



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 10/06/2026 TO 10/06/2026

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
2026/06/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/10	2029	06/08/2026		Bond Future	150.8159	150.8159	150.6945	0.080	0.0000	0.0000
2026/06/10	2029	06/08/2026	144.10 Call	Bond Future	6715.8500	6.7159	6594.5200	1.807	0.0000	0.0000
2026/06/10	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2029	05/11/2026		Bond Future	152.1620	152.1620	152.0369	0.082	0.0000	0.0000
2026/06/10	2029	05/11/2026	147.56 Call	Bond Future	4601.9600	4.6020	4476.9300	2.717	0.0000	0.0000
2026/06/10	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	
2026/06/10	2029	04/02/2027		Bond Future	155.1618	155.1618	155.0335	155.0335	0.083	0.0000	0.0000
2026/06/10	2029	04/02/2027	149.72 Call	Bond Future	5441.8400	5.4418	5313.5400	5.3135	2.358	0.0000	0.0000
2026/06/10	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2029	06/05/2027		Bond Future	156.6715	156.6715	156.5410	156.5410	0.083	0.0000	0.0000
2026/06/10	2029	06/05/2027	153.32 Call	Bond Future	3351.5400	3.3515	3220.9600	3.2210	3.896	0.0000	0.0000
2026/06/10	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2029	05/08/2027		Bond Future	159.6531	159.6531	159.5214	159.5214	0.082	0.0000	0.0000
2026/06/10	2029	05/08/2027	156.72 Call	Bond Future	2933.1000	2.9331	2801.4000	2.8014	4.490	0.0000	0.0000
2026/06/10	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2030	06/08/2026	7.21 Put	Bond Future	2619.5500	2.6196	2686.2000	2.6862	2.544	0.0000	0.0000
2026/06/10	2030	06/08/2026	7.21 Call	Bond Future	32.8700	0.0329	28.1200	0.0281	14.451	0.0000	0.0000
2026/06/10	2030	06/08/2026	7.71 Put	Bond Future	1311.3600	1.3114	1360.7300	1.3607	3.765	0.0000	0.0000
2026/06/10	2030	06/08/2026	7.71 Call	Bond Future	243.1600	0.2432	221.1300	0.2211	9.060	0.0000	0.0000
2026/06/10	2030	06/08/2026	8.06 Call	Bond Future	679.3500	0.6794	638.3800	0.6384	6.031	0.0000	0.0000
2026/06/10	2030	06/08/2026	8.06 Put	Bond Future	701.0900	0.7011	731.5200	0.7315	4.340	0.0000	0.0000
2026/06/10	2030	06/08/2026		Bond Future	8.0673	100.0559	8.0914	99.9845	0.298	0.0000	0.0000
2026/06/10	2030	06/08/2026	9.22 Call	Bond Future	3417.9700	3.4180	3348.7800	3.3488	2.024	0.0000	0.0000
2026/06/10	2030	06/08/2026	9.22 Put	Bond Future	65.7400	0.0657	67.9500	0.0680	3.362	0.0000	0.0000
2026/06/10	2030	05/11/2026		Bond Future	8.0997	101.9198	8.1262	101.8460	0.327	0.0000	0.0000
2026/06/10	2030	05/11/2026	8.39 Call	Bond Future	1527.3100	1.5273	1478.3300	1.4783	3.207	0.0000	0.0000
2026/06/10	2030	05/11/2026	8.39 Put	Bond Future	722.9400	0.7229	747.7000	0.7477	3.425	0.0000	0.0000
2026/06/10	2030	04/02/2027		Bond Future	8.1145	99.8979	8.1437	99.8221	0.360	0.0000	0.0000
2026/06/10	2030	04/02/2027	7.82 Call	Bond Future	756.9000	0.7569	725.1500	0.7252	4.195	0.0000	0.0000
2026/06/10	2030	04/02/2027	7.82 Put	Bond Future	1524.0000	1.5240	1568.0200	1.5680	2.888	0.0000	0.0000
2026/06/10	2030	06/05/2027		Bond Future	8.1482	101.8346	8.1804	101.7575	0.395	0.0000	0.0000
2026/06/10	2030	06/05/2027	7.27 Call	Bond Future	357.4500	0.3575	339.0700	0.3391	5.142	0.0000	0.0000
2026/06/10	2030	06/05/2027	7.27 Put	Bond Future	2489.9600	2.4900	2548.6800	2.5487	2.358	0.0000	0.0000
2026/06/10	2030	05/08/2027		Bond Future	8.2260	99.7387	8.2615	99.6610	0.431	0.0000	0.0000
2026/06/10	2030	05/08/2027	8.11 Call	Bond Future	1083.8800	1.0839	1046.1700	1.0462	3.479	0.0000	0.0000
2026/06/10	2030	05/08/2027	8.11 Put	Bond Future	1338.0800	1.3381	1378.0000	1.3780	2.983	0.0000	0.0000
2026/06/10	2031	06/08/2026		Bond Future	116.9146	116.9146	116.6531	116.6531	0.224	0.0000	0.0000
2026/06/10	2031	06/08/2026	113.81 Call	Bond Future	3132.2100	3.1322	2880.8100	2.8808	8.026	0.0000	0.0000
2026/06/10	2031	06/08/2026	113.81 Put	Bond Future	27.5900	0.0276	37.7300	0.0377	36.752	0.0000	0.0000
2026/06/10	2031	05/11/2026		Bond Future	119.1203	119.1203	118.8527	118.8527	0.225	0.0000	0.0000
2026/06/10	2031	05/11/2026	111.49 Call	Bond Future	7630.8900	7.6309	7363.5600	7.3636	3.503	0.0000	0.0000
2026/06/10	2031	05/11/2026	111.49 Put	Bond Future	0.6100	0.0006	0.8500	0.0009	39.344	0.0000	0.0000
2026/06/10	2031	04/02/2027		Bond Future	118.9713	118.9713	118.6978	118.6978	0.230	0.0000	0.0000
2026/06/10	2031	04/02/2027	116.18 Call	Bond Future	3047.8100	3.0478	2820.7300	2.8207	7.451	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	
2026/06/10	2031	04/02/2027	116.18 Put	Bond Future	256.5000	0.2565	302.9600	0.3030	18.113	0.0000	0.0000
2026/06/10	2031	06/05/2027		Bond Future	121.3048	121.3048	121.0261	121.0261	0.230	0.0000	0.0000
2026/06/10	2031	06/05/2027	116.87 Call	Bond Future	4532.4500	4.5325	4274.4600	4.2745	5.692	0.0000	0.0000
2026/06/10	2031	06/05/2027	116.87 Put	Bond Future	97.6400	0.0976	118.3400	0.1183	21.200	0.0000	0.0000
2026/06/10	2031	05/08/2027		Bond Future	121.0555	121.0555	120.7726	120.7726	0.234	0.0000	0.0000
2026/06/10	2031	05/08/2027	121.41 Call	Bond Future	1140.8400	1.1408	1013.3400	1.0133	11.176	0.0000	0.0000
2026/06/10	2031	05/08/2027	121.41 Put	Bond Future	1495.3400	1.4953	1650.7200	1.6507	10.391	0.0000	0.0000
2026/06/10	2032	06/08/2026		Bond Future	8.3413	102.6002	8.3757	102.4485	0.412	0.0000	0.0000
2026/06/10	2032	06/08/2026	10.12 Call	Bond Future	7513.7500	7.5138	7363.6500	7.3637	1.998	0.0000	0.0000
2026/06/10	2032	06/08/2026	10.12 Put	Bond Future	31.0100	0.0310	32.5800	0.0326	5.063	0.0000	0.0000
2026/06/10	2032	05/11/2026		Bond Future	8.3821	100.3511	8.4187	100.1956	0.437	0.0000	0.0000
2026/06/10	2032	05/11/2026	9.16 Call	Bond Future	3912.0300	3.9120	3789.0600	3.7891	3.143	0.0000	0.0000
2026/06/10	2032	05/11/2026	9.16 Put	Bond Future	671.4900	0.6715	703.9800	0.7040	4.838	0.0000	0.0000
2026/06/10	2032	04/02/2027		Bond Future	8.4128	102.3068	8.4518	102.1477	0.463	0.0000	0.0000
2026/06/10	2032	04/02/2027	8.48 Call	Bond Future	2093.9500	2.0940	2006.3000	2.0063	4.186	0.0000	0.0000
2026/06/10	2032	04/02/2027	8.48 Put	Bond Future	1819.8000	1.8198	1891.2500	1.8913	3.926	0.0000	0.0000
2026/06/10	2032	06/05/2027		Bond Future	8.4481	100.1293	8.4895	99.9672	0.490	0.0000	0.0000
2026/06/10	2032	06/05/2027	7.80 Call	Bond Future	974.9500	0.9750	922.6100	0.9226	5.368	0.0000	0.0000
2026/06/10	2032	06/05/2027	7.80 Put	Bond Future	3556.3900	3.5564	3666.0700	3.6661	3.084	0.0000	0.0000
2026/06/10	2032	05/08/2027		Bond Future	8.5080	102.0091	8.5519	101.8449	0.516	0.0000	0.0000
2026/06/10	2032	05/08/2027	8.42 Call	Bond Future	2036.5500	2.0366	1955.0100	1.9550	4.004	0.0000	0.0000
2026/06/10	2032	05/08/2027	8.42 Put	Bond Future	2366.8600	2.3669	2449.4800	2.4495	3.491	0.0000	0.0000
2026/06/10	2033	06/08/2026		Bond Future	147.2167	147.2167	147.5785	147.5785	0.246	0.0000	0.0000
2026/06/10	2033	06/08/2026	134.25 Call	Bond Future	12966.6700	12.9667	13328.5300	13.3285	2.791	0.0000	0.0000
2026/06/10	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2033	05/11/2026		Bond Future	148.3918	148.3918	148.7591	148.7591	0.248	0.0000	0.0000
2026/06/10	2033	05/11/2026	137.26 Call	Bond Future	11131.7800	11.1318	11499.0500	11.4991	3.299	0.0000	0.0000
2026/06/10	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2033	04/02/2027		Bond Future	151.3172	151.3172	151.6909	151.6909	0.247	0.0000	0.0000
2026/06/10	2033	04/02/2027	142.71 Call	Bond Future	8607.2300	8.6072	8980.9300	8.9809	4.342	0.0000	0.0000
2026/06/10	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2033	06/05/2027		Bond Future	152.6463	152.6463	153.0275	153.0275	0.250	0.0000	0.0000
2026/06/10	2033	06/05/2027	151.21 Call	Bond Future	1436.2700	1.4363	1817.4700	1.8175	26.541	0.0000	0.0000
2026/06/10	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2033	05/08/2027		Bond Future	155.5513	155.5513	155.9412	155.9412	0.251	0.0000	0.0000
2026/06/10	2033	05/08/2027	153.15 Call	Bond Future	2401.3400	2.4013	2791.1900	2.7912	16.235	0.0000	0.0000
2026/06/10	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	
2026/06/10	2037	06/08/2026	9.30 Call	Bond Future	3248.7100	3.2487	3102.4800	3.1025	4.501	0.0000	0.0000
2026/06/10	2037	06/08/2026	9.30 Put	Bond Future	853.6100	0.8536	895.7600	0.8958	4.938	0.0000	0.0000
2026/06/10	2037	06/08/2026	11.30 Call	Bond Future	14063.0400	14.0630	13874.8500	13.8749	1.338	0.0000	0.0000
2026/06/10	2037	06/08/2026	11.30 Put	Bond Future	9.4300	0.0094	9.6200	0.0096	2.015	0.0000	0.0000
2026/06/10	2037	06/08/2026	10.70 Call	Bond Future	10827.3000	10.8273	10640.6700	10.6407	1.724	0.0000	0.0000
2026/06/10	2037	06/08/2026	10.70 Put	Bond Future	56.3900	0.0564	58.1400	0.0581	3.103	0.0000	0.0000
2026/06/10	2037	06/08/2026	10.02 Put	Bond Future	209.1600	0.2092	218.3100	0.2183	4.375	0.0000	0.0000
2026/06/10	2037	06/08/2026	10.02 Call	Bond Future	7042.4800	7.0425	6863.2500	6.8633	2.545	0.0000	0.0000
2026/06/10	2037	06/08/2026		Bond Future	8.9300	97.3861	8.9586	97.1977	0.321	0.0000	0.0000
2026/06/10	2037	06/08/2026	11.71 Call	Bond Future	16201.3700	16.2014	16013.0100	16.0130	1.163	0.0000	0.0000
2026/06/10	2037	06/08/2026	11.71 Put	Bond Future	2.2500	0.0023	2.2700	0.0023	0.889	0.0000	0.0000
2026/06/10	2037	05/11/2026		Bond Future	8.9746	99.2002	9.0045	99.0074	0.333	0.0000	0.0000
2026/06/10	2037	05/11/2026	10.62 Call	Bond Future	10336.2200	10.3362	10158.3300	10.1583	1.721	0.0000	0.0000
2026/06/10	2037	05/11/2026	10.62 Put	Bond Future	433.6100	0.4336	448.5800	0.4486	3.452	0.0000	0.0000
2026/06/10	2037	05/11/2026	10.83 Call	Bond Future	11403.2800	11.4033	11222.0100	11.2220	1.590	0.0000	0.0000
2026/06/10	2037	05/11/2026	10.83 Put	Bond Future	336.3700	0.3364	347.9600	0.3480	3.446	0.0000	0.0000
2026/06/10	2037	05/11/2026	10.23 Call	Bond Future	8331.0200	8.3310	8161.2200	8.1612	2.038	0.0000	0.0000
2026/06/10	2037	05/11/2026	10.23 Put	Bond Future	648.0000	0.6480	671.0600	0.6711	3.559	0.0000	0.0000
2026/06/10	2037	05/11/2026	9.46 Put	Bond Future	1498.4700	1.4985	1551.8900	1.5519	3.565	0.0000	0.0000
2026/06/10	2037	05/11/2026	9.46 Call	Bond Future	4570.2900	4.5703	4430.8500	4.4309	3.051	0.0000	0.0000
2026/06/10	2037	04/02/2027	9.81 Call	Bond Future	6437.1100	6.4371	6287.9200	6.2879	2.318	0.0000	0.0000
2026/06/10	2037	04/02/2027	9.81 Put	Bond Future	1552.0700	1.5521	1600.0600	1.6001	3.092	0.0000	0.0000
2026/06/10	2037	04/02/2027	9.31 Call	Bond Future	4252.0400	4.2520	4126.6900	4.1267	2.948	0.0000	0.0000
2026/06/10	2037	04/02/2027	9.31 Put	Bond Future	2393.6900	2.3937	2465.5200	2.4655	3.001	0.0000	0.0000
2026/06/10	2037	04/02/2027	8.44 Put	Bond Future	5246.8300	5.2468	5375.4000	5.3754	2.450	0.0000	0.0000
2026/06/10	2037	04/02/2027	8.44 Call	Bond Future	1515.3000	1.5153	1446.6900	1.4467	4.528	0.0000	0.0000
2026/06/10	2037	04/02/2027		Bond Future	9.0134	96.8749	9.0445	96.6777	0.345	0.0000	0.0000
2026/06/10	2037	04/02/2027	9.51 Call	Bond Future	5094.5900	5.0946	4958.6900	4.9587	2.668	0.0000	0.0000
2026/06/10	2037	04/02/2027	9.51 Put	Bond Future	2009.8400	2.0098	2071.1200	2.0711	3.049	0.0000	0.0000
2026/06/10	2037	06/05/2027		Bond Future	9.0604	98.7530	9.0927	98.5521	0.357	0.0000	0.0000
2026/06/10	2037	06/05/2027	8.58 Call	Bond Future	2065.9700	2.0660	1986.8200	1.9868	3.831	0.0000	0.0000
2026/06/10	2037	06/05/2027	8.58 Put	Bond Future	5118.5200	5.1185	5240.2500	5.2403	2.378	0.0000	0.0000
2026/06/10	2037	05/08/2027		Bond Future	9.1239	96.3482	9.1574	96.1444	0.367	0.0000	0.0000
2026/06/10	2037	05/08/2027	9.05 Call	Bond Future	3536.9300	3.5369	3431.3800	3.4314	2.984	0.0000	0.0000
2026/06/10	2037	05/08/2027	9.05 Put	Bond Future	3988.5000	3.9885	4086.7700	4.0868	2.464	0.0000	0.0000
2026/06/10	2038	06/08/2026		Bond Future	162.2983	162.2983	162.1079	162.1079	0.117	0.0000	0.0000
2026/06/10	2038	06/08/2026	144.72 Call	Bond Future	17578.2600	17.5783	17387.9400	17.3879	1.083	0.0000	0.0000
2026/06/10	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	
2026/06/10	2038	05/11/2026		Bond Future	165.3599	165.3599	165.1645	165.1645	0.118	0.0000	0.0000
2026/06/10	2038	05/11/2026	146.31 Call	Bond Future	19049.9300	19.0499	18854.4900	18.8545	1.026	0.0000	0.0000
2026/06/10	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2038	04/02/2027		Bond Future	166.3525	166.3525	166.1523	166.1523	0.120	0.0000	0.0000
2026/06/10	2038	04/02/2027	153.83 Call	Bond Future	12522.4500	12.5225	12322.3300	12.3223	1.598	0.0000	0.0000
2026/06/10	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2038	06/05/2027		Bond Future	169.6156	169.6156	169.4117	169.4117	0.120	0.0000	0.0000
2026/06/10	2038	06/05/2027	166.10 Call	Bond Future	3515.5500	3.5156	3311.7400	3.3117	5.797	0.0000	0.0000
2026/06/10	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2038	05/08/2027		Bond Future	170.5219	170.5219	170.3157	170.3157	0.121	0.0000	0.0000
2026/06/10	2038	05/08/2027	169.13 Call	Bond Future	1391.9000	1.3919	1185.6800	1.1857	14.816	0.0000	0.0000
2026/06/10	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2040	06/08/2026		Bond Future	9.2064	98.7127	9.2298	98.5362	0.254	0.0000	0.0000
2026/06/10	2040	06/08/2026	12.19 Call	Bond Future	19280.5200	19.2805	19104.0100	19.1040	0.915	0.0000	0.0000
2026/06/10	2040	06/08/2026	12.19 Put	Bond Future	1.7100	0.0017	1.6900	0.0017	1.170	0.0000	0.0000
2026/06/10	2040	05/11/2026		Bond Future	9.2544	100.5515	9.2787	100.3708	0.263	0.0000	0.0000
2026/06/10	2040	05/11/2026	11.06 Call	Bond Future	12676.1900	12.6762	12506.4800	12.5065	1.339	0.0000	0.0000
2026/06/10	2040	05/11/2026	11.06 Put	Bond Future	450.2200	0.4502	461.2700	0.4613	2.454	0.0000	0.0000
2026/06/10	2040	05/11/2026	11.27 Call	Bond Future	13866.2500	13.8663	13694.1500	13.6942	1.241	0.0000	0.0000
2026/06/10	2040	05/11/2026	11.27 Put	Bond Future	362.7500	0.3628	371.4100	0.3714	2.387	0.0000	0.0000
2026/06/10	2040	05/11/2026	10.67 Call	Bond Future	10446.6800	10.4467	10283.1500	10.2832	1.565	0.0000	0.0000
2026/06/10	2040	05/11/2026	10.67 Put	Bond Future	668.5800	0.6686	685.8100	0.6858	2.577	0.0000	0.0000
2026/06/10	2040	05/11/2026	9.91 Put	Bond Future	1489.8300	1.4898	1529.9900	1.5300	2.696	0.0000	0.0000
2026/06/10	2040	05/11/2026	9.91 Call	Bond Future	6200.5600	6.2006	6059.9600	6.0600	2.268	0.0000	0.0000
2026/06/10	2040	04/02/2027	10.17 Call	Bond Future	7875.1700	7.8752	7731.4300	7.7314	1.825	0.0000	0.0000
2026/06/10	2040	04/02/2027	10.17 Put	Bond Future	1763.1200	1.7631	1804.2700	1.8043	2.334	0.0000	0.0000
2026/06/10	2040	04/02/2027	9.67 Call	Bond Future	5345.4900	5.3455	5222.2600	5.2223	2.305	0.0000	0.0000
2026/06/10	2040	04/02/2027	9.67 Put	Bond Future	2668.2100	2.6682	2729.8700	2.7299	2.311	0.0000	0.0000
2026/06/10	2040	04/02/2027	8.78 Put	Bond Future	5865.3600	5.8654	5979.8100	5.9798	1.951	0.0000	0.0000
2026/06/10	2040	04/02/2027	8.78 Call	Bond Future	1964.3000	1.9643	1893.8600	1.8939	3.586	0.0000	0.0000
2026/06/10	2040	04/02/2027		Bond Future	9.2977	98.0021	9.3229	97.8172	0.272	0.0000	0.0000
2026/06/10	2040	04/02/2027	9.93 Call	Bond Future	6630.2700	6.6303	6495.4200	6.4954	2.034	0.0000	0.0000
2026/06/10	2040	04/02/2027	9.93 Put	Bond Future	2144.5400	2.1445	2194.5800	2.1946	2.333	0.0000	0.0000
2026/06/10	2040	06/05/2027		Bond Future	9.3480	99.9020	9.3741	99.7136	0.279	0.0000	0.0000
2026/06/10	2040	06/05/2027	8.88 Call	Bond Future	2530.9600	2.5310	2453.5100	2.4535	3.060	0.0000	0.0000
2026/06/10	2040	06/05/2027	8.88 Put	Bond Future	5994.9800	5.9950	6105.8600	6.1059	1.850	0.0000	0.0000
2026/06/10	2040	05/08/2027		Bond Future	9.4132	97.2680	9.4401	97.0771	0.286	0.0000	0.0000
2026/06/10	2040	05/08/2027	9.33 Call	Bond Future	4207.6300	4.2076	4107.0800	4.1071	2.390	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	
2026/06/10	2040	05/08/2027	9.33 Put	Bond Future	4800.3500	4.8004	4890.7700	4.8908	1.884	0.0000	0.0000
2026/06/10	2043	06/08/2026		Bond Future	125.0565	125.0565	125.0967	125.0967	0.032	0.0000	0.0000
2026/06/10	2043	06/08/2026	110.88 Call	Bond Future	14181.0422	14.1810	14220.7668	14.2208	0.280	0.0000	0.0000
2026/06/10	2043	06/08/2026	110.88 Put	Bond Future	4.5222	0.0045	4.0368	0.0040	10.735	0.0000	0.0000
2026/06/10	2043	05/11/2026		Bond Future	127.4157	127.4157	127.4555	127.4555	0.031	0.0000	0.0000
2026/06/10	2043	05/11/2026	112.84 Call	Bond Future	14665.1516	14.6652	14702.1162	14.7021	0.252	0.0000	0.0000
2026/06/10	2043	05/11/2026	112.84 Put	Bond Future	89.4516	0.0895	86.6162	0.0866	3.170	0.0000	0.0000
2026/06/10	2043	04/02/2027		Bond Future	126.9859	126.9859	127.0259	127.0259	0.031	0.0000	0.0000
2026/06/10	2043	04/02/2027	117.63 Call	Bond Future	10183.7395	10.1837	10212.6493	10.2126	0.284	0.0000	0.0000
2026/06/10	2043	04/02/2027	117.63 Put	Bond Future	827.8295	0.8278	816.7893	0.8168	1.334	0.0000	0.0000
2026/06/10	2043	06/05/2027		Bond Future	129.4766	129.4766	129.5174	129.5174	0.031	0.0000	0.0000
2026/06/10	2043	06/05/2027	127.48 Call	Bond Future	5433.0188	5.4330	5450.5743	5.4506	0.323	0.0000	0.0000
2026/06/10	2043	06/05/2027	127.48 Put	Bond Future	3436.3988	3.4364	3413.2043	3.4132	0.675	0.0000	0.0000
2026/06/10	2043	05/08/2027		Bond Future	128.9274	128.9274	128.9702	128.9702	0.033	0.0000	0.0000
2026/06/10	2043	05/08/2027	129.56 Call	Bond Future	4484.2211	4.4842	4499.8850	4.4999	0.349	0.0000	0.0000
2026/06/10	2043	05/08/2027	129.56 Put	Bond Future	5116.8511	5.1169	5089.6950	5.0897	0.531	0.0000	0.0000
2026/06/10	2044	06/08/2026	9.25 Call	Bond Future	1891.0600	1.8911	1764.7900	1.7648	6.677	0.0000	0.0000
2026/06/10	2044	06/08/2026	9.25 Put	Bond Future	2502.6300	2.5026	2611.1800	2.6112	4.337	0.0000	0.0000
2026/06/10	2044	06/08/2026	9.00 Call	Bond Future	1045.5500	1.0456	957.4900	0.9575	8.422	0.0000	0.0000
2026/06/10	2044	06/08/2026	9.00 Put	Bond Future	3767.8200	3.7678	3914.5800	3.9146	3.895	0.0000	0.0000
2026/06/10	2044	06/08/2026		Bond Future	9.3240	95.3763	9.3526	95.1415	0.307	0.0000	0.0000
2026/06/10	2044	06/08/2026	12.42 Call	Bond Future	21049.0000	21.0490	20814.1800	20.8142	1.116	0.0000	0.0000
2026/06/10	2044	06/08/2026	12.42 Put	Bond Future	2.2600	0.0023	2.2600	0.0023	0.000	0.0000	0.0000
2026/06/10	2044	06/08/2026	9.75 Call	Bond Future	4432.3600	4.4324	4245.1000	4.2451	4.225	0.0000	0.0000
2026/06/10	2044	06/08/2026	9.75 Put	Bond Future	1023.2300	1.0232	1070.7900	1.0708	4.648	0.0000	0.0000
2026/06/10	2044	05/11/2026		Bond Future	9.3697	97.1530	9.3993	96.9129	0.316	0.0000	0.0000
2026/06/10	2044	05/11/2026	11.34 Call	Bond Future	14628.9100	14.6289	14402.8600	14.4029	1.545	0.0000	0.0000
2026/06/10	2044	05/11/2026	11.34 Put	Bond Future	448.9000	0.4489	462.9500	0.4630	3.130	0.0000	0.0000
2026/06/10	2044	04/02/2027		Bond Future	9.4111	94.6627	9.4417	94.4173	0.325	0.0000	0.0000
2026/06/10	2044	04/02/2027	10.18 Call	Bond Future	8041.6700	8.0417	7857.5100	7.8575	2.290	0.0000	0.0000
2026/06/10	2044	04/02/2027	10.18 Put	Bond Future	2147.9100	2.1479	2209.1300	2.2091	2.850	0.0000	0.0000
2026/06/10	2044	06/05/2027		Bond Future	9.4586	96.4977	9.4901	96.2478	0.333	0.0000	0.0000
2026/06/10	2044	06/05/2027	9.08 Call	Bond Future	3131.3700	3.1314	3022.2800	3.0223	3.484	0.0000	0.0000
2026/06/10	2044	06/05/2027	9.08 Put	Bond Future	6215.5100	6.2155	6356.3600	6.3564	2.266	0.0000	0.0000
2026/06/10	2044	05/08/2027		Bond Future	9.5188	93.9252	9.5512	93.6714	0.341	0.0000	0.0000
2026/06/10	2044	05/08/2027	9.44 Call	Bond Future	4725.6300	4.7256	4592.0200	4.5920	2.827	0.0000	0.0000
2026/06/10	2044	05/08/2027	9.44 Put	Bond Future	5346.9700	5.3470	5467.1600	5.4672	2.248	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	
2026/06/10	2046	06/08/2026		Bond Future	145.6551	145.6551	145.7009	145.7009	0.031	0.0000	0.0000
2026/06/10	2046	06/08/2026	122.38 Call	Bond Future	23275.0900	23.2751	23320.9000	23.3209	0.197	0.0000	0.0000
2026/06/10	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2046	05/11/2026		Bond Future	146.0477	146.0477	146.0929	146.0929	0.031	0.0000	0.0000
2026/06/10	2046	05/11/2026	125.48 Call	Bond Future	20567.7100	20.5677	20612.9400	20.6129	0.220	0.0000	0.0000
2026/06/10	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2046	04/02/2027		Bond Future	148.9271	148.9271	148.9724	148.9724	0.030	0.0000	0.0000
2026/06/10	2046	04/02/2027	131.09 Call	Bond Future	17837.1100	17.8371	17882.4300	17.8824	0.254	0.0000	0.0000
2026/06/10	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2046	06/05/2027		Bond Future	149.4382	149.4382	149.4846	149.4846	0.031	0.0000	0.0000
2026/06/10	2046	06/05/2027	148.99 Call	Bond Future	448.1500	0.4482	494.5600	0.4946	10.356	0.0000	0.0000
2026/06/10	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2046	05/08/2027		Bond Future	152.2808	152.2808	152.3296	152.3296	0.032	0.0000	0.0000
2026/06/10	2046	05/08/2027	149.17 Call	Bond Future	3110.8200	3.1108	3159.6000	3.1596	1.568	0.0000	0.0000
2026/06/10	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2050	06/08/2026		Bond Future	147.3736	147.3736	147.4210	147.4210	0.032	0.0000	0.0000
2026/06/10	2050	06/08/2026	123.27 Call	Bond Future	24103.5900	24.1036	24151.0200	24.1510	0.197	0.0000	0.0000
2026/06/10	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2050	05/11/2026		Bond Future	150.1536	150.1536	150.2004	150.2004	0.031	0.0000	0.0000
2026/06/10	2050	05/11/2026	123.84 Call	Bond Future	26313.5500	26.3136	26360.4000	26.3604	0.178	0.0000	0.0000
2026/06/10	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2050	04/02/2027		Bond Future	150.5897	150.5897	150.6368	150.6368	0.031	0.0000	0.0000
2026/06/10	2050	04/02/2027	132.39 Call	Bond Future	18199.7000	18.1997	18246.7500	18.2468	0.259	0.0000	0.0000
2026/06/10	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2050	06/05/2027		Bond Future	153.5435	153.5435	153.5919	153.5919	0.032	0.0000	0.0000
2026/06/10	2050	06/05/2027	150.46 Call	Bond Future	3083.4800	3.0835	3131.9200	3.1319	1.571	0.0000	0.0000
2026/06/10	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	2050	05/08/2027		Bond Future	153.8807	153.8807	153.9312	153.9312	0.033	0.0000	0.0000
2026/06/10	2050	05/08/2027	152.97 Call	Bond Future	910.6600	0.9107	961.2400	0.9612	5.554	0.0000	0.0000
2026/06/10	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	AL37	06/08/2026		Index Future	1286.9710	1286.9710	1285.4420	1285.4420	0.119	0.0000	0.0000
2026/06/10	AL37	05/11/2026		Index Future	1311.1850	1311.1850	1309.6230	1309.6230	0.119	0.0000	0.0000
2026/06/10	AL37	04/02/2027		Index Future	1336.7210	1336.7210	1335.1260	1335.1260	0.119	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	
2026/06/10	AL37	06/05/2027		Index Future	1362.6440	1362.6440	1361.0190	1361.0190	0.119	0.0000	0.0000
2026/06/10	AL37	05/08/2027		Index Future	1388.0280	1388.0280	1386.3760	1386.3760	0.119	0.0000	0.0000
2026/06/10	AL7T	06/08/2026		Index Future	1668.2070	1668.2070	1665.1150	1665.1150	0.185	0.0000	0.0000
2026/06/10	AL7T	05/11/2026		Index Future	1699.5940	1699.5940	1696.4390	1696.4390	0.186	0.0000	0.0000
2026/06/10	AL7T	04/02/2027		Index Future	1732.6940	1732.6940	1729.4740	1729.4740	0.186	0.0000	0.0000
2026/06/10	AL7T	06/05/2027		Index Future	1766.2970	1766.2970	1763.0150	1763.0150	0.186	0.0000	0.0000
2026/06/10	AL7T	05/08/2027		Index Future	1799.2000	1799.2000	1795.8610	1795.8610	0.186	0.0000	0.0000
2026/06/10	ALBI	06/08/2026		Index Future	1409.0960	1409.0960	1406.7480	1406.7480	0.167	0.0000	0.0000
2026/06/10	ALBI	05/11/2026		Index Future	1435.6080	1435.6080	1433.2110	1433.2110	0.167	0.0000	0.0000
2026/06/10	ALBI	04/02/2027		Index Future	1463.5670	1463.5670	1461.1210	1461.1210	0.167	0.0000	0.0000
2026/06/10	ALBI	06/05/2027		Index Future	1491.9500	1491.9500	1489.4570	1489.4570	0.167	0.0000	0.0000
2026/06/10	ALBI	05/08/2027		Index Future	1519.7420	1519.7420	1517.2070	1517.2070	0.167	0.0000	0.0000
2026/06/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	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	
2026/06/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/10	ES33	06/08/2026		Bond Future	9.1090	94.7714	9.1375	94.6331	0.312	0.0000	0.0000
2026/06/10	ES33	06/08/2026	12.02 Call	Bond Future	12902.7600	12.9028	12764.4400	12.7644	1.072	0.0000	0.0000
2026/06/10	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES33	05/11/2026		Bond Future	9.1750	92.7654	9.2049	92.6236	0.327	0.0000	0.0000
2026/06/10	ES33	05/11/2026	10.83 Call	Bond Future	7437.0500	7.4371	7295.2300	7.2952	1.907	0.0000	0.0000
2026/06/10	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES33	04/02/2027		Bond Future	9.2371	94.5948	9.2687	94.4497	0.342	0.0000	0.0000
2026/06/10	ES33	04/02/2027	9.70 Call	Bond Future	2098.2600	2.0983	1953.1300	1.9531	6.917	0.0000	0.0000
2026/06/10	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES33	06/05/2027		Bond Future	9.3014	92.6539	9.3346	92.5061	0.357	0.0000	0.0000
2026/06/10	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES33	06/05/2027	8.80 Put	Bond Future	2271.4400	2.2714	2419.2300	2.4192	6.506	0.0000	0.0000
2026/06/10	ES33	05/08/2027		Bond Future	9.3870	94.4140	9.4217	94.2642	0.370	0.0000	0.0000
2026/06/10	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	
2026/06/10	ES33	05/08/2027	9.27 Put	Bond Future	506.4700	0.5065	656.2100	0.6562	29.565	0.0000	0.0000
2026/06/10	ES42	06/08/2026		Bond Future	9.6382	93.3918	9.6615	93.2177	0.242	0.0000	0.0000
2026/06/10	ES42	06/08/2026	12.65 Call	Bond Future	18917.5000	18.9175	18743.3400	18.7433	0.921	0.0000	0.0000
2026/06/10	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES42	05/11/2026		Bond Future	9.6955	90.8893	9.7197	90.7110	0.250	0.0000	0.0000
2026/06/10	ES42	05/11/2026	11.66 Call	Bond Future	12924.4900	12.9245	12746.2200	12.7462	1.379	0.0000	0.0000
2026/06/10	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES42	04/02/2027		Bond Future	9.7481	92.6821	9.7732	92.4998	0.257	0.0000	0.0000
2026/06/10	ES42	04/02/2027	10.29 Call	Bond Future	3822.1500	3.8222	3639.8400	3.6398	4.770	0.0000	0.0000
2026/06/10	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES42	06/05/2027		Bond Future	9.8048	90.2352	9.8307	90.0494	0.264	0.0000	0.0000
2026/06/10	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES42	06/05/2027	9.33 Put	Bond Future	3507.1600	3.5072	3692.9300	3.6929	5.297	0.0000	0.0000
2026/06/10	ES42	05/08/2027		Bond Future	9.8731	91.9476	9.8997	91.7591	0.270	0.0000	0.0000
2026/06/10	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	ES42	05/08/2027	9.84 Put	Bond Future	234.4700	0.2345	422.8900	0.4229	80.360	0.0000	0.0000
2026/06/10	GOVI	06/08/2026		GOVI	1382.1840	1382.1840	1379.8440	1379.8440	0.169	0.0000	0.0000
2026/06/10	GOVI	06/08/2026	1,189. Call 00	GOVI	1931840.0000	193.1840	1908440.0000	190.8440	1.211	0.0000	0.0000
2026/06/10	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	GOVI	05/11/2026		GOVI	1408.1900	1408.1900	1405.8010	1405.8010	0.170	0.0000	0.0000
2026/06/10	GOVI	05/11/2026	1,277. Call 00	GOVI	1311900.0000	131.1900	1288010.0000	128.8010	1.821	0.0000	0.0000
2026/06/10	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	GOVI	04/02/2027		GOVI	1435.6150	1435.6150	1433.1770	1433.1770	0.170	0.0000	0.0000
2026/06/10	GOVI	04/02/2027	1,369. Call 00	GOVI	666150.0000	66.6150	641770.0000	64.1770	3.660	0.0000	0.0000
2026/06/10	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	GOVI	06/05/2027		GOVI	1463.4560	1463.4560	1460.9720	1460.9720	0.170	0.0000	0.0000
2026/06/10	GOVI	06/05/2027	1,427. Call 00	GOVI	364560.0000	36.4560	339720.0000	33.9720	6.814	0.0000	0.0000
2026/06/10	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	GOVI	05/08/2027		GOVI	1490.7170	1490.7170	1488.1910	1488.1910	0.169	0.0000	0.0000
2026/06/10	GOVI	05/08/2027	1,465. Call 00	GOVI	257170.0000	25.7170	231910.0000	23.1910	9.822	0.0000	0.0000
2026/06/10	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/10	I258	06/08/2026		Bond Future	135.8194	135.8194	134.9307	134.9307	0.654	0.0000	0.0000
2026/06/10	I258	06/08/2026	112.95 Call	Bond Future	22873.1023	22.8731	21985.5828	21.9856	3.880	0.0000	0.0000
2026/06/10	I258	06/08/2026	112.95 Put	Bond Future	3.7323	0.0037	4.8528	0.0049	30.022	0.0000	0.0000
2026/06/10	I258	05/11/2026		Bond Future	138.3816	138.3816	137.4750	137.4750	0.655	0.0000	0.0000
2026/06/10	I258	05/11/2026	114.95 Call	Bond Future	23543.1432	23.5431	22655.7639	22.6558	3.769	0.0000	0.0000
2026/06/10	I258	05/11/2026	114.95 Put	Bond Future	111.5132	0.1115	130.7439	0.1307	17.245	0.0000	0.0000
2026/06/10	I258	04/02/2027		Bond Future	138.1678	138.1678	137.2429	137.2429	0.669	0.0000	0.0000
2026/06/10	I258	04/02/2027	118.90 Call	Bond Future	19941.7153	19.9417	19096.2424	19.0962	4.240	0.0000	0.0000
2026/06/10	I258	04/02/2027	118.90 Put	Bond Future	673.8853	0.6739	753.3524	0.7534	11.792	0.0000	0.0000
2026/06/10	I258	06/05/2027		Bond Future	140.8778	140.8778	139.9348	139.9348	0.669	0.0000	0.0000
2026/06/10	I258	06/05/2027	134.78 Call	Bond Future	10477.3972	10.4774	9854.7283	9.8547	5.943	0.0000	0.0000
2026/06/10	I258	06/05/2027	134.78 Put	Bond Future	4379.6272	4.3796	4699.9483	4.6999	7.314	0.0000	0.0000
2026/06/10	I258	05/08/2027		Bond Future	140.5458	140.5458	139.5862	139.5862	0.683	0.0000	0.0000
2026/06/10	I258	05/08/2027	138.93 Call	Bond Future	8674.2561	8.6743	8136.3346	8.1363	6.201	0.0000	0.0000
2026/06/10	I258	05/08/2027	138.93 Put	Bond Future	7058.5061	7.0585	7480.0946	7.4801	5.973	0.0000	0.0000
2026/06/10	IGOV	06/08/2026		Index Future	454.7100	454.7100	454.6590	454.6590	0.011	0.0000	0.0000
2026/06/10	IGOV	05/11/2026		Index Future	463.3760	463.3760	463.3230	463.3230	0.011	0.0000	0.0000
2026/06/10	IGOV	04/02/2027		Index Future	472.5090	472.5090	472.4540	472.4540	0.012	0.0000	0.0000
2026/06/10	IGOV	06/05/2027		Index Future	481.7780	481.7780	481.7230	481.7230	0.011	0.0000	0.0000
2026/06/10	IGOV	05/08/2027		Index Future	490.8570	490.8570	490.8020	490.8020	0.011	0.0000	0.0000
2026/06/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/10	R033	06/08/2026		Bond Future	8.4209	111.5439	8.4552	111.3638	0.407	0.0000	0.0000
2026/06/10	R033	06/08/2026	10.25 Call	Bond Future	9120.6000	9.1206	8942.0700	8.9421	1.957	0.0000	0.0000
2026/06/10	R033	06/08/2026	10.25 Put	Bond Future	31.0100	0.0310	32.5800	0.0326	5.063	0.0000	0.0000
2026/06/10	R033	05/11/2026		Bond Future	8.4620	108.5790	8.4983	108.3945	0.429	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	
2026/06/10	R033	05/11/2026	9.33 Call	Bond Future	5009.0700	5.0091	4859.0300	4.8590	2.995	0.0000	0.0000
2026/06/10	R033	05/11/2026	9.33 Put	Bond Future	706.9300	0.7069	741.3800	0.7414	4.873	0.0000	0.0000
2026/06/10	R033	04/02/2027		Bond Future	8.4939	110.6952	8.5323	110.5064	0.452	0.0000	0.0000
2026/06/10	R033	04/02/2027	8.65 Call	Bond Future	2764.5800	2.7646	2654.7900	2.6548	3.971	0.0000	0.0000
2026/06/10	R033	04/02/2027	8.65 Put	Bond Future	2000.3400	2.0003	2079.3200	2.0793	3.948	0.0000	0.0000
2026/06/10	R033	06/05/2027		Bond Future	8.5299	107.7976	8.5705	107.6053	0.475	0.0000	0.0000
2026/06/10	R033	06/05/2027	7.93 Call	Bond Future	1254.5700	1.2546	1189.4800	1.1895	5.188	0.0000	0.0000
2026/06/10	R033	06/05/2027	7.93 Put	Bond Future	4150.4400	4.1504	4277.5900	4.2776	3.064	0.0000	0.0000
2026/06/10	R033	05/08/2027		Bond Future	8.5877	109.8207	8.6304	109.6258	0.497	0.0000	0.0000
2026/06/10	R033	05/08/2027	8.54 Call	Bond Future	2575.1800	2.5752	2475.8300	2.4758	3.858	0.0000	0.0000
2026/06/10	R033	05/08/2027	8.54 Put	Bond Future	2793.1400	2.7931	2888.6800	2.8887	3.421	0.0000	0.0000
2026/06/10	R035	06/08/2026	7.70 Put	Bond Future	5867.4300	5.8674	6028.0300	6.0280	2.737	0.0000	0.0000
2026/06/10	R035	06/08/2026	7.70 Call	Bond Future	100.8500	0.1009	86.4800	0.0865	14.249	0.0000	0.0000
2026/06/10	R035	06/08/2026	7.90 Put	Bond Future	4679.6000	4.6796	4829.8300	4.8298	3.210	0.0000	0.0000
2026/06/10	R035	06/08/2026	7.90 Call	Bond Future	196.3500	0.1964	171.6100	0.1716	12.600	0.0000	0.0000
2026/06/10	R035	06/08/2026	8.34 Call	Bond Future	761.0500	0.7611	694.5700	0.6946	8.735	0.0000	0.0000
2026/06/10	R035	06/08/2026	8.34 Put	Bond Future	2489.8500	2.4899	2598.3400	2.5983	4.357	0.0000	0.0000
2026/06/10	R035	06/08/2026	7.95 Put	Bond Future	4395.4100	4.3954	4542.3400	4.5423	3.343	0.0000	0.0000
2026/06/10	R035	06/08/2026	7.95 Call	Bond Future	229.9000	0.2299	201.8600	0.2019	12.197	0.0000	0.0000
2026/06/10	R035	06/08/2026	10.22 Put	Bond Future	62.2000	0.0622	64.5600	0.0646	3.794	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.72 Call	Bond Future	6501.7300	6.5017	6334.8400	6.3348	2.567	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.72 Put	Bond Future	171.3800	0.1714	179.4600	0.1795	4.715	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.22 Put	Bond Future	475.2100	0.4752	500.0100	0.5000	5.219	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.22 Call	Bond Future	3983.3600	3.9834	3833.1900	3.8332	3.770	0.0000	0.0000
2026/06/10	R035	06/08/2026	10.13 Call	Bond Future	8640.2700	8.6403	8468.2600	8.4683	1.991	0.0000	0.0000
2026/06/10	R035	06/08/2026	10.13 Put	Bond Future	74.5000	0.0745	77.4600	0.0775	3.973	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.63 Call	Bond Future	6036.3800	6.0364	5871.3800	5.8714	2.733	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.63 Put	Bond Future	206.1200	0.2061	216.0900	0.2161	4.837	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.13 Put	Bond Future	569.3800	0.5694	599.2600	0.5993	5.248	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.13 Call	Bond Future	3558.0100	3.5580	3412.9200	3.4129	4.078	0.0000	0.0000
2026/06/10	R035	06/08/2026	8.29 Put	Bond Future	2698.0400	2.6980	2812.4100	2.8124	4.239	0.0000	0.0000
2026/06/10	R035	06/08/2026	8.29 Call	Bond Future	660.9300	0.6609	600.3300	0.6003	9.169	0.0000	0.0000
2026/06/10	R035	06/08/2026	8.79 Put	Bond Future	1110.0600	1.1101	1167.0500	1.1671	5.134	0.0000	0.0000
2026/06/10	R035	06/08/2026	8.79 Call	Bond Future	2103.4100	2.1034	1985.4300	1.9854	5.609	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.39 Call	Bond Future	4816.5400	4.8165	4658.7600	4.6588	3.276	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.39 Put	Bond Future	336.7400	0.3367	353.9300	0.3539	5.105	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.71 Call	Bond Future	6449.8900	6.4499	6283.1900	6.2832	2.585	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.71 Put	Bond Future	174.9400	0.1749	183.2100	0.1832	4.727	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	
2026/06/10	R035	06/08/2026	9.21 Call	Bond Future	3935.5400	3.9355	3785.8900	3.7859	3.803	0.0000	0.0000
2026/06/10	R035	06/08/2026	9.21 Put	Bond Future	484.9300	0.4849	510.2500	0.5103	5.221	0.0000	0.0000
2026/06/10	R035	06/08/2026	8.71 Put	Bond Future	1292.5000	1.2925	1357.7200	1.3577	5.046	0.0000	0.0000
2026/06/10	R035	06/08/2026	8.71 Call	Bond Future	1808.7600	1.8088	1699.0100	1.6990	6.068	0.0000	0.0000
2026/06/10	R035	06/08/2026	10.22 Call	Bond Future	9109.4400	9.1094	8936.8300	8.9368	1.895	0.0000	0.0000
2026/06/10	R035	06/08/2026		Bond Future	8.6240	105.4674	8.6531	105.2924	0.337	0.0000	0.0000
2026/06/10	R035	06/08/2026	11.06 Call	Bond Future	13392.4400	13.3924	13217.6000	13.2176	1.306	0.0000	0.0000
2026/06/10	R035	06/08/2026	11.06 Put	Bond Future	5.8400	0.0058	5.9700	0.0060	2.226	0.0000	0.0000
2026/06/10	R035	05/11/2026		Bond Future	8.6674	102.9293	8.6979	102.7501	0.352	0.0000	0.0000
2026/06/10	R035	05/11/2026	10.03 Call	Bond Future	8107.2200	8.1072	7946.5300	7.9465	1.982	0.0000	0.0000
2026/06/10	R035	05/11/2026	10.03 Put	Bond Future	486.4200	0.4864	504.8800	0.5049	3.795	0.0000	0.0000
2026/06/10	R035	05/11/2026	9.80 Call	Bond Future	7015.1800	7.0152	6860.0800	6.8601	2.211	0.0000	0.0000
2026/06/10	R035	05/11/2026	9.80 Put	Bond Future	627.1700	0.6272	651.2200	0.6512	3.835	0.0000	0.0000
2026/06/10	R035	05/11/2026	9.30 Call	Bond Future	4739.2800	4.7393	4602.3900	4.6024	2.888	0.0000	0.0000
2026/06/10	R035	05/11/2026	9.30 Put	Bond Future	1105.0100	1.1050	1147.2700	1.1473	3.824	0.0000	0.0000
2026/06/10	R035	05/11/2026	8.80 Put	Bond Future	1965.7100	1.9657	2037.1000	2.0371	3.632	0.0000	0.0000
2026/06/10	R035	05/11/2026	8.80 Call	Bond Future	2741.6600	2.7417	2633.9000	2.6339	3.930	0.0000	0.0000
2026/06/10	R035	05/11/2026	8.97 Call	Bond Future	3373.0800	3.3731	3254.0700	3.2541	3.528	0.0000	0.0000
2026/06/10	R035	05/11/2026	8.97 Put	Bond Future	1613.2900	1.6133	1673.4300	1.6734	3.728	0.0000	0.0000
2026/06/10	R035	05/11/2026	8.47 Call	Bond Future	1704.2800	1.7043	1621.4000	1.6214	4.863	0.0000	0.0000
2026/06/10	R035	05/11/2026	8.47 Put	Bond Future	2874.2600	2.8743	2970.5300	2.9705	3.349	0.0000	0.0000
2026/06/10	R035	05/11/2026	7.97 Put	Bond Future	4921.8700	4.9219	5055.1400	5.0551	2.708	0.0000	0.0000
2026/06/10	R035	05/11/2026	7.97 Call	Bond Future	710.0100	0.7100	664.1300	0.6641	6.462	0.0000	0.0000
2026/06/10	R035	04/02/2027	7.70 Put	Bond Future	6701.4300	6.7014	6845.1100	6.8451	2.144	0.0000	0.0000
2026/06/10	R035	04/02/2027	7.70 Call	Bond Future	717.5400	0.7175	677.9200	0.6779	5.522	0.0000	0.0000
2026/06/10	R035	04/02/2027	8.20 Put	Bond Future	4379.2000	4.3792	4496.2500	4.4963	2.673	0.0000	0.0000
2026/06/10	R035	04/02/2027	8.20 Call	Bond Future	1428.9000	1.4289	1362.6500	1.3627	4.636	0.0000	0.0000
2026/06/10	R035	04/02/2027	8.85 Call	Bond Future	3233.2500	3.2333	3125.6700	3.1257	3.327	0.0000	0.0000
2026/06/10	R035	04/02/2027	8.85 Put	Bond Future	2402.7100	2.4027	2478.4300	2.4784	3.151	0.0000	0.0000
2026/06/10	R035	04/02/2027		Bond Future	8.7045	104.9350	8.7365	104.7517	0.367	0.0000	0.0000
2026/06/10	R035	04/02/2027	9.02 Call	Bond Future	3843.9100	3.8439	3726.8400	3.7268	3.046	0.0000	0.0000
2026/06/10	R035	04/02/2027	9.02 Put	Bond Future	2053.8200	2.0538	2120.0500	2.1201	3.225	0.0000	0.0000
2026/06/10	R035	04/02/2027	9.43 Call	Bond Future	5483.2200	5.4832	5347.2200	5.3472	2.480	0.0000	0.0000
2026/06/10	R035	04/02/2027	9.43 Put	Bond Future	1427.2400	1.4272	1474.5400	1.4745	3.314	0.0000	0.0000
2026/06/10	R035	04/02/2027	8.93 Call	Bond Future	3515.0800	3.5151	3402.9200	3.4029	3.191	0.0000	0.0000
2026/06/10	R035	04/02/2027	8.93 Put	Bond Future	2231.5000	2.2315	2302.6400	2.3026	3.188	0.0000	0.0000
2026/06/10	R035	04/02/2027	8.43 Put	Bond Future	3548.5100	3.5485	3650.6700	3.6507	2.879	0.0000	0.0000
2026/06/10	R035	04/02/2027	8.43 Call	Bond Future	1956.6700	1.9567	1875.5300	1.8755	4.147	0.0000	0.0000
2026/06/10	R035	06/05/2027		Bond Future	8.7404	102.4638	8.7738	102.2771	0.382	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	
2026/06/10	R035	06/05/2027	8.25 Call	Bond Future	1742.6500	1.7427	1671.3500	1.6714	4.091	0.0000	0.0000
2026/06/10	R035	06/05/2027	8.25 Put	Bond Future	4538.6900	4.5387	4654.0500	4.6541	2.542	0.0000	0.0000
2026/06/10	R035	05/08/2027		Bond Future	8.7937	104.3880	8.8284	104.1987	0.395	0.0000	0.0000
2026/06/10	R035	05/08/2027	8.72 Call	Bond Future	3062.1400	3.0621	2965.2900	2.9653	3.163	0.0000	0.0000
2026/06/10	R035	05/08/2027	8.72 Put	Bond Future	3464.7800	3.4648	3557.2300	3.5572	2.668	0.0000	0.0000
2026/06/10	R038	06/08/2026		Bond Future	9.0147	117.1961	9.0434	116.9734	0.319	0.0000	0.0000
2026/06/10	R038	06/08/2026	11.77 Call	Bond Future	18841.8200	18.8418	18619.1900	18.6192	1.182	0.0000	0.0000
2026/06/10	R038	06/08/2026	11.77 Put	Bond Future	2.6800	0.0027	2.7200	0.0027	1.493	0.0000	0.0000
2026/06/10	R038	05/11/2026		Bond Future	9.0650	113.8953	9.0950	113.6674	0.330	0.0000	0.0000
2026/06/10	R038	05/11/2026	10.72 Call	Bond Future	12197.3700	12.1974	11987.0700	11.9871	1.724	0.0000	0.0000
2026/06/10	R038	05/11/2026	10.72 Put	Bond Future	508.0400	0.5080	525.6100	0.5256	3.458	0.0000	0.0000
2026/06/10	R038	04/02/2027		Bond Future	9.1094	116.1150	9.1406	115.8820	0.342	0.0000	0.0000
2026/06/10	R038	04/02/2027	9.60 Call	Bond Future	5976.7100	5.9767	5816.6200	5.8166	2.679	0.0000	0.0000
2026/06/10	R038	04/02/2027	9.60 Put	Bond Future	2387.0500	2.3871	2459.9500	2.4600	3.054	0.0000	0.0000
2026/06/10	R038	06/05/2027		Bond Future	9.1570	112.8812	9.1894	112.6438	0.354	0.0000	0.0000
2026/06/10	R038	06/05/2027	8.71 Call	Bond Future	2548.2700	2.5483	2452.0800	2.4521	3.775	0.0000	0.0000
2026/06/10	R038	06/05/2027	8.71 Put	Bond Future	5897.5500	5.8976	6038.7500	6.0388	2.394	0.0000	0.0000
2026/06/10	R038	05/08/2027		Bond Future	9.2195	114.9995	9.2531	114.7587	0.364	0.0000	0.0000
2026/06/10	R038	05/08/2027	9.15 Call	Bond Future	4222.1600	4.2222	4097.1500	4.0972	2.961	0.0000	0.0000
2026/06/10	R038	05/08/2027	9.15 Put	Bond Future	4723.6700	4.7237	4839.4400	4.8394	2.451	0.0000	0.0000
2026/06/10	R053	06/08/2026	8.10 Put	Bond Future	14291.6200	14.2916	14499.3000	14.4993	1.453	0.0000	0.0000
2026/06/10	R053	06/08/2026	8.10 Call	Bond Future	139.1100	0.1391	123.5100	0.1235	11.214	0.0000	0.0000
2026/06/10	R053	06/08/2026	8.60 Put	Bond Future	8017.3300	8.0173	8185.7300	8.1857	2.100	0.0000	0.0000
2026/06/10	R053	06/08/2026	8.60 Call	Bond Future	694.2400	0.6942	639.3600	0.6394	7.905	0.0000	0.0000
2026/06/10	R053	06/08/2026	9.10 Call	Bond Future	2628.8300	2.6288	2500.9100	2.5009	4.866	0.0000	0.0000
2026/06/10	R053	06/08/2026	9.10 Put	Bond Future	3664.7300	3.6647	3760.0900	3.7601	2.602	0.0000	0.0000
2026/06/10	R053	06/08/2026		Bond Future	9.1864	128.3487	9.2052	128.1254	0.205	0.0000	0.0000
2026/06/10	R053	06/08/2026	12.28 Call	Bond Future	29240.7600	29.2408	29017.3800	29.0174	0.764	0.0000	0.0000
2026/06/10	R053	06/08/2026	12.28 Put	Bond Future	3.3900	0.0034	3.2900	0.0033	2.950	0.0000	0.0000
2026/06/10	R053	06/08/2026	9.60 Call	Bond Future	6248.7700	6.2488	6062.6700	6.0627	2.978	0.0000	0.0000
2026/06/10	R053	06/08/2026	9.60 Put	Bond Future	1487.1900	1.4872	1524.3700	1.5244	2.500	0.0000	0.0000
2026/06/10	R053	05/11/2026		Bond Future	9.2265	124.8773	9.2459	124.6488	0.210	0.0000	0.0000
2026/06/10	R053	05/11/2026	11.21 Call	Bond Future	20700.9300	20.7009	20482.4700	20.4825	1.055	0.0000	0.0000
2026/06/10	R053	05/11/2026	11.21 Put	Bond Future	599.3700	0.5994	609.3600	0.6094	1.667	0.0000	0.0000
2026/06/10	R053	04/02/2027		Bond Future	9.2618	127.3111	9.2818	127.0773	0.216	0.0000	0.0000
2026/06/10	R053	04/02/2027	9.99 Call	Bond Future	11197.0000	11.1970	11018.7200	11.0187	1.592	0.0000	0.0000
2026/06/10	R053	04/02/2027	9.99 Put	Bond Future	3159.1000	3.1591	3214.6200	3.2146	1.757	0.0000	0.0000
2026/06/10	R053	06/05/2027		Bond Future	9.2989	123.9162	9.3195	123.6780	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/10	R053	06/05/2027	8.92 Call	Bond Future	4465.6800	4.4657	4358.1200	4.3581	2.409	0.0000	0.0000
2026/06/10	R053	06/05/2027	8.92 Put	Bond Future	8987.9300	8.9879	9118.5300	9.1185	1.453	0.0000	0.0000
2026/06/10	R053	05/08/2027		Bond Future	9.3457	126.2417	9.3668	126.0002	0.226	0.0000	0.0000
2026/06/10	R053	05/08/2027	9.28 Call	Bond Future	6856.7700	6.8568	6725.2500	6.7253	1.918	0.0000	0.0000
2026/06/10	R053	05/08/2027	9.28 Put	Bond Future	7613.0200	7.6130	7722.9800	7.7230	1.444	0.0000	0.0000
2026/06/10	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/10	R186	06/08/2026	8.57 Call	Bond Future	42.8700	0.0429	42.5000	0.0425	0.863	0.0000	0.0000
2026/06/10	R186	06/08/2026	8.57 Put	Bond Future	42.8700	0.0429	42.5000	0.0425	0.863	0.0000	0.0000
2026/06/10	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/10	R186	05/11/2026	8.12 Call	Bond Future	34.0300	0.0340	33.9100	0.0339	0.353	0.0000	0.0000
2026/06/10	R186	05/11/2026	8.12 Put	Bond Future	34.0300	0.0340	33.9100	0.0339	0.353	0.0000	0.0000
2026/06/10	R202	06/08/2026		Bond Future	302.1491	302.1491	302.2415	302.2415	0.031	0.0000	0.0000
2026/06/10	R202	06/08/2026	278.86 Call	Bond Future	23289.0500	23.2891	23381.5100	23.3815	0.397	0.0000	0.0000
2026/06/10	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R202	05/11/2026		Bond Future	307.8482	307.8482	307.9397	307.9397	0.030	0.0000	0.0000
2026/06/10	R202	05/11/2026	280.46 Call	Bond Future	27388.1500	27.3882	27479.6600	27.4797	0.334	0.0000	0.0000
2026/06/10	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R202	04/02/2027		Bond Future	308.3394	308.3394	308.4308	308.4308	0.030	0.0000	0.0000
2026/06/10	R202	04/02/2027	294.73 Call	Bond Future	13609.4000	13.6094	13700.7800	13.7008	0.671	0.0000	0.0000
2026/06/10	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R202	06/05/2027		Bond Future	314.3876	314.3876	314.4813	314.4813	0.030	0.0000	0.0000
2026/06/10	R202	06/05/2027	306.99 Call	Bond Future	7397.6000	7.3976	7491.3300	7.4913	1.267	0.0000	0.0000
2026/06/10	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R202	05/08/2027		Bond Future	314.6582	314.6582	314.7567	314.7567	0.031	0.0000	0.0000
2026/06/10	R202	05/08/2027	312.97 Call	Bond Future	1688.2000	1.6882	1786.7100	1.7867	5.835	0.0000	0.0000
2026/06/10	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R209	06/08/2026		Bond Future	8.7944	85.9697	8.8233	85.8042	0.329	0.0000	0.0000
2026/06/10	R209	06/08/2026	11.39 Call	Bond Future	13307.9100	13.3079	13142.5100	13.1425	1.243	0.0000	0.0000
2026/06/10	R209	06/08/2026	11.39 Put	Bond Future	4.7100	0.0047	4.7800	0.0048	1.486	0.0000	0.0000
2026/06/10	R209	05/11/2026		Bond Future	8.8367	84.4194	8.8669	84.2500	0.342	0.0000	0.0000
2026/06/10	R209	05/11/2026	10.32 Call	Bond Future	8280.8600	8.2809	8127.2700	8.1273	1.855	0.0000	0.0000
2026/06/10	R209	05/11/2026	10.32 Put	Bond Future	448.5600	0.4486	464.3500	0.4644	3.520	0.0000	0.0000
2026/06/10	R209	04/02/2027		Bond Future	8.8729	86.0645	8.9043	85.8913	0.354	0.0000	0.0000
2026/06/10	R209	04/02/2027	9.28 Call	Bond Future	4101.1500	4.1012	3985.9100	3.9859	2.810	0.0000	0.0000
2026/06/10	R209	04/02/2027	9.28 Put	Bond Future	1891.6900	1.8917	1949.6300	1.9496	3.063	0.0000	0.0000
2026/06/10	R209	04/02/2027	8.96 Call	Bond Future	2991.4000	2.9914	2892.4000	2.8924	3.309	0.0000	0.0000
2026/06/10	R209	04/02/2027	8.96 Put	Bond Future	2512.1500	2.5122	2586.3300	2.5863	2.953	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	
2026/06/10	R209	04/02/2027	8.03 Put	Bond Future	5735.4100	5.7354	5862.4100	5.8624	2.214	0.0000	0.0000
2026/06/10	R209	04/02/2027	8.03 Call	Bond Future	916.1500	0.9162	869.9700	0.8700	5.041	0.0000	0.0000
2026/06/10	R209	06/05/2027	9.32 Call	Bond Future	4367.6000	4.3676	4253.2400	4.2532	2.618	0.0000	0.0000
2026/06/10	R209	06/05/2027	9.32 Put	Bond Future	2193.5400	2.1935	2255.6200	2.2556	2.830	0.0000	0.0000
2026/06/10	R209	06/05/2027	8.25 Put	Bond Future	5118.6400	5.1186	5235.2000	5.2352	2.277	0.0000	0.0000
2026/06/10	R209	06/05/2027	8.25 Call	Bond Future	1435.4000	1.4354	1375.5200	1.3755	4.172	0.0000	0.0000
2026/06/10	R209	06/05/2027		Bond Future	8.9119	84.5809	8.9445	84.4044	0.366	0.0000	0.0000
2026/06/10	R209	06/05/2027	8.41 Call	Bond Future	1738.1900	1.7382	1669.9800	1.6700	3.924	0.0000	0.0000
2026/06/10	R209	06/05/2027	8.41 Put	Bond Future	4512.7500	4.5128	4620.9800	4.6210	2.398	0.0000	0.0000
2026/06/10	R209	05/08/2027		Bond Future	8.9657	86.1692	8.9994	85.9902	0.377	0.0000	0.0000
2026/06/10	R209	05/08/2027	8.87 Call	Bond Future	2999.8700	2.9999	2908.4200	2.9084	3.048	0.0000	0.0000
2026/06/10	R209	05/08/2027	8.87 Put	Bond Future	3509.2500	3.5093	3596.8200	3.5968	2.495	0.0000	0.0000
2026/06/10	R210	06/08/2026		Bond Future	267.9899	267.9899	268.0556	268.0556	0.025	0.0000	0.0000
2026/06/10	R210	06/08/2026	259.84 Call	Bond Future	8149.8500	8.1499	8215.6300	8.2156	0.807	0.0000	0.0000
2026/06/10	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R210	05/11/2026		Bond Future	269.4750	269.4750	269.5396	269.5396	0.024	0.0000	0.0000
2026/06/10	R210	05/11/2026	253.33 Call	Bond Future	16144.9900	16.1450	16209.5900	16.2096	0.400	0.0000	0.0000
2026/06/10	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R210	04/02/2027		Bond Future	274.7879	274.7879	274.8523	274.8523	0.023	0.0000	0.0000
2026/06/10	R210	04/02/2027	266.03 Call	Bond Future	8757.9400	8.7579	8822.3000	8.8223	0.735	0.0000	0.0000
2026/06/10	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R210	06/05/2027		Bond Future	276.5242	276.5242	276.5902	276.5902	0.024	0.0000	0.0000
2026/06/10	R210	06/05/2027	271.13 Call	Bond Future	5394.1500	5.3942	5460.2100	5.4602	1.225	0.0000	0.0000
2026/06/10	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R210	05/08/2027		Bond Future	281.7854	281.7854	281.8552	281.8552	0.025	0.0000	0.0000
2026/06/10	R210	05/08/2027	276.01 Call	Bond Future	5775.4400	5.7754	5845.2100	5.8452	1.208	0.0000	0.0000
2026/06/10	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R213	06/08/2026		Bond Future	8.1993	98.6513	8.2288	98.5443	0.359	0.0000	0.0000
2026/06/10	R213	06/08/2026	9.69 Call	Bond Future	5277.7000	5.2777	5172.5100	5.1725	1.993	0.0000	0.0000
2026/06/10	R213	06/08/2026	9.69 Put	Bond Future	42.5100	0.0425	44.3100	0.0443	4.234	0.0000	0.0000
2026/06/10	R213	05/11/2026		Bond Future	8.2402	96.9375	8.2720	96.8276	0.385	0.0000	0.0000
2026/06/10	R213	05/11/2026	8.75 Call	Bond Future	2468.5400	2.4685	2388.5300	2.3885	3.241	0.0000	0.0000
2026/06/10	R213	05/11/2026	8.75 Put	Bond Future	720.3900	0.7204	750.3100	0.7503	4.153	0.0000	0.0000
2026/06/10	R213	04/02/2027		Bond Future	8.2703	98.8264	8.3045	98.7137	0.414	0.0000	0.0000
2026/06/10	R213	04/02/2027	8.14 Call	Bond Future	1283.1000	1.2831	1228.7200	1.2287	4.238	0.0000	0.0000
2026/06/10	R213	04/02/2027	8.14 Put	Bond Future	1713.6200	1.7136	1771.8900	1.7719	3.400	0.0000	0.0000
2026/06/10	R213	06/05/2027	9.25 Call	Bond Future	3697.3700	3.6974	3610.6500	3.6107	2.345	0.0000	0.0000
2026/06/10	R213	06/05/2027	9.25 Put	Bond Future	779.2300	0.7792	807.2100	0.8072	3.591	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	
2026/06/10	R213	06/05/2027	8.13 Put	Bond Future	1866.1100	1.8661	1926.8900	1.9269	3.257	0.0000	0.0000
2026/06/10	R213	06/05/2027	8.13 Call	Bond Future	1336.8100	1.3368	1282.8900	1.2829	4.033	0.0000	0.0000
2026/06/10	R213	06/05/2027		Bond Future	8.2988	97.1887	8.3355	97.0740	0.442	0.0000	0.0000
2026/06/10	R213	06/05/2027	7.56 Call	Bond Future	638.1400	0.6381	605.0000	0.6050	5.193	0.0000	0.0000
2026/06/10	R213	06/05/2027	7.56 Put	Bond Future	2981.6900	2.9817	3063.2500	3.0633	2.735	0.0000	0.0000
2026/06/10	R213	05/08/2027		Bond Future	8.3564	99.0145	8.3958	98.8986	0.471	0.0000	0.0000
2026/06/10	R213	05/08/2027	8.27 Call	Bond Future	1552.3800	1.5524	1494.8700	1.4949	3.705	0.0000	0.0000
2026/06/10	R213	05/08/2027	8.27 Put	Bond Future	1807.3200	1.8073	1865.7900	1.8658	3.235	0.0000	0.0000
2026/06/10	R213	05/08/2027	8.58 Call	Bond Future	2103.2100	2.1032	2035.8700	2.0359	3.202	0.0000	0.0000
2026/06/10	R213	05/08/2027	8.58 Put	Bond Future	1447.3400	1.4473	1495.9800	1.4960	3.361	0.0000	0.0000
2026/06/10	R213	05/08/2027	7.95 Put	Bond Future	2296.0200	2.2960	2365.4500	2.3655	3.024	0.0000	0.0000
2026/06/10	R213	05/08/2027	7.95 Call	Bond Future	1089.7000	1.0897	1043.1500	1.0432	4.272	0.0000	0.0000
2026/06/10	R214	06/08/2026		Bond Future	9.2303	81.2847	9.2540	81.1264	0.257	0.0000	0.0000
2026/06/10	R214	06/08/2026	11.97 Call	Bond Future	15662.6200	15.6626	15504.3400	15.5043	1.011	0.0000	0.0000
2026/06/10	R214	06/08/2026	11.97 Put	Bond Future	3.7400	0.0037	3.7200	0.0037	0.535	0.0000	0.0000
2026/06/10	R214	05/11/2026		Bond Future	9.2775	79.5011	9.3021	79.3391	0.265	0.0000	0.0000
2026/06/10	R214	05/11/2026	10.97 Call	Bond Future	10604.3300	10.6043	10453.6500	10.4537	1.421	0.0000	0.0000
2026/06/10	R214	05/11/2026	10.97 Put	Bond Future	454.3100	0.4543	465.6300	0.4656	2.492	0.0000	0.0000
2026/06/10	R214	04/02/2027		Bond Future	9.3209	81.0503	9.3463	80.8847	0.272	0.0000	0.0000
2026/06/10	R214	04/02/2027	9.90 Call	Bond Future	5660.0500	5.6601	5541.1100	5.5411	2.101	0.0000	0.0000
2026/06/10	R214	04/02/2027	9.90 Put	Bond Future	2001.2600	2.0013	2047.9300	2.0479	2.332	0.0000	0.0000
2026/06/10	R214	06/05/2027		Bond Future	9.3631	79.3218	9.3893	79.1530	0.279	0.0000	0.0000
2026/06/10	R214	06/05/2027	8.88 Call	Bond Future	2235.5100	2.2355	2166.4200	2.1664	3.091	0.0000	0.0000
2026/06/10	R214	06/05/2027	8.88 Put	Bond Future	5444.3400	5.4443	5543.9900	5.5440	1.830	0.0000	0.0000
2026/06/10	R214	05/08/2027		Bond Future	9.4172	80.8116	9.4440	80.6404	0.286	0.0000	0.0000
2026/06/10	R214	05/08/2027	9.32 Call	Bond Future	3735.4300	3.7354	3645.5700	3.6456	2.406	0.0000	0.0000
2026/06/10	R214	05/08/2027	9.32 Put	Bond Future	4358.3200	4.3583	4439.6700	4.4397	1.867	0.0000	0.0000
2026/06/10	R248	06/08/2026	9.00 Call	Bond Future	1278.2400	1.2782	1203.8300	1.2038	5.821	0.0000	0.0000
2026/06/10	R248	06/08/2026	9.00 Put	Bond Future	3758.3000	3.7583	3850.1500	3.8502	2.444	0.0000	0.0000
2026/06/10	R248	06/08/2026	10.00 Call	Bond Future	6770.9500	6.7710	6618.0600	6.6181	2.258	0.0000	0.0000
2026/06/10	R248	06/08/2026	10.00 Put	Bond Future	637.3000	0.6373	650.6700	0.6507	2.098	0.0000	0.0000
2026/06/10	R248	06/08/2026		Bond Future	9.2731	99.0730	9.2918	98.9068	0.202	0.0000	0.0000
2026/06/10	R248	06/08/2026	12.37 Call	Bond Future	22226.7600	22.2268	22060.4100	22.0604	0.748	0.0000	0.0000
2026/06/10	R248	06/08/2026	12.37 Put	Bond Future	2.9400	0.0029	2.8500	0.0029	3.061	0.0000	0.0000
2026/06/10	R248	05/11/2026		Bond Future	9.3172	96.4794	9.3366	96.3090	0.208	0.0000	0.0000
2026/06/10	R248	05/11/2026	11.31 Call	Bond Future	15740.8200	15.7408	15578.1000	15.5781	1.034	0.0000	0.0000
2026/06/10	R248	05/11/2026	11.31 Put	Bond Future	486.2300	0.4862	493.8600	0.4939	1.569	0.0000	0.0000
2026/06/10	R248	04/02/2027		Bond Future	9.3577	98.3594	9.3777	98.1852	0.214	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	
2026/06/10	R248	04/02/2027	10.11 Call	Bond Future	8571.1600	8.5712	8437.6600	8.4377	1.558	0.0000	0.0000
2026/06/10	R248	04/02/2027	10.11 Put	Bond Future	2352.0000	2.3520	2392.6900	2.3927	1.730	0.0000	0.0000
2026/06/10	R248	06/05/2027		Bond Future	9.3968	95.8241	9.4173	95.6467	0.219	0.0000	0.0000
2026/06/10	R248	06/05/2027	9.05 Call	Bond Future	3498.0900	3.4981	3416.0600	3.4161	2.345	0.0000	0.0000
2026/06/10	R248	06/05/2027	9.05 Put	Bond Future	6573.7400	6.5737	6669.0700	6.6691	1.450	0.0000	0.0000
2026/06/10	R248	05/08/2027		Bond Future	9.4464	97.6234	9.4674	97.4436	0.223	0.0000	0.0000
2026/06/10	R248	05/08/2027	9.37 Call	Bond Future	5128.5800	5.1286	5031.1300	5.0311	1.900	0.0000	0.0000
2026/06/10	R248	05/08/2027	9.37 Put	Bond Future	5785.4600	5.7855	5867.8700	5.8679	1.424	0.0000	0.0000
2026/06/10	R2R9	06/08/2026		Bond Future	9.1248	109.1525	9.1586	108.8928	0.370	0.0000	0.0000
2026/06/10	R2R9	06/08/2026	101.74 Call	Bond Future	96033.0100	96.0330	95773.3100	95.7733	0.270	0.0000	0.0000
2026/06/10	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R2R9	05/11/2026		Bond Future	9.1757	106.2062	9.2108	105.9406	0.383	0.0000	0.0000
2026/06/10	R2R9	05/11/2026	98.56 Call	Bond Future	95236.1200	95.2361	94970.5300	94.9705	0.279	0.0000	0.0000
2026/06/10	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R2R9	04/02/2027		Bond Future	9.2211	108.2760	9.2576	108.0047	0.396	0.0000	0.0000
2026/06/10	R2R9	04/02/2027	9.89 Call	Bond Future	6903.9200	6.9039	6707.6700	6.7077	2.843	0.0000	0.0000
2026/06/10	R2R9	04/02/2027	9.89 Put	Bond Future	2080.4200	2.0804	2155.5300	2.1555	3.610	0.0000	0.0000
2026/06/10	R2R9	06/05/2027		Bond Future	9.2695	105.3946	9.3073	105.1181	0.408	0.0000	0.0000
2026/06/10	R2R9	06/05/2027	8.83 Call	Bond Future	2618.2600	2.6183	2505.8300	2.5058	4.294	0.0000	0.0000
2026/06/10	R2R9	06/05/2027	8.83 Put	Bond Future	5909.1300	5.9091	6073.1900	6.0732	2.776	0.0000	0.0000
2026/06/10	R2R9	06/05/2027	9.64 Call	Bond Future	5784.1200	5.7841	5608.4300	5.6084	3.037	0.0000	0.0000
2026/06/10	R2R9	06/05/2027	9.64 Put	Bond Future	3117.3700	3.1174	3218.1700	3.2182	3.233	0.0000	0.0000
2026/06/10	R2R9	06/05/2027	8.94 Put	Bond Future	5410.1100	5.4101	5565.0600	5.5651	2.864	0.0000	0.0000
2026/06/10	R2R9	06/05/2027	8.94 Call	Bond Future	2956.2800	2.9563	2834.7400	2.8347	4.111	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	9.68 Call	Bond Future	6035.6700	6.0357	5861.8400	5.8618	2.880	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	9.68 Put	Bond Future	3572.1800	3.5722	3679.0700	3.6791	2.992	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	8.90 Put	Bond Future	6201.7000	6.2017	6364.4400	6.3644	2.624	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	8.90 Call	Bond Future	3029.2000	3.0292	2911.2200	2.9112	3.895	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	9.53 Call	Bond Future	5369.3900	5.3694	5205.2900	5.2053	3.056	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	9.53 Put	Bond Future	3957.2200	3.9572	4073.8400	4.0738	2.947	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	8.82 Put	Bond Future	6572.7400	6.5727	6741.4700	6.7415	2.567	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	8.82 Call	Bond Future	2797.8800	2.7979	2685.8900	2.6859	4.003	0.0000	0.0000
2026/06/10	R2R9	05/08/2027		Bond Future	9.3319	107.3726	9.3709	107.0919	0.419	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	9.26 Call	Bond Future	4259.6600	4.2597	4114.6000	4.1146	3.405	0.0000	0.0000
2026/06/10	R2R9	05/08/2027	9.26 Put	Bond Future	4778.3800	4.7784	4914.0400	4.9140	2.839	0.0000	0.0000
2026/06/10	R4R2	06/08/2026		Bond Future	9.3202	110.2408	9.3539	109.9533	0.362	0.0000	0.0000
2026/06/10	R4R2	06/08/2026	102.06 Call	Bond Future	96823.5200	96.8235	96536.0500	96.5361	0.297	0.0000	0.0000
2026/06/10	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	
2026/06/10	R4R2	05/11/2026		Bond Future	9.3724	107.1886	9.4074	106.8948	0.373	0.0000	0.0000
2026/06/10	R4R2	05/11/2026	98.76 Call	Bond Future	95966.0400	95.9660	95672.2100	95.6722	0.306	0.0000	0.0000
2026/06/10	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	R4R2	04/02/2027		Bond Future	9.4196	109.2777	9.4558	108.9775	0.384	0.0000	0.0000
2026/06/10	R4R2	04/02/2027	10.13 Call	Bond Future	8009.4100	8.0094	7790.0500	7.7901	2.739	0.0000	0.0000
2026/06/10	R4R2	04/02/2027	10.13 Put	Bond Future	2340.1400	2.3401	2420.9600	2.4210	3.454	0.0000	0.0000
2026/06/10	R4R2	06/05/2027		Bond Future	9.4696	106.2896	9.5070	105.9837	0.395	0.0000	0.0000
2026/06/10	R4R2	06/05/2027	9.00 Call	Bond Future	2917.6100	2.9176	2794.2600	2.7943	4.228	0.0000	0.0000
2026/06/10	R4R2	06/05/2027	9.00 Put	Bond Future	6872.3600	6.8724	7054.9300	7.0549	2.657	0.0000	0.0000
2026/06/10	R4R2	05/08/2027		Bond Future	9.5321	108.2843	9.5707	107.9736	0.405	0.0000	0.0000
2026/06/10	R4R2	05/08/2027	9.44 Call	Bond Future	4811.7100	4.8117	4651.4900	4.6515	3.330	0.0000	0.0000
2026/06/10	R4R2	05/08/2027	9.44 Put	Bond Future	5558.8400	5.5588	5709.2700	5.7093	2.706	0.0000	0.0000
2026/06/10	RR87	06/08/2026		Bond Future	7.3179	100.8512	7.3154	100.8521	0.035	0.0000	0.0000
2026/06/10	RR87	06/08/2026	6.53 Call	Bond Future	0.6099	0.0006	0.5840	0.0006	4.242	0.0000	0.0000
2026/06/10	RR87	06/08/2026	6.53 Put	Bond Future	279.2799	0.2793	278.3640	0.2784	0.328	0.0000	0.0000
2026/06/10	RR87	05/11/2026		Bond Future	6.6795	102.7292	6.6798	102.7292	0.005	0.0000	0.0000
2026/06/10	RR87	05/11/2026	5.27 Call	Bond Future	0.3170	0.0003	0.3086	0.0003	2.637	0.0000	0.0000
2026/06/10	RR87	05/11/2026	5.27 Put	Bond Future	162.0070	0.1620	162.0386	0.1620	0.020	0.0000	0.0000
2026/06/10	RR88	06/08/2026		Bond Future	7.7147	104.2360	7.7120	104.2393	0.035	0.0000	0.0000
2026/06/10	RR88	06/08/2026	6.79 Call	Bond Future	1.5845	0.0016	1.5092	0.0015	4.755	0.0000	0.0000
2026/06/10	RR88	06/08/2026	6.79 Put	Bond Future	1112.3345	1.1123	1109.0392	1.1090	0.296	0.0000	0.0000
2026/06/10	RR88	05/11/2026		Bond Future	7.7311	105.5289	7.7286	105.5314	0.031	0.0000	0.0000
2026/06/10	RR88	05/11/2026	6.71 Call	Bond Future	14.2565	0.0143	14.1541	0.0142	0.718	0.0000	0.0000
2026/06/10	RR88	05/11/2026	6.71 Put	Bond Future	1082.3865	1.0824	1079.7641	1.0798	0.242	0.0000	0.0000
2026/06/10	RR88	04/02/2027		Bond Future	7.6826	103.7317	7.6802	103.7337	0.031	0.0000	0.0000
2026/06/10	RR88	04/02/2027	7.78 Call	Bond Future	381.1035	0.3811	381.4918	0.3815	0.102	0.0000	0.0000
2026/06/10	RR88	04/02/2027	7.78 Put	Bond Future	299.5935	0.2996	297.9618	0.2980	0.545	0.0000	0.0000
2026/06/10	RR88	06/05/2027		Bond Future	7.6198	105.7428	7.6161	105.7450	0.048	0.0000	0.0000
2026/06/10	RR88	06/05/2027	7.89 Call	Bond Future	377.7751	0.3778	378.6459	0.3786	0.231	0.0000	0.0000
2026/06/10	RR88	06/05/2027	7.89 Put	Bond Future	216.1551	0.2162	214.8259	0.2148	0.615	0.0000	0.0000
2026/06/10	RR88	05/08/2027		Bond Future	7.6334	102.4226	7.6246	102.4257	0.115	0.0000	0.0000
2026/06/10	RR88	05/08/2027	8.07 Call	Bond Future	286.8268	0.2868	288.5882	0.2886	0.614	0.0000	0.0000
2026/06/10	RR88	05/08/2027	8.07 Put	Bond Future	129.6868	0.1297	128.2782	0.1283	1.086	0.0000	0.0000
2026/06/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/10	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
2026/06/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Total

0

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