		Bond Future	9.0009	85.3614	9.0169	85.2743	0.177	0.0000	0.0000
2026/06/08	R209	04/02/2027	9.28 Call	Bond Future	3689.4200	3.6894	3620.0700	3.6201	1.880	0.0000	0.0000
2026/06/08	R209	04/02/2027	9.28 Put	Bond Future	2183.0300	2.1830	2200.7700	2.2008	0.813	0.0000	0.0000
2026/06/08	R209	04/02/2027	8.96 Call	Bond Future	2646.1000	2.6461	2585.5300	2.5855	2.289	0.0000	0.0000
2026/06/08	R209	04/02/2027	8.96 Put	Bond Future	2869.9200	2.8699	2896.4400	2.8964	0.924	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	
2026/06/08	R209	04/02/2027	8.03 Put	Bond Future	6292.3900	6.2924	6349.3100	6.3493	0.905	0.0000	0.0000
2026/06/08	R209	04/02/2027	8.03 Call	Bond Future	770.0600	0.7701	739.8900	0.7399	3.918	0.0000	0.0000
2026/06/08	R209	06/05/2027		Bond Future	9.0450	83.8641	9.0615	83.7753	0.183	0.0000	0.0000
2026/06/08	R209	06/05/2027	8.41 Call	Bond Future	1503.2200	1.5032	1462.3000	1.4623	2.722	0.0000	0.0000
2026/06/08	R209	06/05/2027	8.41 Put	Bond Future	4994.5500	4.9946	5042.4000	5.0424	0.958	0.0000	0.0000
2026/06/08	R209	06/05/2027	9.32 Call	Bond Future	3949.6900	3.9497	3883.3900	3.8834	1.679	0.0000	0.0000
2026/06/08	R209	06/05/2027	9.32 Put	Bond Future	2492.4000	2.4924	2514.8700	2.5149	0.902	0.0000	0.0000
2026/06/08	R209	06/05/2027	8.25 Put	Bond Future	5631.8000	5.6318	5684.3400	5.6843	0.933	0.0000	0.0000
2026/06/08	R209	06/05/2027	8.25 Call	Bond Future	1231.7900	1.2318	1195.5600	1.1956	2.941	0.0000	0.0000
2026/06/08	R209	05/08/2027		Bond Future	9.1042	85.4384	9.1214	85.3483	0.189	0.0000	0.0000
2026/06/08	R209	05/08/2027	8.87 Call	Bond Future	2667.2000	2.6672	2614.8000	2.6148	1.965	0.0000	0.0000
2026/06/08	R209	05/08/2027	8.87 Put	Bond Future	3907.3800	3.9074	3945.1200	3.9451	0.966	0.0000	0.0000
2026/06/08	R210	06/08/2026		Bond Future	267.8993	267.8993	268.0610	268.0610	0.060	0.0000	0.0000
2026/06/08	R210	06/08/2026	259.84 Call	Bond Future	8059.3100	8.0593	8221.0000	8.2210	2.006	0.0000	0.0000
2026/06/08	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R210	05/11/2026		Bond Future	269.3844	269.3844	269.5482	269.5482	0.061	0.0000	0.0000
2026/06/08	R210	05/11/2026	253.33 Call	Bond Future	16054.3800	16.0544	16218.1500	16.2182	1.020	0.0000	0.0000
2026/06/08	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R210	04/02/2027		Bond Future	274.6965	274.6965	274.8630	274.8630	0.061	0.0000	0.0000
2026/06/08	R210	04/02/2027	266.03 Call	Bond Future	8666.5300	8.6665	8833.0400	8.8330	1.921	0.0000	0.0000
2026/06/08	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R210	06/05/2027		Bond Future	276.4314	276.4314	276.6008	276.6008	0.061	0.0000	0.0000
2026/06/08	R210	06/05/2027	271.13 Call	Bond Future	5301.3700	5.3014	5470.8400	5.4708	3.197	0.0000	0.0000
2026/06/08	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R210	05/08/2027		Bond Future	281.6893	281.6893	281.8628	281.8628	0.062	0.0000	0.0000
2026/06/08	R210	05/08/2027	276.01 Call	Bond Future	5679.2600	5.6793	5852.7700	5.8528	3.055	0.0000	0.0000
2026/06/08	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R213	06/08/2026		Bond Future	8.3155	98.2304	8.3357	98.1574	0.243	0.0000	0.0000
2026/06/08	R213	06/08/2026	9.69 Call	Bond Future	4884.7000	4.8847	4807.4000	4.8074	1.582	0.0000	0.0000
2026/06/08	R213	06/08/2026	9.69 Put	Bond Future	70.4300	0.0704	66.1500	0.0662	6.077	0.0000	0.0000
2026/06/08	R213	05/11/2026		Bond Future	8.3640	96.5093	8.3857	96.4346	0.259	0.0000	0.0000
2026/06/08	R213	05/11/2026	8.75 Call	Bond Future	2198.2400	2.1982	2136.6200	2.1366	2.803	0.0000	0.0000
2026/06/08	R213	05/11/2026	8.75 Put	Bond Future	878.2600	0.8783	891.3400	0.8913	1.489	0.0000	0.0000
2026/06/08	R213	04/02/2027		Bond Future	8.4029	98.3902	8.4263	98.3139	0.277	0.0000	0.0000
2026/06/08	R213	04/02/2027	8.14 Call	Bond Future	1103.9300	1.1039	1063.5100	1.0635	3.661	0.0000	0.0000
2026/06/08	R213	04/02/2027	8.14 Put	Bond Future	1970.5600	1.9706	2006.5100	2.0065	1.824	0.0000	0.0000
2026/06/08	R213	06/05/2027		Bond Future	8.4414	96.7440	8.4665	96.6662	0.297	0.0000	0.0000
2026/06/08	R213	06/05/2027	7.56 Call	Bond Future	530.3500	0.5304	506.6100	0.5066	4.476	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	
2026/06/08	R213	06/05/2027	7.56 Put	Bond Future	3318.5500	3.3186	3372.6000	3.3726	1.629	0.0000	0.0000
2026/06/08	R213	06/05/2027	9.25 Call	Bond Future	3385.4900	3.3855	3323.2100	3.3232	1.840	0.0000	0.0000
2026/06/08	R213	06/05/2027	9.25 Put	Bond Future	912.0000	0.9120	927.5100	0.9275	1.701	0.0000	0.0000
2026/06/08	R213	06/05/2027	8.13 Put	Bond Future	2127.4700	2.1275	2166.6300	2.1666	1.841	0.0000	0.0000
2026/06/08	R213	06/05/2027	8.13 Call	Bond Future	1153.5200	1.1535	1114.8900	1.1149	3.349	0.0000	0.0000
2026/06/08	R213	05/08/2027		Bond Future	8.5109	98.5609	8.5378	98.4820	0.317	0.0000	0.0000
2026/06/08	R213	05/08/2027	8.27 Call	Bond Future	1350.2600	1.3503	1309.8700	1.3099	2.991	0.0000	0.0000
2026/06/08	R213	05/08/2027	8.27 Put	Bond Future	2058.8200	2.0588	2097.3700	2.0974	1.872	0.0000	0.0000
2026/06/08	R213	05/08/2027	8.58 Call	Bond Future	1863.0500	1.8631	1815.5100	1.8155	2.552	0.0000	0.0000
2026/06/08	R213	05/08/2027	8.58 Put	Bond Future	1660.8000	1.6608	1692.2000	1.6922	1.891	0.0000	0.0000
2026/06/08	R213	05/08/2027	7.95 Put	Bond Future	2588.9200	2.5889	2635.3300	2.6353	1.793	0.0000	0.0000
2026/06/08	R213	05/08/2027	7.95 Call	Bond Future	928.9800	0.9290	896.4500	0.8965	3.502	0.0000	0.0000
2026/06/08	R214	06/08/2026		Bond Future	9.3285	80.6320	9.3432	80.5351	0.157	0.0000	0.0000
2026/06/08	R214	06/08/2026	11.97 Call	Bond Future	15013.5700	15.0136	14915.4100	14.9154	0.654	0.0000	0.0000
2026/06/08	R214	06/08/2026	11.97 Put	Bond Future	7.3500	0.0074	6.0900	0.0061	17.143	0.0000	0.0000
2026/06/08	R214	05/11/2026		Bond Future	9.3787	78.8368	9.3938	78.7378	0.162	0.0000	0.0000
2026/06/08	R214	05/11/2026	10.97 Call	Bond Future	10035.5100	10.0355	9930.7300	9.9307	1.044	0.0000	0.0000
2026/06/08	R214	05/11/2026	10.97 Put	Bond Future	549.8200	0.5498	544.0100	0.5440	1.057	0.0000	0.0000
2026/06/08	R214	04/02/2027		Bond Future	9.4252	80.3733	9.4409	80.2722	0.166	0.0000	0.0000
2026/06/08	R214	04/02/2027	9.90 Call	Bond Future	5236.1700	5.2362	5149.7100	5.1497	1.651	0.0000	0.0000
2026/06/08	R214	04/02/2027	9.90 Put	Bond Future	2254.3300	2.2543	2268.9800	2.2690	0.650	0.0000	0.0000
2026/06/08	R214	06/05/2027		Bond Future	9.4706	78.6316	9.4868	78.5286	0.171	0.0000	0.0000
2026/06/08	R214	06/05/2027	8.88 Call	Bond Future	2001.1700	2.0012	1950.1200	1.9501	2.551	0.0000	0.0000
2026/06/08	R214	06/05/2027	8.88 Put	Bond Future	5900.1300	5.9001	5952.1700	5.9522	0.882	0.0000	0.0000
2026/06/08	R214	05/08/2027		Bond Future	9.5282	80.1080	9.5448	80.0032	0.175	0.0000	0.0000
2026/06/08	R214	05/08/2027	9.32 Call	Bond Future	3412.0000	3.4120	3348.6000	3.3486	1.858	0.0000	0.0000
2026/06/08	R214	05/08/2027	9.32 Put	Bond Future	4738.4700	4.7385	4779.8300	4.7798	0.873	0.0000	0.0000
2026/06/08	R248	06/08/2026		Bond Future	9.3711	98.2069	9.3909	98.0334	0.212	0.0000	0.0000
2026/06/08	R248	06/08/2026	12.37 Call	Bond Future	21363.7000	21.3637	21189.0900	21.1891	0.817	0.0000	0.0000
2026/06/08	R248	06/08/2026	12.37 Put	Bond Future	5.9800	0.0060	4.9400	0.0049	17.391	0.0000	0.0000
2026/06/08	R248	06/08/2026	9.00 Call	Bond Future	1069.5600	1.0696	970.1800	0.9702	9.292	0.0000	0.0000
2026/06/08	R248	06/08/2026	9.00 Put	Bond Future	4415.7200	4.4157	4489.9100	4.4899	1.680	0.0000	0.0000
2026/06/08	R248	06/08/2026	10.00 Call	Bond Future	6131.1800	6.1312	5944.5600	5.9446	3.044	0.0000	0.0000
2026/06/08	R248	06/08/2026	10.00 Put	Bond Future	863.6300	0.8636	850.5800	0.8506	1.511	0.0000	0.0000
2026/06/08	R248	05/11/2026		Bond Future	9.4180	95.5976	9.4385	95.4206	0.217	0.0000	0.0000
2026/06/08	R248	05/11/2026	11.31 Call	Bond Future	14963.2700	14.9633	14782.2500	14.7823	1.210	0.0000	0.0000
2026/06/08	R248	05/11/2026	11.31 Put	Bond Future	590.4100	0.5904	586.4000	0.5864	0.679	0.0000	0.0000
2026/06/08	R248	04/02/2027		Bond Future	9.4614	97.4609	9.4825	97.2802	0.222	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	
2026/06/08	R248	04/02/2027	10.11 Call	Bond Future	7973.6100	7.9736	7821.7800	7.8218	1.904	0.0000	0.0000
2026/06/08	R248	04/02/2027	10.11 Put	Bond Future	2652.9300	2.6529	2681.7500	2.6818	1.086	0.0000	0.0000
2026/06/08	R248	06/05/2027		Bond Future	9.5035	94.9081	9.5252	94.7240	0.228	0.0000	0.0000
2026/06/08	R248	06/05/2027	9.05 Call	Bond Future	3149.8400	3.1498	3056.7100	3.0567	2.957	0.0000	0.0000
2026/06/08	R248	06/05/2027	9.05 Put	Bond Future	7141.4300	7.1414	7232.4400	7.2324	1.274	0.0000	0.0000
2026/06/08	R248	05/08/2027		Bond Future	9.5564	96.6897	9.5787	96.5023	0.233	0.0000	0.0000
2026/06/08	R248	05/08/2027	9.37 Call	Bond Future	4691.8100	4.6918	4583.0900	4.5831	2.317	0.0000	0.0000
2026/06/08	R248	05/08/2027	9.37 Put	Bond Future	6282.4600	6.2825	6361.0900	6.3611	1.252	0.0000	0.0000
2026/06/08	R2R9	06/08/2026		Bond Future	9.2491	108.2015	9.2637	108.0902	0.158	0.0000	0.0000
2026/06/08	R2R9	06/08/2026	101.74 Call	Bond Future	95082.0000	95.0820	94970.7100	94.9707	0.117	0.0000	0.0000
2026/06/08	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R2R9	05/11/2026		Bond Future	9.3043	105.2381	9.3195	105.1244	0.164	0.0000	0.0000
2026/06/08	R2R9	05/11/2026	98.56 Call	Bond Future	94268.0600	94.2681	94154.3600	94.1544	0.121	0.0000	0.0000
2026/06/08	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R2R9	04/02/2027		Bond Future	9.3543	107.2896	9.3701	107.1735	0.169	0.0000	0.0000
2026/06/08	R2R9	04/02/2027	9.89 Call	Bond Future	6261.3200	6.2613	6161.0300	6.1610	1.602	0.0000	0.0000
2026/06/08	R2R9	04/02/2027	9.89 Put	Bond Future	2424.2800	2.4243	2440.0900	2.4401	0.652	0.0000	0.0000
2026/06/08	R2R9	06/05/2027		Bond Future	9.4076	104.3890	9.4240	104.2706	0.174	0.0000	0.0000
2026/06/08	R2R9	06/05/2027	8.83 Call	Bond Future	2266.3700	2.2664	2208.2000	2.2082	2.567	0.0000	0.0000
2026/06/08	R2R9	06/05/2027	8.83 Put	Bond Future	6562.9000	6.5629	6623.0600	6.6231	0.917	0.0000	0.0000
2026/06/08	R2R9	06/05/2027	9.64 Call	Bond Future	5206.7600	5.2068	5119.0300	5.1190	1.685	0.0000	0.0000
2026/06/08	R2R9	06/05/2027	9.64 Put	Bond Future	3545.6700	3.5457	3576.2700	3.5763	0.863	0.0000	0.0000
2026/06/08	R2R9	06/05/2027	8.94 Put	Bond Future	6032.4000	6.0324	6088.2100	6.0882	0.925	0.0000	0.0000
2026/06/08	R2R9	06/05/2027	8.94 Call	Bond Future	2572.9100	2.5729	2510.3900	2.5104	2.430	0.0000	0.0000
2026/06/08	R2R9	05/08/2027		Bond Future	9.4753	106.3473	9.4923	106.2271	0.179	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	9.26 Call	Bond Future	3783.8700	3.7839	3712.3100	3.7123	1.891	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	9.26 Put	Bond Future	5327.8900	5.3279	5376.5100	5.3765	0.913	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	9.68 Call	Bond Future	5455.1700	5.4552	5370.3900	5.3704	1.554	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	9.68 Put	Bond Future	4016.9800	4.0170	4052.3800	4.0524	0.881	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	8.90 Put	Bond Future	6847.1900	6.8472	6908.4100	6.9084	0.894	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	8.90 Call	Bond Future	2649.3900	2.6494	2590.4300	2.5904	2.225	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	9.53 Call	Bond Future	4824.6600	4.8247	4744.3100	4.7443	1.665	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	9.53 Put	Bond Future	4437.7900	4.4378	4477.6200	4.4776	0.898	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	8.82 Put	Bond Future	7239.1600	7.2392	7303.1800	7.3032	0.884	0.0000	0.0000
2026/06/08	R2R9	05/08/2027	8.82 Call	Bond Future	2439.0000	2.4390	2382.8400	2.3828	2.303	0.0000	0.0000
2026/06/08	R4R2	06/08/2026		Bond Future	9.4187	109.4039	9.4385	109.2374	0.210	0.0000	0.0000
2026/06/08	R4R2	06/08/2026	102.06 Call	Bond Future	95986.6700	95.9867	95820.1200	95.8201	0.174	0.0000	0.0000
2026/06/08	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/08	R4R2	05/11/2026		Bond Future	9.4741	106.3369	9.4946	106.1669	0.216	0.0000	0.0000
2026/06/08	R4R2	05/11/2026	98.76 Call	Bond Future	95114.2800	95.1143	94944.3300	94.9443	0.179	0.0000	0.0000
2026/06/08	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	R4R2	04/02/2027		Bond Future	9.5247	108.4098	9.5458	108.2363	0.222	0.0000	0.0000
2026/06/08	R4R2	04/02/2027	10.13 Call	Bond Future	7442.6200	7.4426	7298.7400	7.2987	1.933	0.0000	0.0000
2026/06/08	R4R2	04/02/2027	10.13 Put	Bond Future	2641.2400	2.6412	2670.8200	2.6708	1.120	0.0000	0.0000
2026/06/08	R4R2	06/05/2027		Bond Future	9.5782	105.4047	9.6001	105.2280	0.228	0.0000	0.0000
2026/06/08	R4R2	06/05/2027	9.00 Call	Bond Future	2613.6500	2.6137	2531.8600	2.5319	3.129	0.0000	0.0000
2026/06/08	R4R2	06/05/2027	9.00 Put	Bond Future	7453.2800	7.4533	7548.2500	7.5483	1.274	0.0000	0.0000
2026/06/08	R4R2	05/08/2027		Bond Future	9.6446	107.3821	9.6671	107.2024	0.234	0.0000	0.0000
2026/06/08	R4R2	05/08/2027	9.44 Call	Bond Future	4396.5400	4.3965	4293.9100	4.2939	2.334	0.0000	0.0000
2026/06/08	R4R2	05/08/2027	9.44 Put	Bond Future	6045.8500	6.0459	6122.9600	6.1230	1.275	0.0000	0.0000
2026/06/08	RR87	06/08/2026		Bond Future	7.3642	100.8349	7.3334	100.8458	0.418	0.0000	0.0000
2026/06/08	RR87	06/08/2026	6.53 Call	Bond Future	0.5421	0.0005	0.5744	0.0006	5.945	0.0000	0.0000
2026/06/08	RR87	06/08/2026	6.53 Put	Bond Future	295.5121	0.2955	284.6844	0.2847	3.664	0.0000	0.0000
2026/06/08	RR87	05/11/2026		Bond Future	6.8175	102.7134	6.7252	102.7240	1.354	0.0000	0.0000
2026/06/08	RR87	05/11/2026	5.27 Call	Bond Future	0.1851	0.0002	0.2635	0.0003	42.395	0.0000	0.0000
2026/06/08	RR87	05/11/2026	5.27 Put	Bond Future	177.6751	0.1777	167.1835	0.1672	5.905	0.0000	0.0000
2026/06/08	RR88	06/08/2026		Bond Future	7.7398	104.2062	7.7383	104.2080	0.019	0.0000	0.0000
2026/06/08	RR88	06/08/2026	6.79 Call	Bond Future	1.7149	0.0017	1.4233	0.0014	17.004	0.0000	0.0000
2026/06/08	RR88	06/08/2026	6.79 Put	Bond Future	1142.3149	1.1423	1140.2533	1.1403	0.180	0.0000	0.0000
2026/06/08	RR88	05/11/2026		Bond Future	7.7612	105.4975	7.7599	105.4989	0.017	0.0000	0.0000
2026/06/08	RR88	05/11/2026	6.71 Call	Bond Future	13.5751	0.0136	12.9866	0.0130	4.335	0.0000	0.0000
2026/06/08	RR88	05/11/2026	6.71 Put	Bond Future	1113.0451	1.1130	1111.0466	1.1110	0.180	0.0000	0.0000
2026/06/08	RR88	04/02/2027		Bond Future	7.7213	103.6993	7.7199	103.7004	0.018	0.0000	0.0000
2026/06/08	RR88	04/02/2027	7.78 Call	Bond Future	366.6700	0.3667	365.1709	0.3652	0.409	0.0000	0.0000
2026/06/08	RR88	04/02/2027	7.78 Put	Bond Future	317.5500	0.3175	314.9009	0.3149	0.834	0.0000	0.0000
2026/06/08	RR88	06/05/2027		Bond Future	7.6752	105.7096	7.6731	105.7109	0.027	0.0000	0.0000
2026/06/08	RR88	06/05/2027	7.89 Call	Bond Future	360.2455	0.3602	359.6778	0.3597	0.158	0.0000	0.0000
2026/06/08	RR88	06/05/2027	7.89 Put	Bond Future	231.7855	0.2318	229.9578	0.2300	0.789	0.0000	0.0000
2026/06/08	RR88	05/08/2027		Bond Future	7.7293	102.3880	7.7244	102.3898	0.063	0.0000	0.0000
2026/06/08	RR88	05/08/2027	8.07 Call	Bond Future	266.5927	0.2666	266.9645	0.2670	0.139	0.0000	0.0000
2026/06/08	RR88	05/08/2027	8.07 Put	Bond Future	144.0227	0.1440	142.6345	0.1426	0.964	0.0000	0.0000
2026/06/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

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