



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 19/06/2026 TO 19/06/2026

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
2026/06/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/19	2029	06/08/2026		Bond Future	151.2413	151.2413	151.2900	0.032	0.0000	0.0000
2026/06/19	2029	06/08/2026	144.10 Call	Bond Future	7141.2600	7.1413	7189.9800	0.682	0.0000	0.0000
2026/06/19	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2029	05/11/2026		Bond Future	152.5782	152.5782	152.6046	0.017	0.0000	0.0000
2026/06/19	2029	05/11/2026	147.56 Call	Bond Future	5018.1800	5.0182	5044.6400	0.527	0.0000	0.0000
2026/06/19	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0

0

0

0

0

0

8,413

0

0

0

0

0

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	
2026/06/19	2029	04/02/2027		Bond Future	155.4445	155.4445	155.5670	155.5670	0.079	0.0000	0.0000
2026/06/19	2029	04/02/2027	149.72 Call	Bond Future	5724.4800	5.7245	5846.9800	5.8470	2.140	0.0000	0.0000
2026/06/19	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2029	06/05/2027		Bond Future	157.0077	157.0077	157.0505	157.0505	0.027	0.0000	0.0000
2026/06/19	2029	06/05/2027	153.32 Call	Bond Future	3687.6800	3.6877	3730.5200	3.7305	1.162	0.0000	0.0000
2026/06/19	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2029	05/08/2027		Bond Future	160.2065	160.2065	160.0537	160.0537	0.095	0.0000	0.0000
2026/06/19	2029	05/08/2027	156.72 Call	Bond Future	3486.5100	3.4865	3333.7300	3.3337	4.382	0.0000	0.0000
2026/06/19	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2030	06/08/2026	7.21 Put	Bond Future	1900.9400	1.9009	1943.0600	1.9431	2.216	0.0000	0.0000
2026/06/19	2030	06/08/2026	7.21 Call	Bond Future	71.7900	0.0718	49.8700	0.0499	30.534	0.0000	0.0000
2026/06/19	2030	06/08/2026	7.71 Put	Bond Future	759.2200	0.7592	779.6100	0.7796	2.686	0.0000	0.0000
2026/06/19	2030	06/08/2026	7.71 Call	Bond Future	448.5500	0.4486	404.9000	0.4049	9.731	0.0000	0.0000
2026/06/19	2030	06/08/2026	8.06 Call	Bond Future	1071.1400	1.0711	1020.4600	1.0205	4.731	0.0000	0.0000
2026/06/19	2030	06/08/2026	8.06 Put	Bond Future	335.3500	0.3354	348.7100	0.3487	3.984	0.0000	0.0000
2026/06/19	2030	06/08/2026		Bond Future	7.8134	100.8135	7.8348	100.7494	0.274	0.0000	0.0000
2026/06/19	2030	06/08/2026	9.22 Call	Bond Future	4127.6900	4.1277	4063.8200	4.0638	1.547	0.0000	0.0000
2026/06/19	2030	06/08/2026	9.22 Put	Bond Future	17.9300	0.0179	18.1000	0.0181	0.948	0.0000	0.0000
2026/06/19	2030	05/11/2026		Bond Future	7.8270	102.6828	7.8558	102.6020	0.367	0.0000	0.0000
2026/06/19	2030	05/11/2026	8.39 Call	Bond Future	2013.3900	2.0134	1942.1300	1.9421	3.539	0.0000	0.0000
2026/06/19	2030	05/11/2026	8.39 Put	Bond Future	445.9600	0.4460	455.5100	0.4555	2.141	0.0000	0.0000
2026/06/19	2030	04/02/2027		Bond Future	7.8524	100.5801	7.8593	100.5622	0.088	0.0000	0.0000
2026/06/19	2030	04/02/2027	7.82 Call	Bond Future	1039.0700	1.0391	1014.5200	1.0145	2.363	0.0000	0.0000
2026/06/19	2030	04/02/2027	7.82 Put	Bond Future	1123.9100	1.1239	1117.3500	1.1174	0.584	0.0000	0.0000
2026/06/19	2030	06/05/2027		Bond Future	7.8444	102.5659	7.8748	102.4924	0.388	0.0000	0.0000
2026/06/19	2030	06/05/2027	7.27 Call	Bond Future	540.5300	0.5405	473.3300	0.4733	12.432	0.0000	0.0000
2026/06/19	2030	06/05/2027	7.27 Put	Bond Future	1941.7400	1.9417	1948.0500	1.9481	0.325	0.0000	0.0000
2026/06/19	2030	05/08/2027		Bond Future	7.8237	100.6240	7.9165	100.4189	1.186	0.0000	0.0000
2026/06/19	2030	05/08/2027	8.11 Call	Bond Future	1540.9600	1.5410	1448.7900	1.4488	5.981	0.0000	0.0000
2026/06/19	2030	05/08/2027	8.11 Put	Bond Future	909.8500	0.9099	1022.7600	1.0228	12.410	0.0000	0.0000
2026/06/19	2031	06/08/2026		Bond Future	117.0831	117.0831	117.0416	117.0416	0.035	0.0000	0.0000
2026/06/19	2031	06/08/2026	113.81 Call	Bond Future	3286.1100	3.2861	3242.9700	3.2430	1.313	0.0000	0.0000
2026/06/19	2031	06/08/2026	113.81 Put	Bond Future	13.0200	0.0130	11.3600	0.0114	12.750	0.0000	0.0000
2026/06/19	2031	05/11/2026		Bond Future	119.2822	119.2822	119.2219	119.2219	0.051	0.0000	0.0000
2026/06/19	2031	05/11/2026	111.49 Call	Bond Future	7792.5000	7.7925	7732.1800	7.7322	0.774	0.0000	0.0000
2026/06/19	2031	05/11/2026	111.49 Put	Bond Future	0.3200	0.0003	0.2700	0.0003	15.625	0.0000	0.0000
2026/06/19	2031	04/02/2027		Bond Future	119.0181	119.0181	119.0312	119.0312	0.011	0.0000	0.0000
2026/06/19	2031	04/02/2027	116.18 Call	Bond Future	3073.6800	3.0737	3074.3800	3.0744	0.023	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
1,000
0
1,000
0
1,000
153,211
0
0
15
0
0
0
0
0
0
0
0
0
0
0
0
0
5,856
0
0
7,356
0
0
0
0

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	
2026/06/19	2031	04/02/2027	116.18 Put	Bond Future	235.5800	0.2356	223.1700	0.2232	5.268	0.0000	0.0000
2026/06/19	2031	06/05/2027		Bond Future	121.3937	121.3937	121.3431	121.3431	0.042	0.0000	0.0000
2026/06/19	2031	06/05/2027	116.87 Call	Bond Future	4609.8400	4.6098	4557.5900	4.5576	1.133	0.0000	0.0000
2026/06/19	2031	06/05/2027	116.87 Put	Bond Future	86.1400	0.0861	84.5000	0.0845	1.904	0.0000	0.0000
2026/06/19	2031	05/08/2027		Bond Future	121.3015	121.3015	121.0976	121.0976	0.168	0.0000	0.0000
2026/06/19	2031	05/08/2027	121.41 Call	Bond Future	1244.2200	1.2442	1119.2800	1.1193	10.042	0.0000	0.0000
2026/06/19	2031	05/08/2027	121.41 Put	Bond Future	1352.7000	1.3527	1431.7000	1.4317	5.840	0.0000	0.0000
2026/06/19	2032	06/08/2026		Bond Future	8.0615	103.8446	8.0875	103.7282	0.322	0.0000	0.0000
2026/06/19	2032	06/08/2026	10.12 Call	Bond Future	8733.4100	8.7334	8616.0100	8.6160	1.344	0.0000	0.0000
2026/06/19	2032	06/08/2026	10.12 Put	Bond Future	6.2500	0.0063	5.1800	0.0052	17.120	0.0000	0.0000
2026/06/19	2032	05/11/2026		Bond Future	8.0883	101.6101	8.1194	101.4759	0.385	0.0000	0.0000
2026/06/19	2032	05/11/2026	9.16 Call	Bond Future	4885.9800	4.8860	4766.5800	4.7666	2.444	0.0000	0.0000
2026/06/19	2032	05/11/2026	9.16 Put	Bond Future	386.4100	0.3864	401.2400	0.4012	3.838	0.0000	0.0000
2026/06/19	2032	04/02/2027		Bond Future	8.1244	103.4945	8.1418	103.4224	0.214	0.0000	0.0000
2026/06/19	2032	04/02/2027	8.48 Call	Bond Future	2746.4400	2.7464	2683.9400	2.6839	2.276	0.0000	0.0000
2026/06/19	2032	04/02/2027	8.48 Put	Bond Future	1284.5500	1.2846	1294.1900	1.2942	0.750	0.0000	0.0000
2026/06/19	2032	06/05/2027		Bond Future	8.1326	101.3758	8.1650	101.2469	0.398	0.0000	0.0000
2026/06/19	2032	06/05/2027	7.80 Call	Bond Future	1395.2000	1.3952	1310.8900	1.3109	6.043	0.0000	0.0000
2026/06/19	2032	06/05/2027	7.80 Put	Bond Future	2730.1100	2.7301	2774.6500	2.7747	1.631	0.0000	0.0000
2026/06/19	2032	05/08/2027		Bond Future	8.1347	103.4197	8.2035	103.1580	0.845	0.0000	0.0000
2026/06/19	2032	05/08/2027	8.42 Call	Bond Future	2771.6300	2.7716	2643.7000	2.6437	4.616	0.0000	0.0000
2026/06/19	2032	05/08/2027	8.42 Put	Bond Future	1691.3200	1.6913	1825.0900	1.8251	7.909	0.0000	0.0000
2026/06/19	2033	06/08/2026		Bond Future	148.3755	148.3755	148.1135	148.1135	0.177	0.0000	0.0000
2026/06/19	2033	06/08/2026	134.25 Call	Bond Future	14125.4700	14.1255	13863.4900	13.8635	1.855	0.0000	0.0000
2026/06/19	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2033	05/11/2026		Bond Future	149.5550	149.5550	149.2656	149.2656	0.194	0.0000	0.0000
2026/06/19	2033	05/11/2026	137.26 Call	Bond Future	12295.0400	12.2950	12005.5700	12.0056	2.354	0.0000	0.0000
2026/06/19	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2033	04/02/2027		Bond Future	152.3646	152.3646	152.1630	152.1630	0.132	0.0000	0.0000
2026/06/19	2033	04/02/2027	142.71 Call	Bond Future	9654.5800	9.6546	9453.0300	9.4530	2.088	0.0000	0.0000
2026/06/19	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2033	06/05/2027		Bond Future	153.7607	153.7607	153.4748	153.4748	0.186	0.0000	0.0000
2026/06/19	2033	06/05/2027	151.21 Call	Bond Future	2550.7100	2.5507	2264.8400	2.2648	11.207	0.0000	0.0000
2026/06/19	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2033	05/08/2027		Bond Future	156.8934	156.8934	156.4099	156.4099	0.308	0.0000	0.0000
2026/06/19	2033	05/08/2027	153.15 Call	Bond Future	3743.3700	3.7434	3259.8500	3.2599	12.917	0.0000	0.0000
2026/06/19	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0

147,308

0
0

41,770

0
0
0
0
0
0
0
0
0
0
0
0

22,216

0
0
0
0
0
0
0
0
0
0
0
0
0
0

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	
2026/06/19	2037	06/08/2026	11.30 Call	Bond Future	16460.2800	16.4603	16149.3000	16.1493	1.889	0.0000	0.0000
2026/06/19	2037	06/08/2026	11.30 Put	Bond Future	0.9200	0.0009	0.7800	0.0008	15.217	0.0000	0.0000
2026/06/19	2037	06/08/2026	10.70 Call	Bond Future	13185.7800	13.1858	12872.8000	12.8728	2.374	0.0000	0.0000
2026/06/19	2037	06/08/2026	10.70 Put	Bond Future	9.1200	0.0091	6.9800	0.0070	23.465	0.0000	0.0000
2026/06/19	2037	06/08/2026	10.02 Put	Bond Future	45.0600	0.0451	52.8300	0.0528	17.244	0.0000	0.0000
2026/06/19	2037	06/08/2026	10.02 Call	Bond Future	9284.1300	9.2841	8981.0600	8.9811	3.264	0.0000	0.0000
2026/06/19	2037	06/08/2026		Bond Future	8.5704	99.7918	8.6162	99.4810	0.535	0.0000	0.0000
2026/06/19	2037	06/08/2026	11.71 Call	Bond Future	18605.0200	18.6050	18294.1500	18.2942	1.671	0.0000	0.0000
2026/06/19	2037	06/08/2026	11.71 Put	Bond Future	0.1500	0.0002	0.1200	0.0001	20.000	0.0000	0.0000
2026/06/19	2037	06/08/2026	9.30 Call	Bond Future	5066.8800	5.0669	4791.1400	4.7911	5.442	0.0000	0.0000
2026/06/19	2037	06/08/2026	9.30 Put	Bond Future	266.0300	0.2660	301.1300	0.3011	13.194	0.0000	0.0000
2026/06/19	2037	05/11/2026	10.83 Call	Bond Future	13664.4600	13.6645	13319.8200	13.3198	2.522	0.0000	0.0000
2026/06/19	2037	05/11/2026	10.83 Put	Bond Future	155.4900	0.1555	142.8800	0.1429	8.110	0.0000	0.0000
2026/06/19	2037	05/11/2026	10.23 Call	Bond Future	10443.4400	10.4434	10126.9800	10.1270	3.030	0.0000	0.0000
2026/06/19	2037	05/11/2026	10.23 Put	Bond Future	318.3600	0.3184	333.9300	0.3339	4.891	0.0000	0.0000
2026/06/19	2037	05/11/2026	9.46 Put	Bond Future	803.8800	0.8039	874.8300	0.8748	8.826	0.0000	0.0000
2026/06/19	2037	05/11/2026	9.46 Call	Bond Future	6317.7600	6.3178	6056.6800	6.0567	4.132	0.0000	0.0000
2026/06/19	2037	05/11/2026		Bond Future	8.6031	101.6423	8.6529	101.3103	0.579	0.0000	0.0000
2026/06/19	2037	05/11/2026	10.62 Call	Bond Future	12550.8500	12.5509	12205.0500	12.2051	2.755	0.0000	0.0000
2026/06/19	2037	05/11/2026	10.62 Put	Bond Future	206.1800	0.2062	192.4100	0.1924	6.679	0.0000	0.0000
2026/06/19	2037	04/02/2027		Bond Future	8.6421	99.2698	8.6841	98.9952	0.486	0.0000	0.0000
2026/06/19	2037	04/02/2027	9.51 Call	Bond Future	6742.2600	6.7423	6548.0400	6.5480	2.881	0.0000	0.0000
2026/06/19	2037	04/02/2027	9.51 Put	Bond Future	1262.6100	1.2626	1343.0000	1.3430	6.367	0.0000	0.0000
2026/06/19	2037	04/02/2027	9.81 Call	Bond Future	8235.5400	8.2355	8032.5700	8.0326	2.465	0.0000	0.0000
2026/06/19	2037	04/02/2027	9.81 Put	Bond Future	955.6000	0.9556	1027.2400	1.0272	7.497	0.0000	0.0000
2026/06/19	2037	04/02/2027	9.31 Call	Bond Future	5780.4600	5.7805	5592.4800	5.5925	3.252	0.0000	0.0000
2026/06/19	2037	04/02/2027	9.31 Put	Bond Future	1527.2100	1.5272	1613.8400	1.6138	5.672	0.0000	0.0000
2026/06/19	2037	04/02/2027	8.44 Put	Bond Future	3716.2500	3.7163	3761.2000	3.7612	1.210	0.0000	0.0000
2026/06/19	2037	04/02/2027	8.44 Call	Bond Future	2379.6200	2.3796	2149.9600	2.1500	9.651	0.0000	0.0000
2026/06/19	2037	06/05/2027		Bond Future	8.6691	101.2299	8.7212	100.8954	0.601	0.0000	0.0000
2026/06/19	2037	06/05/2027	8.58 Call	Bond Future	3090.0600	3.0901	2900.4500	2.9005	6.136	0.0000	0.0000
2026/06/19	2037	06/05/2027	8.58 Put	Bond Future	3665.7100	3.6657	3810.5900	3.8106	3.952	0.0000	0.0000
2026/06/19	2037	05/08/2027		Bond Future	8.6946	99.0104	8.7692	98.5409	0.858	0.0000	0.0000
2026/06/19	2037	05/08/2027	9.05 Call	Bond Future	4977.2100	4.9772	4756.9600	4.7570	4.425	0.0000	0.0000
2026/06/19	2037	05/08/2027	9.05 Put	Bond Future	2766.6200	2.7666	3015.8700	3.0159	9.009	0.0000	0.0000
2026/06/19	2038	06/08/2026		Bond Future	163.5411	163.5411	163.2283	163.2283	0.191	0.0000	0.0000
2026/06/19	2038	06/08/2026	144.72 Call	Bond Future	18821.0500	18.8211	18508.3400	18.5083	1.661	0.0000	0.0000
2026/06/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
2,541
0
2,541
0
2,541
248,887
0
0
0
8,000
0
4,490
0
4,490
0
4,490
0
0
0
0
0
0
0
0
4,490
0
4,490
0
4,490
0
0
0
0
0
0
0
0
0
4,204
0
0

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	
2026/06/19	2038	05/11/2026		Bond Future	166.6128	166.6128	166.2689	166.2689	0.206	0.0000	0.0000
2026/06/19	2038	05/11/2026	146.31 Call	Bond Future	20302.7500	20.3028	19958.9300	19.9589	1.693	0.0000	0.0000
2026/06/19	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2038	04/02/2027		Bond Future	167.4685	167.4685	167.2222	167.2222	0.147	0.0000	0.0000
2026/06/19	2038	04/02/2027	153.83 Call	Bond Future	13638.5200	13.6385	13392.1700	13.3922	1.806	0.0000	0.0000
2026/06/19	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2038	06/05/2027		Bond Future	170.8107	170.8107	170.4703	170.4703	0.199	0.0000	0.0000
2026/06/19	2038	06/05/2027	166.10 Call	Bond Future	4710.6800	4.7107	4370.2600	4.3703	7.227	0.0000	0.0000
2026/06/19	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2038	05/08/2027		Bond Future	171.9614	171.9614	171.4010	171.4010	0.326	0.0000	0.0000
2026/06/19	2038	05/08/2027	169.13 Call	Bond Future	2831.4400	2.8314	2270.9900	2.2710	19.794	0.0000	0.0000
2026/06/19	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2040	06/08/2026		Bond Future	8.8625	101.3564	8.9183	100.9206	0.630	0.0000	0.0000
2026/06/19	2040	06/08/2026	12.19 Call	Bond Future	21922.6700	21.9227	21486.8300	21.4868	1.988	0.0000	0.0000
2026/06/19	2040	06/08/2026	12.19 Put	Bond Future	0.1100	0.0001	0.1000	0.0001	9.091	0.0000	0.0000
2026/06/19	2040	06/08/2026	9.20 Call	Bond Future	3437.6600	3.4377	3098.0600	3.0981	9.879	0.0000	0.0000
2026/06/19	2040	06/08/2026	9.20 Put	Bond Future	842.0700	0.8421	938.3000	0.9383	11.428	0.0000	0.0000
2026/06/19	2040	05/11/2026		Bond Future	8.9004	103.2360	8.9600	102.7764	0.670	0.0000	0.0000
2026/06/19	2040	05/11/2026	11.06 Call	Bond Future	15132.1300	15.1321	14666.1600	14.6662	3.079	0.0000	0.0000
2026/06/19	2040	05/11/2026	11.06 Put	Bond Future	221.7400	0.2217	215.3600	0.2154	2.877	0.0000	0.0000
2026/06/19	2040	05/11/2026	11.27 Call	Bond Future	16363.3700	16.3634	15891.0800	15.8911	2.886	0.0000	0.0000
2026/06/19	2040	05/11/2026	11.27 Put	Bond Future	175.4500	0.1755	162.7500	0.1628	7.239	0.0000	0.0000
2026/06/19	2040	05/11/2026	10.67 Call	Bond Future	12802.7200	12.8027	12360.6400	12.3606	3.453	0.0000	0.0000
2026/06/19	2040	05/11/2026	10.67 Put	Bond Future	340.2000	0.3402	357.7100	0.3577	5.147	0.0000	0.0000
2026/06/19	2040	05/11/2026	9.91 Put	Bond Future	819.5100	0.8195	908.6700	0.9087	10.880	0.0000	0.0000
2026/06/19	2040	05/11/2026	9.91 Call	Bond Future	8214.6600	8.2147	7844.2300	7.8442	4.509	0.0000	0.0000
2026/06/19	2040	04/02/2027		Bond Future	8.9442	100.6426	8.9974	100.2389	0.595	0.0000	0.0000
2026/06/19	2040	04/02/2027	9.93 Call	Bond Future	8509.9300	8.5099	8216.8800	8.2169	3.444	0.0000	0.0000
2026/06/19	2040	04/02/2027	9.93 Put	Bond Future	1383.7800	1.3838	1494.3400	1.4943	7.990	0.0000	0.0000
2026/06/19	2040	04/02/2027	10.17 Call	Bond Future	9875.4600	9.8755	9568.2700	9.5683	3.111	0.0000	0.0000
2026/06/19	2040	04/02/2027	10.17 Put	Bond Future	1122.9900	1.1230	1219.4100	1.2194	8.586	0.0000	0.0000
2026/06/19	2040	04/02/2027	9.67 Call	Bond Future	7068.7200	7.0687	6791.1500	6.7912	3.927	0.0000	0.0000
2026/06/19	2040	04/02/2027	9.67 Put	Bond Future	1751.0200	1.7510	1877.0600	1.8771	7.198	0.0000	0.0000
2026/06/19	2040	04/02/2027	8.78 Put	Bond Future	4226.7800	4.2268	4336.9600	4.3370	2.607	0.0000	0.0000
2026/06/19	2040	04/02/2027	8.78 Call	Bond Future	2966.1400	2.9661	2672.7100	2.6727	9.893	0.0000	0.0000
2026/06/19	2040	06/05/2027		Bond Future	8.9776	102.6298	9.0400	102.1630	0.695	0.0000	0.0000
2026/06/19	2040	06/05/2027	8.88 Call	Bond Future	3669.4100	3.6694	3426.3800	3.4264	6.623	0.0000	0.0000
2026/06/19	2040	06/05/2027	8.88 Put	Bond Future	4405.6200	4.4056	4629.4000	4.6294	5.079	0.0000	0.0000

1,467

0

0

0

0

0

0

0

0

0

0

0

83,835

0

0

0

13,500

0

0

0

0

2,300

0

2,300

0

2,300

0

0

0

0

2,300

0

2,300

0

2,300

0

0

0

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	
2026/06/19	2040	05/08/2027		Bond Future	9.0102	100.1880	9.0925	99.5817	0.914	0.0000	0.0000
2026/06/19	2040	05/08/2027	9.33 Call	Bond Future	5774.7200	5.7747	5494.2500	5.4943	4.857	0.0000	0.0000
2026/06/19	2040	05/08/2027	9.33 Put	Bond Future	3447.4700	3.4475	3773.3000	3.7733	9.451	0.0000	0.0000
2026/06/19	2043	06/08/2026		Bond Future	125.2025	125.2025	125.2122	125.2122	0.008	0.0000	0.0000
2026/06/19	2043	06/08/2026	110.88 Call	Bond Future	14324.1646	14.3242	14333.5594	14.3336	0.066	0.0000	0.0000
2026/06/19	2043	06/08/2026	110.88 Put	Bond Future	1.6346	0.0016	1.3594	0.0014	16.838	0.0000	0.0000
2026/06/19	2043	05/11/2026		Bond Future	127.5542	127.5542	127.5447	127.5447	0.007	0.0000	0.0000
2026/06/19	2043	05/11/2026	112.84 Call	Bond Future	14785.1073	14.7851	14773.4229	14.7734	0.079	0.0000	0.0000
2026/06/19	2043	05/11/2026	112.84 Put	Bond Future	70.9473	0.0709	68.7529	0.0688	3.093	0.0000	0.0000
2026/06/19	2043	04/02/2027		Bond Future	126.9996	126.9996	127.0698	127.0698	0.055	0.0000	0.0000
2026/06/19	2043	04/02/2027	117.63 Call	Bond Future	10151.1632	10.1512	10201.3394	10.2013	0.494	0.0000	0.0000
2026/06/19	2043	04/02/2027	117.63 Put	Bond Future	781.5432	0.7815	761.5794	0.7616	2.554	0.0000	0.0000
2026/06/19	2043	06/05/2027		Bond Future	129.5347	129.5347	129.5378	129.5378	0.002	0.0000	0.0000
2026/06/19	2043	06/05/2027	127.48 Call	Bond Future	5408.6638	5.4087	5394.4970	5.3945	0.262	0.0000	0.0000
2026/06/19	2043	06/05/2027	127.48 Put	Bond Future	3353.9538	3.3540	3336.6970	3.3367	0.515	0.0000	0.0000
2026/06/19	2043	05/08/2027		Bond Future	129.1518	129.1518	128.9922	128.9922	0.124	0.0000	0.0000
2026/06/19	2043	05/08/2027	129.56 Call	Bond Future	4545.3634	4.5454	4432.1729	4.4322	2.490	0.0000	0.0000
2026/06/19	2043	05/08/2027	129.56 Put	Bond Future	4953.5534	4.9536	4999.9529	5.0000	0.937	0.0000	0.0000
2026/06/19	2044	06/08/2026	9.75 Call	Bond Future	6482.0000	6.4820	6065.8300	6.0658	6.420	0.0000	0.0000
2026/06/19	2044	06/08/2026	9.75 Put	Bond Future	363.3000	0.3633	423.3000	0.4233	16.515	0.0000	0.0000
2026/06/19	2044	06/08/2026	9.25 Call	Bond Future	3253.8200	3.2538	2900.9300	2.9009	10.845	0.0000	0.0000
2026/06/19	2044	06/08/2026	9.25 Put	Bond Future	1155.8200	1.1558	1279.1000	1.2791	10.666	0.0000	0.0000
2026/06/19	2044	06/08/2026	9.00 Call	Bond Future	1985.0300	1.9850	1675.0600	1.6751	15.615	0.0000	0.0000
2026/06/19	2044	06/08/2026	9.00 Put	Bond Future	1997.7300	1.9977	2163.9300	2.1639	8.319	0.0000	0.0000
2026/06/19	2044	06/08/2026		Bond Future	9.0015	98.0859	9.0572	97.6097	0.619	0.0000	0.0000
2026/06/19	2044	06/08/2026	12.42 Call	Bond Future	23756.4900	23.7565	23280.2700	23.2803	2.005	0.0000	0.0000
2026/06/19	2044	06/08/2026	12.42 Put	Bond Future	0.1800	0.0002	0.1300	0.0001	27.778	0.0000	0.0000
2026/06/19	2044	05/11/2026		Bond Future	9.0386	99.9047	9.0978	99.4046	0.654	0.0000	0.0000
2026/06/19	2044	05/11/2026	11.34 Call	Bond Future	17162.8400	17.1628	16645.6700	16.6457	3.013	0.0000	0.0000
2026/06/19	2044	05/11/2026	11.34 Put	Bond Future	231.1400	0.2311	214.0500	0.2141	7.394	0.0000	0.0000
2026/06/19	2044	04/02/2027		Bond Future	9.0811	97.3748	9.1345	96.9278	0.588	0.0000	0.0000
2026/06/19	2044	04/02/2027	10.18 Call	Bond Future	10031.6100	10.0316	9712.7500	9.7128	3.179	0.0000	0.0000
2026/06/19	2044	04/02/2027	10.18 Put	Bond Future	1425.7200	1.4257	1553.8100	1.5538	8.984	0.0000	0.0000
2026/06/19	2044	06/05/2027		Bond Future	9.1142	99.2975	9.1757	98.7882	0.675	0.0000	0.0000
2026/06/19	2044	06/05/2027	9.08 Call	Bond Future	4367.9600	4.3680	4129.2800	4.1293	5.464	0.0000	0.0000
2026/06/19	2044	06/05/2027	9.08 Put	Bond Future	4652.3600	4.6524	4922.9200	4.9229	5.816	0.0000	0.0000
2026/06/19	2044	05/08/2027		Bond Future	9.1466	96.9138	9.2255	96.2686	0.863	0.0000	0.0000
2026/06/19	2044	05/08/2027	9.44 Call	Bond Future	6326.6300	6.3266	6048.2100	6.0482	4.401	0.0000	0.0000

0
0
0
3,416
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
14,500
0
7,000
0
7,000
52,242
0
0
92,282
0
0
0
0
0
0
0
0
0
0
0
0

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	
2026/06/19	2044	05/08/2027	9.44 Put	Bond Future	3959.3000	3.9593	4326.1200	4.3261	9.265	0.0000	0.0000
2026/06/19	2046	06/08/2026		Bond Future	146.6793	146.6793	147.1215	147.1215	0.301	0.0000	0.0000
2026/06/19	2046	06/08/2026	122.38 Call	Bond Future	24299.2700	24.2993	24741.4800	24.7415	1.820	0.0000	0.0000
2026/06/19	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2046	05/11/2026		Bond Future	147.0716	147.0716	147.4997	147.4997	0.291	0.0000	0.0000
2026/06/19	2046	05/11/2026	125.48 Call	Bond Future	21591.5800	21.5916	22019.7200	22.0197	1.983	0.0000	0.0000
2026/06/19	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2046	04/02/2027		Bond Future	149.8343	149.8343	150.3630	150.3630	0.353	0.0000	0.0000
2026/06/19	2046	04/02/2027	131.09 Call	Bond Future	18744.3300	18.7443	19273.0300	19.2730	2.821	0.0000	0.0000
2026/06/19	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2046	06/05/2027		Bond Future	150.4068	150.4068	150.8666	150.8666	0.306	0.0000	0.0000
2026/06/19	2046	06/05/2027	148.99 Call	Bond Future	1416.8100	1.4168	1876.5700	1.8766	32.450	0.0000	0.0000
2026/06/19	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2046	05/08/2027		Bond Future	153.4714	153.4714	153.7507	153.7507	0.182	0.0000	0.0000
2026/06/19	2046	05/08/2027	149.17 Call	Bond Future	4301.3900	4.3014	4580.7300	4.5807	6.494	0.0000	0.0000
2026/06/19	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2050	06/08/2026		Bond Future	148.8110	148.8110	148.8223	148.8223	0.008	0.0000	0.0000
2026/06/19	2050	06/08/2026	123.27 Call	Bond Future	25541.0100	25.5410	25552.3300	25.5523	0.044	0.0000	0.0000
2026/06/19	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2050	05/11/2026		Bond Future	151.6057	151.6057	151.5943	151.5943	0.007	0.0000	0.0000
2026/06/19	2050	05/11/2026	123.84 Call	Bond Future	27765.6600	27.7657	27754.3100	27.7543	0.041	0.0000	0.0000
2026/06/19	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2050	04/02/2027		Bond Future	151.9228	151.9228	152.0055	152.0055	0.054	0.0000	0.0000
2026/06/19	2050	04/02/2027	132.39 Call	Bond Future	19532.7700	19.5328	19615.5000	19.6155	0.424	0.0000	0.0000
2026/06/19	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2050	06/05/2027		Bond Future	154.9547	154.9547	154.9578	154.9578	0.002	0.0000	0.0000
2026/06/19	2050	06/05/2027	150.46 Call	Bond Future	4494.7300	4.4947	4497.7700	4.4978	0.068	0.0000	0.0000
2026/06/19	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	2050	05/08/2027		Bond Future	155.5178	155.5178	155.3279	155.3279	0.122	0.0000	0.0000
2026/06/19	2050	05/08/2027	152.97 Call	Bond Future	2547.8400	2.5478	2357.8900	2.3579	7.455	0.0000	0.0000
2026/06/19	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	AL37	06/08/2026		Index Future	1299.8650	1299.8650	1298.6610	1298.6610	0.093	0.0000	0.0000

0

18,596

0

0

0

0

0

0

0

0

0

0

0

0

0

0

18,177

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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	
2026/06/19	AL37	05/11/2026		Index Future	1324.2220	1324.2220	1322.7950	1322.7950	0.108	0.0000	0.0000
2026/06/19	AL37	04/02/2027		Index Future	1348.7890	1348.7890	1348.1600	1348.1600	0.047	0.0000	0.0000
2026/06/19	AL37	06/05/2027		Index Future	1375.3940	1375.3940	1374.0430	1374.0430	0.098	0.0000	0.0000
2026/06/19	AL37	05/08/2027		Index Future	1402.8330	1402.8330	1399.7530	1399.7530	0.220	0.0000	0.0000
2026/06/19	AL7T	06/08/2026		Index Future	1704.2120	1704.2120	1699.8590	1699.8590	0.255	0.0000	0.0000
2026/06/19	AL7T	05/11/2026		Index Future	1736.1460	1736.1460	1731.4490	1731.4490	0.271	0.0000	0.0000
2026/06/19	AL7T	04/02/2027		Index Future	1768.3550	1768.3550	1764.6500	1764.6500	0.210	0.0000	0.0000
2026/06/19	AL7T	06/05/2027		Index Future	1803.2360	1803.2360	1798.5290	1798.5290	0.261	0.0000	0.0000
2026/06/19	AL7T	05/08/2027		Index Future	1839.2100	1839.2100	1832.1820	1832.1820	0.382	0.0000	0.0000
2026/06/19	ALBI	06/08/2026		Index Future	1437.5440	1437.5440	1433.5240	1433.5240	0.280	0.0000	0.0000
2026/06/19	ALBI	05/11/2026		Index Future	1464.4810	1464.4810	1460.1640	1460.1640	0.295	0.0000	0.0000
2026/06/19	ALBI	04/02/2027		Index Future	1491.6500	1491.6500	1488.1630	1488.1630	0.234	0.0000	0.0000
2026/06/19	ALBI	06/05/2027		Index Future	1521.0730	1521.0730	1516.7340	1516.7340	0.285	0.0000	0.0000
2026/06/19	ALBI	05/08/2027		Index Future	1551.4180	1551.4180	1545.1140	1545.1140	0.406	0.0000	0.0000
2026/06/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/19	ES33	06/08/2026		Bond Future	8.7616	96.4836	8.7974	96.3053	0.408	0.0000	0.0000
2026/06/19	ES33	06/08/2026	12.02 Call	Bond Future	14614.9300	14.6149	14436.7000	14.4367	1.220	0.0000	0.0000
2026/06/19	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	ES33	05/11/2026		Bond Future	8.8126	94.5021	8.8531	94.3060	0.459	0.0000	0.0000
2026/06/19	ES33	05/11/2026	10.83 Call	Bond Future	9173.6600	9.1737	8977.5900	8.9776	2.137	0.0000	0.0000
2026/06/19	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	ES33	04/02/2027		Bond Future	8.8755	96.2770	8.9052	96.1370	0.336	0.0000	0.0000
2026/06/19	ES33	04/02/2027	9.70 Call	Bond Future	3780.4000	3.7804	3640.4000	3.6404	3.703	0.0000	0.0000
2026/06/19	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	ES33	06/05/2027		Bond Future	8.9141	94.4024	8.9566	94.2084	0.477	0.0000	0.0000
2026/06/19	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/19	ES33	06/05/2027	8.80 Put	Bond Future	522.9400	0.5229	716.9400	0.7169	37.098	0.0000	0.0000
2026/06/19	ES33	05/08/2027		Bond Future	8.9495	96.3261	9.0216	96.0076	0.806	0.0000	0.0000
2026/06/19	ES33	05/08/2027	9.27 Call	Bond Future	1405.7100	1.4057	1087.1400	1.0871	22.663	0.0000	0.0000
2026/06/19	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	ES42	06/08/2026		Bond Future	9.3098	95.8937	9.3604	95.5016	0.544	0.0000	0.0000
2026/06/19	ES42	06/08/2026	12.65 Call	Bond Future	21419.3500	21.4194	21027.2700	21.0273	1.830	0.0000	0.0000
2026/06/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	ES42	05/11/2026		Bond Future	9.3576	93.4305	9.4118	93.0165	0.578	0.0000	0.0000
2026/06/19	ES42	05/11/2026	11.66 Call	Bond Future	15465.7200	15.4657	15051.6700	15.0517	2.677	0.0000	0.0000
2026/06/19	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	ES42	04/02/2027		Bond Future	9.4111	95.1849	9.4591	94.8227	0.509	0.0000	0.0000
2026/06/19	ES42	04/02/2027	10.29 Call	Bond Future	6324.9600	6.3250	5962.7800	5.9628	5.726	0.0000	0.0000
2026/06/19	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	ES42	06/05/2027		Bond Future	9.4523	92.8202	9.5087	92.3998	0.596	0.0000	0.0000
2026/06/19	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	ES42	06/05/2027	9.33 Put	Bond Future	922.1700	0.9222	1342.5900	1.3426	45.590	0.0000	0.0000
2026/06/19	ES42	05/08/2027		Bond Future	9.4912	94.7120	9.5657	94.1631	0.785	0.0000	0.0000
2026/06/19	ES42	05/08/2027	9.84 Call	Bond Future	2529.9600	2.5300	1981.1000	1.9811	21.694	0.0000	0.0000
2026/06/19	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	GOVI	06/08/2026		GOVI	1410.8270	1410.8270	1406.8000	1406.8000	0.285	0.0000	0.0000
2026/06/19	GOVI	06/08/2026	1,189. Call 00	GOVI	2218270.0000	221.8270	2178000.0000	217.8000	1.815	0.0000	0.0000
2026/06/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	GOVI	05/11/2026		GOVI	1437.2630	1437.2630	1432.9430	1432.9430	0.301	0.0000	0.0000
2026/06/19	GOVI	05/11/2026	1,277. Call 00	GOVI	1602630.0000	160.2630	1559430.0000	155.9430	2.696	0.0000	0.0000
2026/06/19	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	GOVI	04/02/2027		GOVI	1463.9270	1463.9270	1460.4200	1460.4200	0.240	0.0000	0.0000
2026/06/19	GOVI	04/02/2027	1,369. Call 00	GOVI	949270.0000	94.9270	914200.0000	91.4200	3.694	0.0000	0.0000
2026/06/19	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	GOVI	06/05/2027		GOVI	1492.8040	1492.8040	1488.4590	1488.4590	0.291	0.0000	0.0000
2026/06/19	GOVI	06/05/2027	1,427. Call 00	GOVI	658040.0000	65.8040	614590.0000	61.4590	6.603	0.0000	0.0000
2026/06/19	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	GOVI	05/08/2027		GOVI	1522.5850	1522.5850	1516.3100	1516.3100	0.412	0.0000	0.0000
2026/06/19	GOVI	05/08/2027	1,465. Call 00	GOVI	575850.0000	57.5850	513100.0000	51.3100	10.897	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
2026/06/19	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/06/19	I258	06/08/2026		Bond Future	135.9702	135.9702	135.9799	0.007	0.0000	0.0000
2026/06/19	I258	06/08/2026	112.95 Call	Bond Future	23021.4650	23.0215	23030.7112	23.0307	0.040	0.0000
2026/06/19	I258	06/08/2026	112.95 Put	Bond Future	1.2650	0.0013	0.8212	0.0008	35.084	0.0000
2026/06/19	I258	05/11/2026		Bond Future	138.5240	138.5240	138.5131	138.5131	0.008	0.0000
2026/06/19	I258	05/11/2026	114.95 Call	Bond Future	23662.8171	23.6628	23639.3779	23.6394	0.099	0.0000
2026/06/19	I258	05/11/2026	114.95 Put	Bond Future	88.8571	0.0889	76.2879	0.0763	14.145	0.0000
2026/06/19	I258	04/02/2027		Bond Future	138.1757	138.1757	138.2511	138.2511	0.055	0.0000
2026/06/19	I258	04/02/2027	118.90 Call	Bond Future	19901.7030	19.9017	19919.8046	19.9198	0.091	0.0000
2026/06/19	I258	04/02/2027	118.90 Put	Bond Future	626.0230	0.6260	568.7246	0.5687	9.153	0.0000
2026/06/19	I258	06/05/2027		Bond Future	140.9336	140.9336	140.9361	140.9361	0.002	0.0000
2026/06/19	I258	06/05/2027	134.78 Call	Bond Future	10424.1345	10.4241	10280.6632	10.2807	1.376	0.0000
2026/06/19	I258	06/05/2027	134.78 Put	Bond Future	4270.5645	4.2706	4124.5232	4.1245	3.420	0.0000
2026/06/19	I258	05/08/2027		Bond Future	140.7829	140.7829	140.6086	140.6086	0.124	0.0000
2026/06/19	I258	05/08/2027	138.93 Call	Bond Future	8724.1399	8.7241	8428.1491	8.4281	3.393	0.0000
2026/06/19	I258	05/08/2027	138.93 Put	Bond Future	6871.2599	6.8713	6749.5591	6.7496	1.771	0.0000
2026/06/19	IGOV	06/08/2026		Index Future	457.3980	457.3980	457.4260	457.4260	0.006	0.0000
2026/06/19	IGOV	05/11/2026		Index Future	466.0800	466.0800	466.0390	466.0390	0.009	0.0000
2026/06/19	IGOV	04/02/2027		Index Future	474.8370	474.8370	475.0850	475.0850	0.052	0.0000
2026/06/19	IGOV	06/05/2027		Index Future	484.3100	484.3100	484.3130	484.3130	0.001	0.0000
2026/06/19	IGOV	05/08/2027		Index Future	494.0770	494.0770	493.4810	493.4810	0.121	0.0000
2026/06/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/06/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/06/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/06/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/06/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/06/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/06/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/06/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/06/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/06/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/06/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/06/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/19	R033	06/08/2026		Bond Future	8.1419	113.0226	8.1677	112.8845	0.317	0.0000	0.0000
2026/06/19	R033	06/08/2026	10.25 Call	Bond Future	10574.2700	10.5743	10434.4100	10.4344	1.323	0.0000	0.0000
2026/06/19	R033	06/08/2026	10.25 Put	Bond Future	5.9700	0.0060	4.1500	0.0042	30.486	0.0000	0.0000
2026/06/19	R033	05/11/2026		Bond Future	8.1702	110.0760	8.2007	109.9183	0.373	0.0000	0.0000
2026/06/19	R033	05/11/2026	9.33 Call	Bond Future	6200.5200	6.2005	6058.6700	6.0587	2.288	0.0000	0.0000
2026/06/19	R033	05/11/2026	9.33 Put	Bond Future	401.3900	0.4014	417.2700	0.4173	3.956	0.0000	0.0000
2026/06/19	R033	04/02/2027		Bond Future	8.2071	112.1173	8.2252	112.0267	0.221	0.0000	0.0000
2026/06/19	R033	04/02/2027	8.65 Call	Bond Future	3587.3500	3.5874	3511.6600	3.5117	2.110	0.0000	0.0000
2026/06/19	R033	04/02/2027	8.65 Put	Bond Future	1400.9800	1.4010	1415.8500	1.4159	1.061	0.0000	0.0000
2026/06/19	R033	06/05/2027		Bond Future	8.2190	109.2862	8.2506	109.1339	0.384	0.0000	0.0000
2026/06/19	R033	06/05/2027	7.93 Call	Bond Future	1777.7500	1.7778	1670.5200	1.6705	6.032	0.0000	0.0000
2026/06/19	R033	06/05/2027	7.93 Put	Bond Future	3184.9900	3.1850	3230.1100	3.2301	1.417	0.0000	0.0000
2026/06/19	R033	05/08/2027		Bond Future	8.2258	111.4897	8.2896	111.1933	0.775	0.0000	0.0000
2026/06/19	R033	05/08/2027	8.54 Call	Bond Future	3461.9900	3.4620	3319.8600	3.3199	4.105	0.0000	0.0000
2026/06/19	R033	05/08/2027	8.54 Put	Bond Future	2011.0200	2.0110	2165.2100	2.1652	7.667	0.0000	0.0000
2026/06/19	R035	06/08/2026	7.70 Put	Bond Future	3956.9800	3.9570	4082.7800	4.0828	3.179	0.0000	0.0000
2026/06/19	R035	06/08/2026	7.70 Call	Bond Future	256.8100	0.2568	161.1500	0.1612	37.249	0.0000	0.0000
2026/06/19	R035	06/08/2026	7.90 Put	Bond Future	2894.7400	2.8947	2992.5500	2.9926	3.379	0.0000	0.0000
2026/06/19	R035	06/08/2026	7.90 Call	Bond Future	477.9000	0.4779	354.2500	0.3543	25.874	0.0000	0.0000
2026/06/19	R035	06/08/2026	8.34 Call	Bond Future	1536.2000	1.5362	1366.1300	1.3661	11.071	0.0000	0.0000
2026/06/19	R035	06/08/2026	8.34 Put	Bond Future	1198.5900	1.1986	1249.9800	1.2500	4.288	0.0000	0.0000
2026/06/19	R035	06/08/2026	7.95 Put	Bond Future	2651.2300	2.6512	2746.6200	2.7466	3.598	0.0000	0.0000
2026/06/19	R035	06/08/2026	7.95 Call	Bond Future	552.1300	0.5521	426.0600	0.4261	22.833	0.0000	0.0000
2026/06/19	R035	06/08/2026	8.29 Put	Bond Future	1339.3000	1.3393	1393.9400	1.3939	4.080	0.0000	0.0000
2026/06/19	R035	06/08/2026	8.29 Call	Bond Future	1368.6000	1.3686	1201.7800	1.2018	12.189	0.0000	0.0000
2026/06/19	R035	06/08/2026	8.79 Put	Bond Future	401.8900	0.4019	432.7200	0.4327	7.671	0.0000	0.0000
2026/06/19	R035	06/08/2026	8.79 Call	Bond Future	3461.6500	3.4617	3271.0200	3.2710	5.507	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.39 Call	Bond Future	6633.1000	6.6331	6421.5900	6.4216	3.189	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.39 Put	Bond Future	86.8900	0.0869	96.8400	0.0968	11.451	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.71 Call	Bond Future	8379.7800	8.3798	8163.4200	8.1634	2.582	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.71 Put	Bond Future	38.4200	0.0384	43.5200	0.0435	13.274	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.21 Call	Bond Future	5654.7500	5.6548	5447.9500	5.4480	3.657	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.21 Put	Bond Future	137.7300	0.1377	152.3900	0.1524	10.644	0.0000	0.0000
2026/06/19	R035	06/08/2026	8.71 Put	Bond Future	491.8200	0.4918	526.0000	0.5260	6.950	0.0000	0.0000
2026/06/19	R035	06/08/2026	8.71 Call	Bond Future	3074.4900	3.0745	2887.2100	2.8872	6.091	0.0000	0.0000
2026/06/19	R035	06/08/2026	10.22 Call	Bond Future	11124.5000	11.1245	10901.2300	10.9012	2.007	0.0000	0.0000
2026/06/19	R035	06/08/2026	10.22 Put	Bond Future	10.8500	0.0109	9.0400	0.0090	16.682	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.72 Call	Bond Future	8434.2200	8.4342	8217.7600	8.2178	2.566	0.0000	0.0000

9,292

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

4,876

0

0

0

4,876

0

4,876

0

1,000

0

1,000

0

1,000

0

350

0

350

0

350

0

250

0

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	
2026/06/19	R035	06/08/2026	9.72 Put	Bond Future	37.4600	0.0375	42.4600	0.0425	13.348	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.22 Put	Bond Future	134.2300	0.1342	148.6400	0.1486	10.735	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.22 Call	Bond Future	5708.7900	5.7088	5501.7400	5.5017	3.627	0.0000	0.0000
2026/06/19	R035	06/08/2026	10.13 Call	Bond Future	10645.6900	10.6457	10422.7700	10.4228	2.094	0.0000	0.0000
2026/06/19	R035	06/08/2026	10.13 Put	Bond Future	13.5100	0.0135	12.0500	0.0121	10.807	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.63 Call	Bond Future	7943.7500	7.9438	7728.3000	7.7283	2.712	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.63 Put	Bond Future	47.0800	0.0471	53.0900	0.0531	12.766	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.13 Put	Bond Future	168.9900	0.1690	186.2100	0.1862	10.190	0.0000	0.0000
2026/06/19	R035	06/08/2026	9.13 Call	Bond Future	5224.0300	5.2240	5019.7900	5.0198	3.910	0.0000	0.0000
2026/06/19	R035	06/08/2026		Bond Future	8.2853	107.5338	8.3211	107.3123	0.433	0.0000	0.0000
2026/06/19	R035	06/08/2026	11.06 Call	Bond Future	15453.5600	15.4536	15231.9400	15.2319	1.434	0.0000	0.0000
2026/06/19	R035	06/08/2026	11.06 Put	Bond Future	0.5500	0.0006	0.3900	0.0004	29.091	0.0000	0.0000
2026/06/19	R035	05/11/2026		Bond Future	8.3158	105.0254	8.3558	104.7838	0.482	0.0000	0.0000
2026/06/19	R035	05/11/2026	10.03 Call	Bond Future	9955.6700	9.9557	9713.1100	9.7131	2.436	0.0000	0.0000
2026/06/19	R035	05/11/2026	10.03 Put	Bond Future	238.7700	0.2388	237.7900	0.2378	0.410	0.0000	0.0000
2026/06/19	R035	05/11/2026	9.80 Call	Bond Future	8799.1200	8.7991	8577.8200	8.5778	2.515	0.0000	0.0000
2026/06/19	R035	05/11/2026	9.80 Put	Bond Future	315.0100	0.3150	335.2900	0.3353	6.438	0.0000	0.0000
2026/06/19	R035	05/11/2026	9.30 Call	Bond Future	6319.2200	6.3192	6116.7600	6.1168	3.204	0.0000	0.0000
2026/06/19	R035	05/11/2026	9.30 Put	Bond Future	588.8500	0.5889	627.9700	0.6280	6.643	0.0000	0.0000
2026/06/19	R035	05/11/2026	8.80 Put	Bond Future	1130.0400	1.1300	1187.3800	1.1874	5.074	0.0000	0.0000
2026/06/19	R035	05/11/2026	8.80 Call	Bond Future	4002.0900	4.0021	3817.8500	3.8179	4.604	0.0000	0.0000
2026/06/19	R035	05/11/2026	8.97 Call	Bond Future	4757.0200	4.7570	4568.3800	4.5684	3.966	0.0000	0.0000
2026/06/19	R035	05/11/2026	8.97 Put	Bond Future	901.1300	0.9011	954.0700	0.9541	5.875	0.0000	0.0000
2026/06/19	R035	05/11/2026	8.47 Call	Bond Future	2688.2200	2.6882	2506.1100	2.5061	6.774	0.0000	0.0000
2026/06/19	R035	05/11/2026	8.47 Put	Bond Future	1762.1000	1.7621	1821.5700	1.8216	3.375	0.0000	0.0000
2026/06/19	R035	05/11/2026	7.97 Put	Bond Future	3379.7200	3.3797	3441.9900	3.4420	1.842	0.0000	0.0000
2026/06/19	R035	05/11/2026	7.97 Call	Bond Future	1263.9600	1.2640	1084.6500	1.0847	14.186	0.0000	0.0000
2026/06/19	R035	04/02/2027		Bond Future	8.3540	106.9733	8.3845	106.7935	0.366	0.0000	0.0000
2026/06/19	R035	04/02/2027	9.02 Call	Bond Future	5149.4600	5.1495	5025.0500	5.0251	2.416	0.0000	0.0000
2026/06/19	R035	04/02/2027	9.02 Put	Bond Future	1321.0600	1.3211	1376.4300	1.3764	4.191	0.0000	0.0000
2026/06/19	R035	04/02/2027	7.70 Put	Bond Future	5119.3800	5.1194	5084.2900	5.0843	0.685	0.0000	0.0000
2026/06/19	R035	04/02/2027	7.70 Call	Bond Future	1173.8000	1.1738	958.9300	0.9589	18.306	0.0000	0.0000
2026/06/19	R035	04/02/2027	8.20 Put	Bond Future	3102.6900	3.1027	3115.9900	3.1160	0.429	0.0000	0.0000
2026/06/19	R035	04/02/2027	8.20 Call	Bond Future	2190.7000	2.1907	2024.2200	2.0242	7.599	0.0000	0.0000
2026/06/19	R035	04/02/2027	8.85 Call	Bond Future	4439.4500	4.4395	4312.0300	4.3120	2.870	0.0000	0.0000
2026/06/19	R035	04/02/2027	8.85 Put	Bond Future	1570.6000	1.5706	1622.9600	1.6230	3.334	0.0000	0.0000
2026/06/19	R035	04/02/2027	9.43 Call	Bond Future	6985.5200	6.9855	6850.6100	6.8506	1.931	0.0000	0.0000
2026/06/19	R035	04/02/2027	9.43 Put	Bond Future	891.2300	0.8912	936.1000	0.9361	5.035	0.0000	0.0000
2026/06/19	R035	04/02/2027	8.93 Call	Bond Future	4769.2500	4.7693	4643.4600	4.6435	2.638	0.0000	0.0000

250
0
250
0
200
0
200
0
200
90,570
0
0
28,241
0
0
0
200
0
200
0
200
0
600
0
600
0
600
0
0
0
0
3,000
0
3,000
0
3,000
0
1,050
0

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	
2026/06/19	R035	04/02/2027	8.93 Put	Bond Future	1447.3600	1.4474	1501.3500	1.5014	3.730	0.0000	0.0000
2026/06/19	R035	04/02/2027	8.43 Put	Bond Future	2435.0800	2.4351	2465.6000	2.4656	1.253	0.0000	0.0000
2026/06/19	R035	04/02/2027	8.43 Call	Bond Future	2881.5500	2.8816	2732.2900	2.7323	5.180	0.0000	0.0000
2026/06/19	R035	06/05/2027		Bond Future	8.3679	104.5786	8.4097	104.3385	0.500	0.0000	0.0000
2026/06/19	R035	06/05/2027	8.25 Call	Bond Future	2592.4600	2.5925	2447.8100	2.4478	5.580	0.0000	0.0000
2026/06/19	R035	06/05/2027	8.25 Put	Bond Future	3273.6500	3.2737	3369.1700	3.3692	2.918	0.0000	0.0000
2026/06/19	R035	05/08/2027		Bond Future	8.3781	106.6870	8.4457	106.3084	0.807	0.0000	0.0000
2026/06/19	R035	05/08/2027	8.72 Call	Bond Future	4295.4800	4.2955	4114.0600	4.1141	4.224	0.0000	0.0000
2026/06/19	R035	05/08/2027	8.72 Put	Bond Future	2399.1600	2.3992	2596.3300	2.5963	8.218	0.0000	0.0000
2026/06/19	R038	06/08/2026		Bond Future	8.6912	119.7472	8.7420	119.3407	0.586	0.0000	0.0000
2026/06/19	R038	06/08/2026	11.77 Call	Bond Future	21390.4800	21.3905	20983.9900	20.9840	1.900	0.0000	0.0000
2026/06/19	R038	06/08/2026	11.77 Put	Bond Future	0.2000	0.0002	0.2200	0.0002	10.000	0.0000	0.0000
2026/06/19	R038	05/11/2026		Bond Future	8.7306	116.4841	8.7857	116.0520	0.631	0.0000	0.0000
2026/06/19	R038	05/11/2026	10.72 Call	Bond Future	14536.2600	14.5363	14096.1400	14.0961	3.028	0.0000	0.0000
2026/06/19	R038	05/11/2026	10.72 Put	Bond Future	258.0700	0.2581	250.1100	0.2501	3.084	0.0000	0.0000
2026/06/19	R038	04/02/2027		Bond Future	8.7766	118.6442	8.8241	118.2781	0.542	0.0000	0.0000
2026/06/19	R038	04/02/2027	9.60 Call	Bond Future	7692.1200	7.6921	7433.1400	7.4331	3.367	0.0000	0.0000
2026/06/19	R038	04/02/2027	9.60 Put	Bond Future	1573.2600	1.5733	1680.4100	1.6804	6.811	0.0000	0.0000
2026/06/19	R038	06/05/2027		Bond Future	8.8059	115.5006	8.8636	115.0640	0.656	0.0000	0.0000
2026/06/19	R038	06/05/2027	8.71 Call	Bond Future	3638.2200	3.6382	3402.9800	3.4030	6.466	0.0000	0.0000
2026/06/19	R038	06/05/2027	8.71 Put	Bond Future	4368.0900	4.3681	4569.5200	4.5695	4.611	0.0000	0.0000
2026/06/19	R038	05/08/2027		Bond Future	8.8328	117.8294	8.9129	117.2351	0.907	0.0000	0.0000
2026/06/19	R038	05/08/2027	9.15 Call	Bond Future	5734.9500	5.7350	5454.5200	5.4545	4.890	0.0000	0.0000
2026/06/19	R038	05/08/2027	9.15 Put	Bond Future	3406.5500	3.4066	3720.4000	3.7204	9.213	0.0000	0.0000
2026/06/19	R053	06/08/2026	9.60 Call	Bond Future	9147.4700	9.1475	8494.0300	8.4940	7.143	0.0000	0.0000
2026/06/19	R053	06/08/2026	9.60 Put	Bond Future	534.2700	0.5343	638.4400	0.6384	19.498	0.0000	0.0000
2026/06/19	R053	06/08/2026	8.10 Put	Bond Future	10613.0200	10.6130	11233.0700	11.2331	5.842	0.0000	0.0000
2026/06/19	R053	06/08/2026	8.10 Call	Bond Future	312.1300	0.3121	174.5700	0.1746	44.071	0.0000	0.0000
2026/06/19	R053	06/08/2026	8.60 Put	Bond Future	4917.1500	4.9172	5328.7600	5.3288	8.371	0.0000	0.0000
2026/06/19	R053	06/08/2026	8.60 Call	Bond Future	1445.6800	1.4457	1099.6800	1.0997	23.933	0.0000	0.0000
2026/06/19	R053	06/08/2026	9.10 Call	Bond Future	4532.0600	4.5321	3992.9300	3.9929	11.896	0.0000	0.0000
2026/06/19	R053	06/08/2026	9.10 Put	Bond Future	1716.3400	1.7163	1934.8200	1.9348	12.729	0.0000	0.0000
2026/06/19	R053	06/08/2026		Bond Future	8.8710	132.2003	8.9318	131.4427	0.685	0.0000	0.0000
2026/06/19	R053	06/08/2026	12.28 Call	Bond Future	33089.2600	33.0893	32331.6700	32.3317	2.290	0.0000	0.0000
2026/06/19	R053	06/08/2026	12.28 Put	Bond Future	0.2700	0.0003	0.2900	0.0003	7.407	0.0000	0.0000
2026/06/19	R053	05/11/2026		Bond Future	8.9031	128.7899	8.9672	127.9984	0.720	0.0000	0.0000
2026/06/19	R053	05/11/2026	11.21 Call	Bond Future	24319.9100	24.3199	23551.5900	23.5516	3.159	0.0000	0.0000
2026/06/19	R053	05/11/2026	11.21 Put	Bond Future	305.7300	0.3057	328.9300	0.3289	7.588	0.0000	0.0000

1,050

0

1,050

0

0

0

0

0

0

2,334

0

0

2,582

0

0

0

0

0

0

0

0

0

0

0

0

530

0

530

0

0

530

530

59,339

0

0

4,382

0

0

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	
2026/06/19	R053	04/02/2027		Bond Future	8.9393	131.1782	8.9985	130.4537	0.662	0.0000	0.0000
2026/06/19	R053	04/02/2027	9.99 Call	Bond Future	14011.5100	14.0115	13515.4300	13.5154	3.541	0.0000	0.0000
2026/06/19	R053	04/02/2027	9.99 Put	Bond Future	2106.5100	2.1065	2335.0000	2.3350	10.847	0.0000	0.0000
2026/06/19	R053	06/05/2027		Bond Future	8.9636	127.9037	9.0302	127.0949	0.743	0.0000	0.0000
2026/06/19	R053	06/05/2027	8.92 Call	Bond Future	6226.4100	6.2264	5871.4800	5.8715	5.700	0.0000	0.0000
2026/06/19	R053	06/05/2027	8.92 Put	Bond Future	6761.1600	6.7612	7215.0100	7.2150	6.713	0.0000	0.0000
2026/06/19	R053	05/08/2027		Bond Future	8.9860	130.4825	9.0681	129.4933	0.913	0.0000	0.0000
2026/06/19	R053	05/08/2027	9.28 Call	Bond Future	9145.3400	9.1453	8754.8400	8.7548	4.270	0.0000	0.0000
2026/06/19	R053	05/08/2027	9.28 Put	Bond Future	5660.7300	5.6607	6259.4100	6.2594	10.576	0.0000	0.0000
2026/06/19	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/19	R186	06/08/2026	8.57 Call	Bond Future	39.4000	0.0394	39.0000	0.0390	1.015	0.0000	0.0000
2026/06/19	R186	06/08/2026	8.57 Put	Bond Future	39.4000	0.0394	39.0000	0.0390	1.015	0.0000	0.0000
2026/06/19	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/19	R186	05/11/2026	8.12 Call	Bond Future	32.9900	0.0330	32.8700	0.0329	0.364	0.0000	0.0000
2026/06/19	R186	05/11/2026	8.12 Put	Bond Future	32.9900	0.0330	32.8700	0.0329	0.364	0.0000	0.0000
2026/06/19	R202	06/08/2026		Bond Future	303.0730	303.0730	303.2911	303.2911	0.072	0.0000	0.0000
2026/06/19	R202	06/08/2026	278.86 Call	Bond Future	24213.0400	24.2130	24431.0800	24.4311	0.901	0.0000	0.0000
2026/06/19	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R202	05/11/2026		Bond Future	308.7648	308.7648	308.9405	308.9405	0.057	0.0000	0.0000
2026/06/19	R202	05/11/2026	280.46 Call	Bond Future	28304.8100	28.3048	28480.5400	28.4805	0.621	0.0000	0.0000
2026/06/19	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R202	04/02/2027		Bond Future	308.9721	308.9721	309.3428	309.3428	0.120	0.0000	0.0000
2026/06/19	R202	04/02/2027	294.73 Call	Bond Future	14242.1400	14.2421	14612.8300	14.6128	2.603	0.0000	0.0000
2026/06/19	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R202	06/05/2027		Bond Future	315.1381	315.1381	315.3516	315.3516	0.068	0.0000	0.0000
2026/06/19	R202	06/05/2027	306.99 Call	Bond Future	8148.1000	8.1481	8361.5900	8.3616	2.620	0.0000	0.0000
2026/06/19	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R202	05/08/2027		Bond Future	315.8264	315.8264	315.6516	315.6516	0.055	0.0000	0.0000
2026/06/19	R202	05/08/2027	312.97 Call	Bond Future	2856.4300	2.8564	2681.6400	2.6816	6.119	0.0000	0.0000
2026/06/19	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R209	06/08/2026		Bond Future	8.4515	87.9609	8.4872	87.7509	0.422	0.0000	0.0000
2026/06/19	R209	06/08/2026	11.39 Call	Bond Future	15294.8500	15.2949	15084.7000	15.0847	1.374	0.0000	0.0000
2026/06/19	R209	06/08/2026	11.39 Put	Bond Future	0.4400	0.0004	0.2800	0.0003	36.364	0.0000	0.0000
2026/06/19	R209	05/11/2026		Bond Future	8.4825	86.4404	8.5218	86.2132	0.463	0.0000	0.0000
2026/06/19	R209	05/11/2026	10.32 Call	Bond Future	10077.2500	10.0773	9843.6400	9.8436	2.318	0.0000	0.0000
2026/06/19	R209	05/11/2026	10.32 Put	Bond Future	223.9700	0.2240	217.4800	0.2175	2.898	0.0000	0.0000
2026/06/19	R209	04/02/2027		Bond Future	8.5195	88.0435	8.5507	87.8668	0.365	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	
2026/06/19	R209	04/02/2027	9.28 Call	Bond Future	5412.0300	5.4120	5293.7400	5.2937	2.186	0.0000	0.0000
2026/06/19	R209	04/02/2027	9.28 Put	Bond Future	1223.5400	1.2235	1281.9600	1.2820	4.775	0.0000	0.0000
2026/06/19	R209	04/02/2027	8.96 Call	Bond Future	4127.8600	4.1279	4006.8300	4.0068	2.932	0.0000	0.0000
2026/06/19	R209	04/02/2027	8.96 Put	Bond Future	1669.5800	1.6696	1725.2600	1.7253	3.335	0.0000	0.0000
2026/06/19	R209	04/02/2027	8.03 Put	Bond Future	4298.6100	4.2986	4262.7000	4.2627	0.835	0.0000	0.0000
2026/06/19	R209	04/02/2027	8.03 Call	Bond Future	1458.3800	1.4584	1245.7600	1.2458	14.579	0.0000	0.0000
2026/06/19	R209	06/05/2027		Bond Future	8.5395	86.6285	8.5803	86.4015	0.477	0.0000	0.0000
2026/06/19	R209	06/05/2027	8.41 Call	Bond Future	2563.5900	2.5636	2434.1600	2.4342	5.049	0.0000	0.0000
2026/06/19	R209	06/05/2027	8.41 Put	Bond Future	3290.4600	3.2905	3388.1000	3.3881	2.967	0.0000	0.0000
2026/06/19	R209	06/05/2027	9.32 Call	Bond Future	5706.6900	5.7067	5605.8400	5.6058	1.767	0.0000	0.0000
2026/06/19	R209	06/05/2027	9.32 Put	Bond Future	1484.9400	1.4849	1611.1600	1.6112	8.500	0.0000	0.0000
2026/06/19	R209	06/05/2027	8.25 Put	Bond Future	3799.4100	3.7994	3888.5300	3.8885	2.346	0.0000	0.0000
2026/06/19	R209	06/05/2027	8.25 Call	Bond Future	2163.8600	2.1639	2025.9100	2.0259	6.375	0.0000	0.0000
2026/06/19	R209	05/08/2027		Bond Future	8.5566	88.3750	8.6192	88.0327	0.732	0.0000	0.0000
2026/06/19	R209	05/08/2027	8.87 Call	Bond Future	4172.6400	4.1726	4016.3300	4.0163	3.746	0.0000	0.0000
2026/06/19	R209	05/08/2027	8.87 Put	Bond Future	2476.2400	2.4762	2662.2300	2.6622	7.511	0.0000	0.0000
2026/06/19	R210	06/08/2026		Bond Future	268.6398	268.6398	268.6761	268.6761	0.014	0.0000	0.0000
2026/06/19	R210	06/08/2026	259.84 Call	Bond Future	8799.8100	8.7998	8836.1200	8.8361	0.413	0.0000	0.0000
2026/06/19	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R210	05/11/2026		Bond Future	270.1037	270.1037	270.0996	270.0996	0.002	0.0000	0.0000
2026/06/19	R210	05/11/2026	253.33 Call	Bond Future	16773.7300	16.7737	16769.5900	16.7696	0.025	0.0000	0.0000
2026/06/19	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R210	04/02/2027		Bond Future	275.1777	275.1777	275.3429	275.3429	0.060	0.0000	0.0000
2026/06/19	R210	04/02/2027	266.03 Call	Bond Future	9147.6800	9.1477	9312.9000	9.3129	1.806	0.0000	0.0000
2026/06/19	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R210	06/05/2027		Bond Future	277.0040	277.0040	277.0270	277.0270	0.008	0.0000	0.0000
2026/06/19	R210	06/05/2027	271.13 Call	Bond Future	5874.0300	5.8740	5897.0100	5.8970	0.391	0.0000	0.0000
2026/06/19	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R210	05/08/2027		Bond Future	282.6478	282.6478	282.3237	282.3237	0.115	0.0000	0.0000
2026/06/19	R210	05/08/2027	276.01 Call	Bond Future	6637.8300	6.6378	6313.7000	6.3137	4.883	0.0000	0.0000
2026/06/19	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R213	06/08/2026		Bond Future	7.9393	99.6018	7.9656	99.5054	0.331	0.0000	0.0000
2026/06/19	R213	06/08/2026	9.69 Call	Bond Future	6195.7600	6.1958	6098.1900	6.0982	1.575	0.0000	0.0000
2026/06/19	R213	06/08/2026	9.69 Put	Bond Future	10.0800	0.0101	8.9600	0.0090	11.111	0.0000	0.0000
2026/06/19	R213	05/11/2026		Bond Future	7.9651	97.8975	7.9974	97.7843	0.405	0.0000	0.0000
2026/06/19	R213	05/11/2026	8.75 Call	Bond Future	3144.4000	3.1444	3044.9200	3.0449	3.164	0.0000	0.0000
2026/06/19	R213	05/11/2026	8.75 Put	Bond Future	436.2300	0.4362	449.9800	0.4500	3.152	0.0000	0.0000
2026/06/19	R213	04/02/2027		Bond Future	8.0027	99.7133	8.0188	99.6597	0.201	0.0000	0.0000

0
0
0
3,237
0
3,237
0
0
0
0
4,620
0
4,620
0
0
0
448
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
56,384
0
0
0
0
0
0
0

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	
2026/06/19	R213	04/02/2027	8.14 Call	Bond Future	1706.3500	1.7064	1657.2200	1.6572	2.879	0.0000	0.0000
2026/06/19	R213	04/02/2027	8.14 Put	Bond Future	1249.9000	1.2499	1254.3900	1.2544	0.359	0.0000	0.0000
2026/06/19	R213	06/05/2027		Bond Future	8.0003	98.1271	8.0344	98.0195	0.425	0.0000	0.0000
2026/06/19	R213	06/05/2027	7.56 Call	Bond Future	919.3600	0.9194	840.8600	0.8409	8.539	0.0000	0.0000
2026/06/19	R213	06/05/2027	7.56 Put	Bond Future	2324.4600	2.3245	2353.5300	2.3535	1.251	0.0000	0.0000
2026/06/19	R213	06/05/2027	9.25 Call	Bond Future	4400.6300	4.4006	4338.9600	4.3390	1.401	0.0000	0.0000
2026/06/19	R213	06/05/2027	9.25 Put	Bond Future	544.0400	0.5440	589.9400	0.5899	8.437	0.0000	0.0000
2026/06/19	R213	06/05/2027	8.13 Put	Bond Future	1377.1400	1.3771	1436.9100	1.4369	4.340	0.0000	0.0000
2026/06/19	R213	06/05/2027	8.13 Call	Bond Future	1786.2900	1.7863	1738.4900	1.7385	2.676	0.0000	0.0000
2026/06/19	R213	05/08/2027		Bond Future	7.9887	100.1053	8.0674	99.8706	0.985	0.0000	0.0000
2026/06/19	R213	05/08/2027	8.27 Call	Bond Future	2119.0400	2.1190	2011.4100	2.0114	5.079	0.0000	0.0000
2026/06/19	R213	05/08/2027	8.27 Put	Bond Future	1283.2100	1.2832	1410.2500	1.4103	9.900	0.0000	0.0000
2026/06/19	R213	05/08/2027	8.58 Call	Bond Future	2757.0600	2.7571	2638.5900	2.6386	4.297	0.0000	0.0000
2026/06/19	R213	05/08/2027	8.58 Put	Bond Future	1010.4200	1.0104	1126.6200	1.1266	11.500	0.0000	0.0000
2026/06/19	R213	05/08/2027	7.95 Put	Bond Future	1671.8400	1.6718	1795.3700	1.7954	7.389	0.0000	0.0000
2026/06/19	R213	05/08/2027	7.95 Call	Bond Future	1556.2900	1.5563	1445.1500	1.4452	7.141	0.0000	0.0000
2026/06/19	R214	06/08/2026		Bond Future	8.9036	83.5114	8.9543	83.1602	0.569	0.0000	0.0000
2026/06/19	R214	06/08/2026	11.97 Call	Bond Future	17885.8700	17.8859	17534.6900	17.5347	1.963	0.0000	0.0000
2026/06/19	R214	06/08/2026	11.97 Put	Bond Future	0.3300	0.0003	0.3400	0.0003	3.030	0.0000	0.0000
2026/06/19	R214	05/11/2026		Bond Future	8.9421	81.7624	8.9961	81.3922	0.604	0.0000	0.0000
2026/06/19	R214	05/11/2026	10.97 Call	Bond Future	12646.0800	12.6461	12272.1600	12.2722	2.957	0.0000	0.0000
2026/06/19	R214	05/11/2026	10.97 Put	Bond Future	234.8300	0.2348	231.0300	0.2310	1.618	0.0000	0.0000
2026/06/19	R214	04/02/2027		Bond Future	8.9863	83.2789	9.0344	82.9533	0.535	0.0000	0.0000
2026/06/19	R214	04/02/2027	9.90 Call	Bond Future	7214.9500	7.2150	6985.9500	6.9860	3.174	0.0000	0.0000
2026/06/19	R214	04/02/2027	9.90 Put	Bond Future	1327.5800	1.3276	1424.1300	1.4241	7.273	0.0000	0.0000
2026/06/19	R214	06/05/2027		Bond Future	9.0141	81.6223	9.0702	81.2462	0.623	0.0000	0.0000
2026/06/19	R214	06/05/2027	8.88 Call	Bond Future	3181.3000	3.1813	2994.2200	2.9942	5.881	0.0000	0.0000
2026/06/19	R214	06/05/2027	8.88 Put	Bond Future	4089.6000	4.0896	4278.6400	4.2786	4.622	0.0000	0.0000
2026/06/19	R214	05/08/2027		Bond Future	9.0401	83.2678	9.1137	82.7803	0.814	0.0000	0.0000
2026/06/19	R214	05/08/2027	9.32 Call	Bond Future	5038.7500	5.0388	4822.0700	4.8221	4.300	0.0000	0.0000
2026/06/19	R214	05/08/2027	9.32 Put	Bond Future	3205.4100	3.2054	3476.2500	3.4763	8.449	0.0000	0.0000
2026/06/19	R248	06/08/2026	9.20 Call	Bond Future	3515.7300	3.5157	3199.2300	3.1992	9.002	0.0000	0.0000
2026/06/19	R248	06/08/2026	9.20 Put	Bond Future	1244.5100	1.2445	1351.7200	1.3517	8.615	0.0000	0.0000
2026/06/19	R248	06/08/2026		Bond Future	8.9522	101.9979	8.9977	101.5742	0.509	0.0000	0.0000
2026/06/19	R248	06/08/2026	12.37 Call	Bond Future	25148.9700	25.1490	24725.2000	24.7252	1.685	0.0000	0.0000
2026/06/19	R248	06/08/2026	12.37 Put	Bond Future	0.2400	0.0002	0.1800	0.0002	25.000	0.0000	0.0000
2026/06/19	R248	06/08/2026	9.00 Call	Bond Future	2383.6100	2.3836	2092.2800	2.0923	12.222	0.0000	0.0000
2026/06/19	R248	06/08/2026	9.00 Put	Bond Future	1938.7600	1.9388	2071.1400	2.0711	6.828	0.0000	0.0000

0
0
0
0
0
0
2,830
0
2,830
0
0
0
0
1,200
0
1,200

24,485
0
0
3,508
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
100
255,013
0
0
0
1,762

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2026/06/19	R248	06/08/2026	10.00 Call	Bond Future		9255.6700	9.2557	8864.5500	8.8646	4.226	0.0000	0.0000
2026/06/19	R248	06/08/2026	10.00 Put	Bond Future		197.1100	0.1971	229.7000	0.2297	16.534	0.0000	0.0000
2026/06/19	R248	05/11/2026		Bond Future		8.9882	99.4504	9.0367	99.0036	0.539	0.0000	0.0000
2026/06/19	R248	05/11/2026	11.31 Call	Bond Future		18477.4300	18.4774	18017.2800	18.0173	2.490	0.0000	0.0000
2026/06/19	R248	05/11/2026	11.31 Put	Bond Future		251.7800	0.2518	238.4700	0.2385	5.286	0.0000	0.0000
2026/06/19	R248	04/02/2027		Bond Future		9.0293	101.2949	9.0723	100.9024	0.476	0.0000	0.0000
2026/06/19	R248	04/02/2027	10.11 Call	Bond Future		10717.5900	10.7176	10454.7100	10.4547	2.453	0.0000	0.0000
2026/06/19	R248	04/02/2027	10.11 Put	Bond Future		1562.9100	1.5629	1692.5000	1.6925	8.292	0.0000	0.0000
2026/06/19	R248	06/05/2027		Bond Future		9.0553	98.8516	9.1054	98.3978	0.553	0.0000	0.0000
2026/06/19	R248	06/05/2027	9.05 Call	Bond Future		4867.0900	4.8671	4670.6800	4.6707	4.035	0.0000	0.0000
2026/06/19	R248	06/05/2027	9.05 Put	Bond Future		4915.1900	4.9152	5172.6600	5.1727	5.238	0.0000	0.0000
2026/06/19	R248	05/08/2027		Bond Future		9.0797	100.8446	9.1453	100.2553	0.723	0.0000	0.0000
2026/06/19	R248	05/08/2027	9.37 Call	Bond Future		6858.0900	6.8581	6638.1700	6.6382	3.207	0.0000	0.0000
2026/06/19	R248	05/08/2027	9.37 Put	Bond Future		4293.8000	4.2938	4663.1600	4.6632	8.602	0.0000	0.0000
2026/06/19	R2R9	06/08/2026		Bond Future		8.7863	111.8045	8.8371	111.4006	0.578	0.0000	0.0000
2026/06/19	R2R9	06/08/2026	101.74 Call	Bond Future		98684.9600	98.6850	98281.0700	98.2811	0.409	0.0000	0.0000
2026/06/19	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R2R9	05/11/2026		Bond Future		8.8264	108.8984	8.8812	108.4700	0.620	0.0000	0.0000
2026/06/19	R2R9	05/11/2026	98.56 Call	Bond Future		97928.3000	97.9283	97499.9200	97.4999	0.437	0.0000	0.0000
2026/06/19	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R2R9	04/02/2027		Bond Future		8.8727	110.9178	8.9204	110.5507	0.538	0.0000	0.0000
2026/06/19	R2R9	04/02/2027	9.89 Call	Bond Future		8804.0000	8.8040	8543.7600	8.5438	2.956	0.0000	0.0000
2026/06/19	R2R9	04/02/2027	9.89 Put	Bond Future		1338.7400	1.3387	1445.6400	1.4456	7.985	0.0000	0.0000
2026/06/19	R2R9	06/05/2027		Bond Future		8.9034	108.1261	8.9606	107.6925	0.643	0.0000	0.0000
2026/06/19	R2R9	06/05/2027	8.83 Call	Bond Future		3775.2300	3.7752	3544.4600	3.5445	6.113	0.0000	0.0000
2026/06/19	R2R9	06/05/2027	8.83 Put	Bond Future		4334.6200	4.3346	4537.4100	4.5374	4.678	0.0000	0.0000
2026/06/19	R2R9	06/05/2027	9.64 Call	Bond Future		7542.0200	7.5420	7333.6800	7.3337	2.762	0.0000	0.0000
2026/06/19	R2R9	06/05/2027	9.64 Put	Bond Future		2143.7900	2.1438	2369.0100	2.3690	10.506	0.0000	0.0000
2026/06/19	R2R9	06/05/2027	8.94 Put	Bond Future		3924.5400	3.9245	4139.1300	4.1391	5.468	0.0000	0.0000
2026/06/19	R2R9	06/05/2027	8.94 Call	Bond Future		4202.1900	4.2022	3983.2200	3.9832	5.211	0.0000	0.0000
2026/06/19	R2R9	05/08/2027		Bond Future		8.9319	110.3062	9.0100	109.7248	0.874	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	9.26 Call	Bond Future		5836.1400	5.8361	5572.8300	5.5728	4.512	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	9.26 Put	Bond Future		3421.3200	3.4213	3739.3500	3.7394	9.296	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	9.68 Call	Bond Future		7896.5100	7.8965	7618.7500	7.6188	3.518	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	9.68 Put	Bond Future		2499.4800	2.4995	2803.0600	2.8031	12.146	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	8.90 Put	Bond Future		4568.5100	4.5685	4862.4300	4.8624	6.434	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	8.90 Call	Bond Future		4329.5500	4.3296	4042.1300	4.0421	6.639	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	9.53 Call	Bond Future		7134.8100	7.1348	6863.6600	6.8637	3.800	0.0000	0.0000

0
1,762
37,553
0
0
0
0
0
260
0
0
0
0
0
4,283
0
0
0
0
0
0
0
0
0
0
0
0
0
250
0
250
0
0
0
0
180
0
180
0

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	
2026/06/19	R2R9	05/08/2027	9.53 Put	Bond Future	2789.1000	2.7891	3099.2900	3.0993	11.122	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	8.82 Put	Bond Future	4877.0100	4.8770	5161.2900	5.1613	5.829	0.0000	0.0000
2026/06/19	R2R9	05/08/2027	8.82 Call	Bond Future	4035.6900	4.0357	3738.6300	3.7386	7.361	0.0000	0.0000
2026/06/19	R4R2	06/08/2026		Bond Future	8.9973	113.0523	9.0429	112.6486	0.507	0.0000	0.0000
2026/06/19	R4R2	06/08/2026	102.06 Call	Bond Future	99635.0200	99.6350	99231.3500	99.2314	0.405	0.0000	0.0000
2026/06/19	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R4R2	05/11/2026		Bond Future	9.0401	110.0432	9.0891	109.6150	0.542	0.0000	0.0000
2026/06/19	R4R2	05/11/2026	98.76 Call	Bond Future	98820.6200	98.8206	98392.4400	98.3924	0.433	0.0000	0.0000
2026/06/19	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	R4R2	04/02/2027		Bond Future	9.0885	112.0838	9.1310	111.7177	0.468	0.0000	0.0000
2026/06/19	R4R2	04/02/2027	10.13 Call	Bond Future	10030.7400	10.0307	9773.5800	9.7736	2.564	0.0000	0.0000
2026/06/19	R4R2	04/02/2027	10.13 Put	Bond Future	1555.3200	1.5553	1664.2700	1.6643	7.005	0.0000	0.0000
2026/06/19	R4R2	06/05/2027		Bond Future	9.1229	109.1890	9.1738	108.7558	0.558	0.0000	0.0000
2026/06/19	R4R2	06/05/2027	9.00 Call	Bond Future	4118.4500	4.1185	3896.4200	3.8964	5.391	0.0000	0.0000
2026/06/19	R4R2	06/05/2027	9.00 Put	Bond Future	5173.7800	5.1738	5384.9900	5.3850	4.082	0.0000	0.0000
2026/06/19	R4R2	05/08/2027		Bond Future	9.1554	111.3906	9.2248	110.8081	0.758	0.0000	0.0000
2026/06/19	R4R2	05/08/2027	9.44 Call	Bond Future	6458.9300	6.4589	6215.3100	6.2153	3.772	0.0000	0.0000
2026/06/19	R4R2	05/08/2027	9.44 Put	Bond Future	4099.7000	4.0997	4438.6300	4.4386	8.267	0.0000	0.0000
2026/06/19	RR87	06/08/2026		Bond Future	7.1775	100.9008	7.1870	100.8974	0.132	0.0000	0.0000
2026/06/19	RR87	06/08/2026	6.53 Call	Bond Future	1.0650	0.0011	0.2768	0.0003	74.008	0.0000	0.0000
2026/06/19	RR87	06/08/2026	6.53 Put	Bond Future	230.1750	0.2302	232.7268	0.2327	1.109	0.0000	0.0000
2026/06/19	RR87	05/11/2026		Bond Future	6.3120	102.7713	6.4771	102.7524	2.617	0.0000	0.0000
2026/06/19	RR87	05/11/2026	5.27 Call	Bond Future	1.2600	0.0013	0.1439	0.0001	88.579	0.0000	0.0000
2026/06/19	RR87	05/11/2026	5.27 Put	Bond Future	120.8300	0.1208	138.6439	0.1386	14.743	0.0000	0.0000
2026/06/19	RR88	06/08/2026		Bond Future	7.5288	104.4582	7.5638	104.4163	0.465	0.0000	0.0000
2026/06/19	RR88	06/08/2026	6.79 Call	Bond Future	3.4498	0.0034	0.5776	0.0006	83.257	0.0000	0.0000
2026/06/19	RR88	06/08/2026	6.79 Put	Bond Future	892.0798	0.8921	931.0676	0.9311	4.370	0.0000	0.0000
2026/06/19	RR88	05/11/2026		Bond Future	7.5093	105.7596	7.5676	105.6988	0.777	0.0000	0.0000
2026/06/19	RR88	05/11/2026	6.71 Call	Bond Future	28.0372	0.0280	15.4057	0.0154	45.053	0.0000	0.0000
2026/06/19	RR88	05/11/2026	6.71 Put	Bond Future	865.4172	0.8654	913.5657	0.9136	5.564	0.0000	0.0000
2026/06/19	RR88	04/02/2027		Bond Future	7.5104	103.8759	7.5075	103.8784	0.038	0.0000	0.0000
2026/06/19	RR88	04/02/2027	7.78 Call	Bond Future	457.6198	0.4576	460.9315	0.4609	0.724	0.0000	0.0000
2026/06/19	RR88	04/02/2027	7.78 Put	Bond Future	231.8398	0.2318	232.7315	0.2327	0.385	0.0000	0.0000
2026/06/19	RR88	06/05/2027		Bond Future	7.3134	105.9266	7.4038	105.8723	1.235	0.0000	0.0000
2026/06/19	RR88	06/05/2027	7.89 Call	Bond Future	491.3670	0.4914	465.4221	0.4654	5.280	0.0000	0.0000
2026/06/19	RR88	06/05/2027	7.89 Put	Bond Future	145.9570	0.1460	174.2721	0.1743	19.400	0.0000	0.0000
2026/06/19	RR88	05/08/2027		Bond Future	6.7176	102.7537	7.2385	102.5651	7.754	0.0000	0.0000

910

0

910

5,078

0

0

423

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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
2026/06/19	RR88	05/08/2027	8.07 Call	Bond Future	530.0847	0.5301	397.5129	0.3975	25.010	0.0000	0.0000
2026/06/19	RR88	05/08/2027	8.07 Put	Bond Future	41.7947	0.0418	97.8329	0.0978	134.080	0.0000	0.0000
2026/06/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

0

0

0

0

0

1709126