



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 22/06/2026 TO 22/06/2026

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
2026/06/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/22	2029	06/08/2026		Bond Future	151.2900	151.2900	151.2429	0.031	0.0000	0.0000
2026/06/22	2029	06/08/2026	144.10 Call	Bond Future	7189.9800	7.1900	7142.9000	0.655	0.0000	0.0000
2026/06/22	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2029	05/11/2026		Bond Future	152.6046	152.6046	152.5564	0.032	0.0000	0.0000
2026/06/22	2029	05/11/2026	147.56 Call	Bond Future	5044.6400	5.0446	4996.3700	0.957	0.0000	0.0000
2026/06/22	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	
2026/06/22	2029	04/02/2027		Bond Future	155.5670	155.5670	155.5176	155.5176	0.032	0.0000	0.0000
2026/06/22	2029	04/02/2027	149.72 Call	Bond Future	5846.9800	5.8470	5797.5500	5.7976	0.845	0.0000	0.0000
2026/06/22	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2029	06/05/2027		Bond Future	157.0505	157.0505	157.0004	157.0004	0.032	0.0000	0.0000
2026/06/22	2029	06/05/2027	153.32 Call	Bond Future	3730.5200	3.7305	3680.3700	3.6804	1.344	0.0000	0.0000
2026/06/22	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2029	05/08/2027		Bond Future	160.0537	160.0537	160.0030	160.0030	0.032	0.0000	0.0000
2026/06/22	2029	05/08/2027	156.72 Call	Bond Future	3333.7300	3.3337	3283.0100	3.2830	1.521	0.0000	0.0000
2026/06/22	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2030	06/08/2026	7.21 Put	Bond Future	1943.0600	1.9431	1834.6200	1.8346	5.581	0.0000	0.0000
2026/06/22	2030	06/08/2026	7.21 Call	Bond Future	49.8700	0.0499	52.6900	0.0527	5.655	0.0000	0.0000
2026/06/22	2030	06/08/2026	7.71 Put	Bond Future	779.6100	0.7796	696.6200	0.6966	10.645	0.0000	0.0000
2026/06/22	2030	06/08/2026	7.71 Call	Bond Future	404.9000	0.4049	433.1700	0.4332	6.982	0.0000	0.0000
2026/06/22	2030	06/08/2026	8.06 Call	Bond Future	1020.4600	1.0205	1078.6200	1.0786	5.699	0.0000	0.0000
2026/06/22	2030	06/08/2026	8.06 Put	Bond Future	348.7100	0.3487	295.6100	0.2956	15.228	0.0000	0.0000
2026/06/22	2030	06/08/2026		Bond Future	7.8348	100.7494	7.7977	100.8607	0.474	0.0000	0.0000
2026/06/22	2030	06/08/2026	9.22 Call	Bond Future	4063.8200	4.0638	4169.6300	4.1696	2.604	0.0000	0.0000
2026/06/22	2030	06/08/2026	9.22 Put	Bond Future	18.1000	0.0181	12.6500	0.0127	30.110	0.0000	0.0000
2026/06/22	2030	05/11/2026		Bond Future	7.8558	102.6020	7.8156	102.7151	0.512	0.0000	0.0000
2026/06/22	2030	05/11/2026	8.39 Call	Bond Future	1942.1300	1.9421	2015.2500	2.0153	3.765	0.0000	0.0000
2026/06/22	2030	05/11/2026	8.39 Put	Bond Future	455.5100	0.4555	415.5600	0.4156	8.770	0.0000	0.0000
2026/06/22	2030	04/02/2027		Bond Future	7.8593	100.5622	7.8153	100.6772	0.560	0.0000	0.0000
2026/06/22	2030	04/02/2027	7.82 Call	Bond Future	1014.5200	1.0145	1064.9200	1.0649	4.968	0.0000	0.0000
2026/06/22	2030	04/02/2027	7.82 Put	Bond Future	1117.3500	1.1174	1052.6700	1.0527	5.789	0.0000	0.0000
2026/06/22	2030	06/05/2027		Bond Future	7.8748	102.4924	7.8263	102.6098	0.616	0.0000	0.0000
2026/06/22	2030	06/05/2027	7.27 Call	Bond Future	473.3300	0.4733	504.2000	0.5042	6.522	0.0000	0.0000
2026/06/22	2030	06/05/2027	7.27 Put	Bond Future	1948.0500	1.9481	1861.5800	1.8616	4.439	0.0000	0.0000
2026/06/22	2030	05/08/2027		Bond Future	7.9165	100.4189	7.8623	100.5387	0.685	0.0000	0.0000
2026/06/22	2030	05/08/2027	8.11 Call	Bond Future	1448.7900	1.4488	1512.5500	1.5126	4.401	0.0000	0.0000
2026/06/22	2030	05/08/2027	8.11 Put	Bond Future	1022.7600	1.0228	966.7200	0.9667	5.479	0.0000	0.0000
2026/06/22	2031	06/08/2026		Bond Future	117.0416	117.0416	117.0526	117.0526	0.009	0.0000	0.0000
2026/06/22	2031	06/08/2026	113.81 Call	Bond Future	3242.9700	3.2430	3251.5800	3.2516	0.265	0.0000	0.0000
2026/06/22	2031	06/08/2026	113.81 Put	Bond Future	11.3600	0.0114	8.9600	0.0090	21.127	0.0000	0.0000
2026/06/22	2031	05/11/2026		Bond Future	119.2219	119.2219	119.2328	119.2328	0.009	0.0000	0.0000
2026/06/22	2031	05/11/2026	111.49 Call	Bond Future	7732.1800	7.7322	7743.0700	7.7431	0.141	0.0000	0.0000
2026/06/22	2031	05/11/2026	111.49 Put	Bond Future	0.2700	0.0003	0.2300	0.0002	14.815	0.0000	0.0000
2026/06/22	2031	04/02/2027		Bond Future	119.0312	119.0312	119.0424	119.0424	0.009	0.0000	0.0000
2026/06/22	2031	04/02/2027	116.18 Call	Bond Future	3074.3800	3.0744	3079.5800	3.0796	0.169	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	
2026/06/22	2031	04/02/2027	116.18 Put	Bond Future	223.1700	0.2232	217.2100	0.2172	2.671	0.0000	0.0000
2026/06/22	2031	06/05/2027		Bond Future	121.3431	121.3431	121.3545	121.3545	0.009	0.0000	0.0000
2026/06/22	2031	06/05/2027	116.87 Call	Bond Future	4557.5900	4.5576	4566.5600	4.5666	0.197	0.0000	0.0000
2026/06/22	2031	06/05/2027	116.87 Put	Bond Future	84.5000	0.0845	82.0300	0.0820	2.923	0.0000	0.0000
2026/06/22	2031	05/08/2027		Bond Future	121.0976	121.0976	121.1098	121.1098	0.010	0.0000	0.0000
2026/06/22	2031	05/08/2027	121.41 Call	Bond Future	1119.2800	1.1193	1120.3900	1.1204	0.099	0.0000	0.0000
2026/06/22	2031	05/08/2027	121.41 Put	Bond Future	1431.7000	1.4317	1420.5700	1.4206	0.777	0.0000	0.0000
2026/06/22	2032	06/08/2026		Bond Future	8.0875	103.7282	8.0407	103.9380	0.579	0.0000	0.0000
2026/06/22	2032	06/08/2026	10.12 Call	Bond Future	8616.0100	8.6160	8823.7500	8.8238	2.411	0.0000	0.0000
2026/06/22	2032	06/08/2026	10.12 Put	Bond Future	5.1800	0.0052	3.1200	0.0031	39.768	0.0000	0.0000
2026/06/22	2032	05/11/2026		Bond Future	8.1194	101.4759	8.0700	101.6893	0.609	0.0000	0.0000
2026/06/22	2032	05/11/2026	9.16 Call	Bond Future	4766.5800	4.7666	4935.0900	4.9351	3.535	0.0000	0.0000
2026/06/22	2032	05/11/2026	9.16 Put	Bond Future	401.2400	0.4012	356.3300	0.3563	11.193	0.0000	0.0000
2026/06/22	2032	04/02/2027		Bond Future	8.1418	103.4224	8.0894	103.6397	0.643	0.0000	0.0000
2026/06/22	2032	04/02/2027	8.48 Call	Bond Future	2683.9400	2.6839	2809.4000	2.8094	4.674	0.0000	0.0000
2026/06/22	2032	04/02/2027	8.48 Put	Bond Future	1294.1900	1.2942	1202.3200	1.2023	7.099	0.0000	0.0000
2026/06/22	2032	06/05/2027		Bond Future	8.1650	101.2469	8.1093	101.4685	0.682	0.0000	0.0000
2026/06/22	2032	06/05/2027	7.80 Call	Bond Future	1310.8900	1.3109	1390.7800	1.3908	6.094	0.0000	0.0000
2026/06/22	2032	06/05/2027	7.80 Put	Bond Future	2774.6500	2.7747	2632.9600	2.6330	5.107	0.0000	0.0000
2026/06/22	2032	05/08/2027		Bond Future	8.2035	103.1580	8.1440	103.3840	0.724	0.0000	0.0000
2026/06/22	2032	05/08/2027	8.42 Call	Bond Future	2643.7000	2.6437	2766.2600	2.7663	4.636	0.0000	0.0000
2026/06/22	2032	05/08/2027	8.42 Put	Bond Future	1825.0900	1.8251	1721.6200	1.7216	5.669	0.0000	0.0000
2026/06/22	2033	06/08/2026		Bond Future	148.1135	148.1135	148.1282	148.1282	0.010	0.0000	0.0000
2026/06/22	2033	06/08/2026	134.25 Call	Bond Future	13863.4900	13.8635	13878.1900	13.8782	0.106	0.0000	0.0000
2026/06/22	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2033	05/11/2026		Bond Future	149.2656	149.2656	149.2802	149.2802	0.010	0.0000	0.0000
2026/06/22	2033	05/11/2026	137.26 Call	Bond Future	12005.5700	12.0056	12020.2400	12.0202	0.122	0.0000	0.0000
2026/06/22	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2033	04/02/2027		Bond Future	152.1630	152.1630	152.1778	152.1778	0.010	0.0000	0.0000
2026/06/22	2033	04/02/2027	142.71 Call	Bond Future	9453.0300	9.4530	9467.7600	9.4678	0.156	0.0000	0.0000
2026/06/22	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2033	06/05/2027		Bond Future	153.4748	153.4748	153.4901	153.4901	0.010	0.0000	0.0000
2026/06/22	2033	06/05/2027	151.21 Call	Bond Future	2264.8400	2.2648	2280.1300	2.2801	0.675	0.0000	0.0000
2026/06/22	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2033	05/08/2027		Bond Future	156.4099	156.4099	156.4257	156.4257	0.010	0.0000	0.0000
2026/06/22	2033	05/08/2027	153.15 Call	Bond Future	3259.8500	3.2599	3275.7000	3.2757	0.486	0.0000	0.0000
2026/06/22	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	
2026/06/22	2037	06/08/2026	9.30 Call	Bond Future	4791.1400	4.7911	4916.6600	4.9167	2.620	0.0000	0.0000
2026/06/22	2037	06/08/2026	9.30 Put	Bond Future	301.1300	0.3011	249.9800	0.2500	16.986	0.0000	0.0000
2026/06/22	2037	06/08/2026	11.30 Call	Bond Future	16149.3000	16.1493	16325.6300	16.3256	1.092	0.0000	0.0000
2026/06/22	2037	06/08/2026	11.30 Put	Bond Future	0.7800	0.0008	0.4400	0.0004	43.590	0.0000	0.0000
2026/06/22	2037	06/08/2026	10.70 Call	Bond Future	12872.8000	12.8728	13047.0700	13.0471	1.354	0.0000	0.0000
2026/06/22	2037	06/08/2026	10.70 Put	Bond Future	6.9800	0.0070	4.5800	0.0046	34.384	0.0000	0.0000
2026/06/22	2037	06/08/2026	10.02 Put	Bond Future	52.8300	0.0528	39.4400	0.0394	25.345	0.0000	0.0000
2026/06/22	2037	06/08/2026	10.02 Call	Bond Future	8981.0600	8.9811	9144.3400	9.1443	1.818	0.0000	0.0000
2026/06/22	2037	06/08/2026		Bond Future	8.6162	99.4810	8.5901	99.6576	0.302	0.0000	0.0000
2026/06/22	2037	06/08/2026	11.71 Call	Bond Future	18294.1500	18.2942	18470.7600	18.4708	0.965	0.0000	0.0000
2026/06/22	2037	06/08/2026	11.71 Put	Bond Future	0.1200	0.0001	0.0600	0.0001	50.000	0.0000	0.0000
2026/06/22	2037	05/11/2026		Bond Future	8.6529	101.3103	8.6259	101.4900	0.312	0.0000	0.0000
2026/06/22	2037	05/11/2026	10.62 Call	Bond Future	12205.0500	12.2051	12366.0000	12.3660	1.319	0.0000	0.0000
2026/06/22	2037	05/11/2026	10.62 Put	Bond Future	192.4100	0.1924	173.6600	0.1737	9.745	0.0000	0.0000
2026/06/22	2037	05/11/2026	10.83 Call	Bond Future	13319.8200	13.3198	13484.7500	13.4848	1.238	0.0000	0.0000
2026/06/22	2037	05/11/2026	10.83 Put	Bond Future	142.8800	0.1429	128.1100	0.1281	10.337	0.0000	0.0000
2026/06/22	2037	05/11/2026	10.23 Call	Bond Future	10126.9800	10.1270	10277.8200	10.2778	1.489	0.0000	0.0000
2026/06/22	2037	05/11/2026	10.23 Put	Bond Future	333.9300	0.3339	305.0700	0.3051	8.643	0.0000	0.0000
2026/06/22	2037	05/11/2026	9.46 Put	Bond Future	874.8300	0.8748	815.6700	0.8157	6.762	0.0000	0.0000
2026/06/22	2037	05/11/2026	9.46 Call	Bond Future	6056.6800	6.0567	6177.2200	6.1772	1.990	0.0000	0.0000
2026/06/22	2037	04/02/2027	9.81 Call	Bond Future	8032.5700	8.0326	8164.0200	8.1640	1.636	0.0000	0.0000
2026/06/22	2037	04/02/2027	9.81 Put	Bond Future	1027.2400	1.0272	975.7300	0.9757	5.014	0.0000	0.0000
2026/06/22	2037	04/02/2027	9.31 Call	Bond Future	5592.4800	5.5925	5703.4500	5.7035	1.984	0.0000	0.0000
2026/06/22	2037	04/02/2027	9.31 Put	Bond Future	1613.8400	1.6138	1541.8500	1.5419	4.461	0.0000	0.0000
2026/06/22	2037	04/02/2027	8.44 Put	Bond Future	3761.2000	3.7612	3638.5800	3.6386	3.260	0.0000	0.0000
2026/06/22	2037	04/02/2027	8.44 Call	Bond Future	2149.9600	2.1500	2210.3000	2.2103	2.807	0.0000	0.0000
2026/06/22	2037	04/02/2027		Bond Future	8.6841	98.9952	8.6561	99.1782	0.322	0.0000	0.0000
2026/06/22	2037	04/02/2027	9.51 Call	Bond Future	6548.0400	6.5480	6668.0000	6.6680	1.832	0.0000	0.0000
2026/06/22	2037	04/02/2027	9.51 Put	Bond Future	1343.0000	1.3430	1280.0000	1.2800	4.691	0.0000	0.0000
2026/06/22	2037	06/05/2027		Bond Future	8.7212	100.8954	8.6921	101.0819	0.333	0.0000	0.0000
2026/06/22	2037	06/05/2027	8.58 Call	Bond Future	2900.4500	2.9005	2973.9500	2.9740	2.534	0.0000	0.0000
2026/06/22	2037	06/05/2027	8.58 Put	Bond Future	3810.5900	3.8106	3697.5700	3.6976	2.966	0.0000	0.0000
2026/06/22	2037	05/08/2027		Bond Future	8.7692	98.5409	8.7389	98.7312	0.345	0.0000	0.0000
2026/06/22	2037	05/08/2027	9.05 Call	Bond Future	4756.9600	4.7570	4856.5100	4.8565	2.093	0.0000	0.0000
2026/06/22	2037	05/08/2027	9.05 Put	Bond Future	3015.8700	3.0159	2925.1400	2.9251	3.008	0.0000	0.0000
2026/06/22	2038	06/08/2026		Bond Future	163.2283	163.2283	162.9214	162.9214	0.188	0.0000	0.0000
2026/06/22	2038	06/08/2026	144.72 Call	Bond Future	18508.3400	18.5083	18201.4100	18.2014	1.658	0.0000	0.0000
2026/06/22	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	
2026/06/22	2038	05/11/2026		Bond Future	166.2689	166.2689	165.9559	165.9559	0.188	0.0000	0.0000
2026/06/22	2038	05/11/2026	146.31 Call	Bond Future	19958.9300	19.9589	19645.9300	19.6459	1.568	0.0000	0.0000
2026/06/22	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2038	04/02/2027		Bond Future	167.2222	167.2222	166.9030	166.9030	0.191	0.0000	0.0000
2026/06/22	2038	04/02/2027	153.83 Call	Bond Future	13392.1700	13.3922	13072.9700	13.0730	2.383	0.0000	0.0000
2026/06/22	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2038	06/05/2027		Bond Future	170.4703	170.4703	170.1449	170.1449	0.191	0.0000	0.0000
2026/06/22	2038	06/05/2027	166.10 Call	Bond Future	4370.2600	4.3703	4044.9000	4.0449	7.445	0.0000	0.0000
2026/06/22	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2038	05/08/2027		Bond Future	171.4010	171.4010	171.0702	171.0702	0.193	0.0000	0.0000
2026/06/22	2038	05/08/2027	169.13 Call	Bond Future	2270.9900	2.2710	1940.1900	1.9402	14.566	0.0000	0.0000
2026/06/22	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2040	06/08/2026		Bond Future	8.9183	100.9206	8.8821	101.2033	0.406	0.0000	0.0000
2026/06/22	2040	06/08/2026	12.19 Call	Bond Future	21486.8300	21.4868	21769.4800	21.7695	1.315	0.0000	0.0000
2026/06/22	2040	06/08/2026	12.19 Put	Bond Future	0.1000	0.0001	0.0500	0.0001	50.000	0.0000	0.0000
2026/06/22	2040	06/08/2026	9.20 Call	Bond Future	3098.0600	3.0981	3246.4000	3.2464	4.788	0.0000	0.0000
2026/06/22	2040	06/08/2026	9.20 Put	Bond Future	938.3000	0.9383	803.9400	0.8039	14.320	0.0000	0.0000
2026/06/22	2040	05/11/2026		Bond Future	8.9600	102.7764	8.9226	103.0640	0.417	0.0000	0.0000
2026/06/22	2040	05/11/2026	11.06 Call	Bond Future	14666.1600	14.6662	14929.2300	14.9292	1.794	0.0000	0.0000
2026/06/22	2040	05/11/2026	11.06 Put	Bond Future	215.3600	0.2154	190.7900	0.1908	11.409	0.0000	0.0000
2026/06/22	2040	05/11/2026	11.27 Call	Bond Future	15891.0800	15.8911	16159.2200	16.1592	1.687	0.0000	0.0000
2026/06/22	2040	05/11/2026	11.27 Put	Bond Future	162.7500	0.1628	143.2500	0.1433	11.982	0.0000	0.0000
2026/06/22	2040	05/11/2026	10.67 Call	Bond Future	12360.6400	12.3606	12611.2200	12.6112	2.027	0.0000	0.0000
2026/06/22	2040	05/11/2026	10.67 Put	Bond Future	357.7100	0.3577	320.6500	0.3207	10.360	0.0000	0.0000
2026/06/22	2040	05/11/2026	9.91 Put	Bond Future	908.6700	0.9087	831.9800	0.8320	8.440	0.0000	0.0000
2026/06/22	2040	05/11/2026	9.91 Call	Bond Future	7844.2300	7.8442	8055.1800	8.0552	2.689	0.0000	0.0000
2026/06/22	2040	04/02/2027	10.17 Call	Bond Future	9568.2700	9.5683	9786.5600	9.7866	2.281	0.0000	0.0000
2026/06/22	2040	04/02/2027	10.17 Put	Bond Future	1219.4100	1.2194	1144.6700	1.1447	6.129	0.0000	0.0000
2026/06/22	2040	04/02/2027	9.67 Call	Bond Future	6791.1500	6.7912	6979.4900	6.9795	2.773	0.0000	0.0000
2026/06/22	2040	04/02/2027	9.67 Put	Bond Future	1877.0600	1.8771	1772.3700	1.7724	5.577	0.0000	0.0000
2026/06/22	2040	04/02/2027	8.78 Put	Bond Future	4336.9600	4.3370	4152.6800	4.1527	4.249	0.0000	0.0000
2026/06/22	2040	04/02/2027	8.78 Call	Bond Future	2672.7100	2.6727	2781.4600	2.7815	4.069	0.0000	0.0000
2026/06/22	2040	04/02/2027		Bond Future	8.9974	100.2389	8.9587	100.5320	0.429	0.0000	0.0000
2026/06/22	2040	04/02/2027	9.93 Call	Bond Future	8216.8800	8.2169	8422.0900	8.4221	2.497	0.0000	0.0000
2026/06/22	2040	04/02/2027	9.93 Put	Bond Future	1494.3400	1.4943	1406.5200	1.4065	5.877	0.0000	0.0000
2026/06/22	2040	06/05/2027		Bond Future	9.0400	102.1630	9.0000	102.4616	0.442	0.0000	0.0000
2026/06/22	2040	06/05/2027	8.88 Call	Bond Future	3426.3800	3.4264	3550.3400	3.5503	3.618	0.0000	0.0000
2026/06/22	2040	06/05/2027	8.88 Put	Bond Future	4629.4000	4.6294	4454.7300	4.4547	3.773	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	
2026/06/22	2040	05/08/2027		Bond Future	9.0925	99.5817	9.0511	99.8862	0.456	0.0000	0.0000
2026/06/22	2040	05/08/2027	9.33 Call	Bond Future	5494.2500	5.4943	5656.6900	5.6567	2.957	0.0000	0.0000
2026/06/22	2040	05/08/2027	9.33 Put	Bond Future	3773.3000	3.7733	3631.2100	3.6312	3.766	0.0000	0.0000
2026/06/22	2043	06/08/2026		Bond Future	125.2122	125.2122	125.2256	125.2256	0.011	0.0000	0.0000
2026/06/22	2043	06/08/2026	110.88 Call	Bond Future	14333.5594	14.3336	14346.4721	14.3465	0.090	0.0000	0.0000
2026/06/22	2043	06/08/2026	110.88 Put	Bond Future	1.3594	0.0014	0.9021	0.0009	33.643	0.0000	0.0000
2026/06/22	2043	05/11/2026		Bond Future	127.5447	127.5447	127.5581	127.5581	0.011	0.0000	0.0000
2026/06/22	2043	05/11/2026	112.84 Call	Bond Future	14773.4229	14.7734	14781.9964	14.7820	0.058	0.0000	0.0000
2026/06/22	2043	05/11/2026	112.84 Put	Bond Future	68.7529	0.0688	63.9164	0.0639	7.035	0.0000	0.0000
2026/06/22	2043	04/02/2027		Bond Future	127.0698	127.0698	127.0834	127.0834	0.011	0.0000	0.0000
2026/06/22	2043	04/02/2027	117.63 Call	Bond Future	10201.3394	10.2013	10198.4593	10.1985	0.028	0.0000	0.0000
2026/06/22	2043	04/02/2027	117.63 Put	Bond Future	761.5794	0.7616	745.0293	0.7450	2.173	0.0000	0.0000
2026/06/22	2043	06/05/2027		Bond Future	129.5378	129.5378	129.5517	129.5517	0.011	0.0000	0.0000
2026/06/22	2043	06/05/2027	127.48 Call	Bond Future	5394.4970	5.3945	5383.0451	5.3830	0.212	0.0000	0.0000
2026/06/22	2043	06/05/2027	127.48 Put	Bond Future	3336.6970	3.3367	3311.3251	3.3113	0.760	0.0000	0.0000
2026/06/22	2043	05/08/2027		Bond Future	128.9922	128.9922	129.0071	129.0071	0.012	0.0000	0.0000
2026/06/22	2043	05/08/2027	129.56 Call	Bond Future	4432.1729	4.4322	4422.4311	4.4224	0.220	0.0000	0.0000
2026/06/22	2043	05/08/2027	129.56 Put	Bond Future	4999.9529	5.0000	4975.3711	4.9754	0.492	0.0000	0.0000
2026/06/22	2044	06/08/2026	9.25 Call	Bond Future	2900.9300	2.9009	3100.9200	3.1009	6.894	0.0000	0.0000
2026/06/22	2044	06/08/2026	9.25 Put	Bond Future	1279.1000	1.2791	1083.3500	1.0834	15.304	0.0000	0.0000
2026/06/22	2044	06/08/2026	9.00 Call	Bond Future	1675.0600	1.6751	1806.4800	1.8065	7.846	0.0000	0.0000
2026/06/22	2044	06/08/2026	9.00 Put	Bond Future	2163.9300	2.1639	1899.6100	1.8996	12.215	0.0000	0.0000
2026/06/22	2044	06/08/2026		Bond Future	9.0572	97.6097	9.0109	98.0055	0.511	0.0000	0.0000
2026/06/22	2044	06/08/2026	12.42 Call	Bond Future	23280.2700	23.2803	23675.9400	23.6759	1.700	0.0000	0.0000
2026/06/22	2044	06/08/2026	12.42 Put	Bond Future	0.1300	0.0001	0.0600	0.0001	53.846	0.0000	0.0000
2026/06/22	2044	06/08/2026	9.75 Call	Bond Future	6065.8300	6.0658	6371.1400	6.3711	5.033	0.0000	0.0000
2026/06/22	2044	06/08/2026	9.75 Put	Bond Future	423.3000	0.4233	332.8700	0.3329	21.363	0.0000	0.0000
2026/06/22	2044	05/11/2026		Bond Future	9.0978	99.4046	9.0501	99.8074	0.524	0.0000	0.0000
2026/06/22	2044	05/11/2026	11.34 Call	Bond Future	16645.6700	16.6457	17020.2400	17.0202	2.250	0.0000	0.0000
2026/06/22	2044	05/11/2026	11.34 Put	Bond Future	214.0500	0.2141	185.8700	0.1859	13.165	0.0000	0.0000
2026/06/22	2044	04/02/2027		Bond Future	9.1345	96.9278	9.0854	97.3381	0.537	0.0000	0.0000
2026/06/22	2044	04/02/2027	10.18 Call	Bond Future	9712.7500	9.7128	10014.0100	10.0140	3.102	0.0000	0.0000
2026/06/22	2044	04/02/2027	10.18 Put	Bond Future	1553.8100	1.5538	1444.7800	1.4448	7.017	0.0000	0.0000
2026/06/22	2044	06/05/2027		Bond Future	9.1757	98.7882	9.1251	99.2065	0.551	0.0000	0.0000
2026/06/22	2044	06/05/2027	9.08 Call	Bond Future	4129.2800	4.1293	4318.1800	4.3182	4.575	0.0000	0.0000
2026/06/22	2044	06/05/2027	9.08 Put	Bond Future	4922.9200	4.9229	4693.5600	4.6936	4.659	0.0000	0.0000
2026/06/22	2044	05/08/2027		Bond Future	9.2255	96.2686	9.1733	96.6949	0.566	0.0000	0.0000
2026/06/22	2044	05/08/2027	9.44 Call	Bond Future	6048.2100	6.0482	6279.5700	6.2796	3.825	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	
2026/06/22	2044	05/08/2027	9.44 Put	Bond Future	4326.1200	4.3261	4131.1400	4.1311	4.507	0.0000	0.0000
2026/06/22	2046	06/08/2026		Bond Future	147.1215	147.1215	146.8130	146.8130	0.210	0.0000	0.0000
2026/06/22	2046	06/08/2026	122.38 Call	Bond Future	24741.4800	24.7415	24432.9900	24.4330	1.247	0.0000	0.0000
2026/06/22	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2046	05/11/2026		Bond Future	147.4997	147.4997	147.1851	147.1851	0.213	0.0000	0.0000
2026/06/22	2046	05/11/2026	125.48 Call	Bond Future	22019.7200	22.0197	21705.1000	21.7051	1.429	0.0000	0.0000
2026/06/22	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2046	04/02/2027		Bond Future	150.3630	150.3630	150.0423	150.0423	0.213	0.0000	0.0000
2026/06/22	2046	04/02/2027	131.09 Call	Bond Future	19273.0300	19.2730	18952.2700	18.9523	1.664	0.0000	0.0000
2026/06/22	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2046	06/05/2027		Bond Future	150.8666	150.8666	150.5398	150.5398	0.217	0.0000	0.0000
2026/06/22	2046	06/05/2027	148.99 Call	Bond Future	1876.5700	1.8766	1549.7600	1.5498	17.415	0.0000	0.0000
2026/06/22	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2046	05/08/2027		Bond Future	153.7507	153.7507	153.4180	153.4180	0.216	0.0000	0.0000
2026/06/22	2046	05/08/2027	149.17 Call	Bond Future	4580.7300	4.5807	4247.9800	4.2480	7.264	0.0000	0.0000
2026/06/22	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2050	06/08/2026		Bond Future	148.8223	148.8223	149.0921	149.0921	0.181	0.0000	0.0000
2026/06/22	2050	06/08/2026	123.27 Call	Bond Future	25552.3300	25.5523	25822.0700	25.8221	1.056	0.0000	0.0000
2026/06/22	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2050	05/11/2026		Bond Future	151.5943	151.5943	151.8687	151.8687	0.181	0.0000	0.0000
2026/06/22	2050	05/11/2026	123.84 Call	Bond Future	27754.3100	27.7543	28028.7200	28.0287	0.989	0.0000	0.0000
2026/06/22	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2050	04/02/2027		Bond Future	152.0055	152.0055	152.2850	152.2850	0.184	0.0000	0.0000
2026/06/22	2050	04/02/2027	132.39 Call	Bond Future	19615.5000	19.6155	19894.9600	19.8950	1.425	0.0000	0.0000
2026/06/22	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2050	06/05/2027		Bond Future	154.9578	154.9578	155.2432	155.2432	0.184	0.0000	0.0000
2026/06/22	2050	06/05/2027	150.46 Call	Bond Future	4497.7700	4.4978	4783.1900	4.7832	6.346	0.0000	0.0000
2026/06/22	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	2050	05/08/2027		Bond Future	155.3279	155.3279	155.6193	155.6193	0.188	0.0000	0.0000
2026/06/22	2050	05/08/2027	152.97 Call	Bond Future	2357.8900	2.3579	2649.2900	2.6493	12.359	0.0000	0.0000
2026/06/22	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	AL37	06/08/2026		Index Future	1298.6610	1298.6610	1300.8590	1300.8590	0.169	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	
2026/06/22	AL37	05/11/2026		Index Future	1322.7950	1322.7950	1325.0250	1325.0250	0.169	0.0000	0.0000
2026/06/22	AL37	04/02/2027		Index Future	1348.1600	1348.1600	1350.4270	1350.4270	0.168	0.0000	0.0000
2026/06/22	AL37	06/05/2027		Index Future	1374.0430	1374.0430	1376.3550	1376.3550	0.168	0.0000	0.0000
2026/06/22	AL37	05/08/2027		Index Future	1399.7530	1399.7530	1402.1180	1402.1180	0.169	0.0000	0.0000
2026/06/22	AL7T	06/08/2026		Index Future	1699.8590	1699.8590	1702.9170	1702.9170	0.180	0.0000	0.0000
2026/06/22	AL7T	05/11/2026		Index Future	1731.4490	1731.4490	1734.5520	1734.5520	0.179	0.0000	0.0000
2026/06/22	AL7T	04/02/2027		Index Future	1764.6500	1764.6500	1767.8050	1767.8050	0.179	0.0000	0.0000
2026/06/22	AL7T	06/05/2027		Index Future	1798.5290	1798.5290	1801.7470	1801.7470	0.179	0.0000	0.0000
2026/06/22	AL7T	05/08/2027		Index Future	1832.1820	1832.1820	1835.4720	1835.4720	0.180	0.0000	0.0000
2026/06/22	ALBI	06/08/2026		Index Future	1433.5240	1433.5240	1436.9300	1436.9300	0.238	0.0000	0.0000
2026/06/22	ALBI	05/11/2026		Index Future	1460.1640	1460.1640	1463.6240	1463.6240	0.237	0.0000	0.0000
2026/06/22	ALBI	04/02/2027		Index Future	1488.1630	1488.1630	1491.6830	1491.6830	0.237	0.0000	0.0000
2026/06/22	ALBI	06/05/2027		Index Future	1516.7340	1516.7340	1520.3240	1520.3240	0.237	0.0000	0.0000
2026/06/22	ALBI	05/08/2027		Index Future	1545.1140	1545.1140	1548.7810	1548.7810	0.237	0.0000	0.0000
2026/06/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/22	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	
2026/06/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/22	ES33	06/08/2026		Bond Future	8.7974	96.3053	8.7711	96.4363	0.299	0.0000	0.0000
2026/06/22	ES33	06/08/2026	12.02 Call	Bond Future	14436.7000	14.4367	14567.6300	14.5676	0.907	0.0000	0.0000
2026/06/22	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	ES33	05/11/2026		Bond Future	8.8531	94.3060	8.8256	94.4391	0.311	0.0000	0.0000
2026/06/22	ES33	05/11/2026	10.83 Call	Bond Future	8977.5900	8.9776	9110.7500	9.1108	1.483	0.0000	0.0000
2026/06/22	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	ES33	04/02/2027		Bond Future	8.9052	96.1370	8.8764	96.2725	0.324	0.0000	0.0000
2026/06/22	ES33	04/02/2027	9.70 Call	Bond Future	3640.4000	3.6404	3775.9800	3.7760	3.724	0.0000	0.0000
2026/06/22	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	ES33	06/05/2027		Bond Future	8.9566	94.2084	8.9263	94.3467	0.339	0.0000	0.0000
2026/06/22	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	
2026/06/22	ES33	06/05/2027	8.80 Put	Bond Future	716.9400	0.7169	578.6400	0.5786	19.290	0.0000	0.0000
2026/06/22	ES33	05/08/2027		Bond Future	9.0216	96.0076	8.9897	96.1487	0.355	0.0000	0.0000
2026/06/22	ES33	05/08/2027	9.27 Call	Bond Future	1087.1400	1.0871	1228.3200	1.2283	12.986	0.0000	0.0000
2026/06/22	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	ES42	06/08/2026		Bond Future	9.3604	95.5016	9.3293	95.7426	0.333	0.0000	0.0000
2026/06/22	ES42	06/08/2026	12.65 Call	Bond Future	21027.2700	21.0273	21268.2800	21.2683	1.146	0.0000	0.0000
2026/06/22	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	ES42	05/11/2026		Bond Future	9.4118	93.0165	9.3797	93.2617	0.341	0.0000	0.0000
2026/06/22	ES42	05/11/2026	11.66 Call	Bond Future	15051.6700	15.0517	15296.9300	15.2969	1.629	0.0000	0.0000
2026/06/22	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	ES42	04/02/2027		Bond Future	9.4591	94.8227	9.4259	95.0726	0.350	0.0000	0.0000
2026/06/22	ES42	04/02/2027	10.29 Call	Bond Future	5962.7800	5.9628	6212.7000	6.2127	4.191	0.0000	0.0000
2026/06/22	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	ES42	06/05/2027		Bond Future	9.5087	92.3998	9.4745	92.6546	0.360	0.0000	0.0000
2026/06/22	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	ES42	06/05/2027	9.33 Put	Bond Future	1342.5900	1.3426	1087.7600	1.0878	18.980	0.0000	0.0000
2026/06/22	ES42	05/08/2027		Bond Future	9.5657	94.1631	9.5303	94.4230	0.370	0.0000	0.0000
2026/06/22	ES42	05/08/2027	9.84 Call	Bond Future	1981.1000	1.9811	2240.9800	2.2410	13.118	0.0000	0.0000
2026/06/22	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	GOVI	06/08/2026		GOVI	1406.8000	1406.8000	1410.2790	1410.2790	0.247	0.0000	0.0000
2026/06/22	GOVI	06/08/2026	1,189. Call 00	GOVI	2178000.0000	217.8000	2212790.0000	221.2790	1.597	0.0000	0.0000
2026/06/22	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	GOVI	05/11/2026		GOVI	1432.9430	1432.9430	1436.4780	1436.4780	0.247	0.0000	0.0000
2026/06/22	GOVI	05/11/2026	1,277. Call 00	GOVI	1559430.0000	155.9430	1594780.0000	159.4780	2.267	0.0000	0.0000
2026/06/22	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	GOVI	04/02/2027		GOVI	1460.4200	1460.4200	1464.0170	1464.0170	0.246	0.0000	0.0000
2026/06/22	GOVI	04/02/2027	1,369. Call 00	GOVI	914200.0000	91.4200	950170.0000	95.0170	3.935	0.0000	0.0000
2026/06/22	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	GOVI	06/05/2027		GOVI	1488.4590	1488.4590	1492.1260	1492.1260	0.246	0.0000	0.0000
2026/06/22	GOVI	06/05/2027	1,427. Call 00	GOVI	614590.0000	61.4590	651260.0000	65.1260	5.967	0.0000	0.0000
2026/06/22	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	GOVI	05/08/2027		GOVI	1516.3100	1516.3100	1520.0550	1520.0550	0.247	0.0000	0.0000
2026/06/22	GOVI	05/08/2027	1,465. Call 00	GOVI	513100.0000	51.3100	550550.0000	55.0550	7.299	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
2026/06/22	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/06/22	I258	06/08/2026		Bond Future	135.9799	135.9799	135.9937	0.010	0.0000	0.0000
2026/06/22	I258	06/08/2026	112.95 Call	Bond Future	23030.7112	23.0307	23044.2383	0.059	0.0000	0.0000
2026/06/22	I258	06/08/2026	112.95 Put	Bond Future	0.8212	0.0008	0.5183	0.0005	36.887	0.0000
2026/06/22	I258	05/11/2026		Bond Future	138.5131	138.5131	138.5268	0.010	0.0000	0.0000
2026/06/22	I258	05/11/2026	114.95 Call	Bond Future	23639.3779	23.6394	23647.4056	0.034	0.0000	0.0000
2026/06/22	I258	05/11/2026	114.95 Put	Bond Future	76.2879	0.0763	70.6356	0.0706	7.409	0.0000
2026/06/22	I258	04/02/2027		Bond Future	138.2511	138.2511	138.2650	0.010	0.0000	0.0000
2026/06/22	I258	04/02/2027	118.90 Call	Bond Future	19919.8046	19.9198	19918.0554	0.009	0.0000	0.0000
2026/06/22	I258	04/02/2027	118.90 Put	Bond Future	568.7246	0.5687	553.0354	0.5530	2.759	0.0000
2026/06/22	I258	06/05/2027		Bond Future	140.9361	140.9361	140.9506	0.010	0.0000	0.0000
2026/06/22	I258	06/05/2027	134.78 Call	Bond Future	10280.6632	10.2807	10260.6457	0.195	0.0000	0.0000
2026/06/22	I258	06/05/2027	134.78 Put	Bond Future	4124.5232	4.1245	4090.0957	4.0901	0.835	0.0000
2026/06/22	I258	05/08/2027		Bond Future	140.6086	140.6086	140.6241	0.011	0.0000	0.0000
2026/06/22	I258	05/08/2027	138.93 Call	Bond Future	8428.1491	8.4281	8409.4544	8.4095	0.222	0.0000
2026/06/22	I258	05/08/2027	138.93 Put	Bond Future	6749.5591	6.7496	6715.3444	6.7153	0.507	0.0000
2026/06/22	IGOV	06/08/2026		Index Future	457.4260	457.4260	457.2710	457.2710	0.034	0.0000
2026/06/22	IGOV	05/11/2026		Index Future	466.0390	466.0390	465.8770	465.8770	0.035	0.0000
2026/06/22	IGOV	04/02/2027		Index Future	475.0850	475.0850	474.9180	474.9180	0.035	0.0000
2026/06/22	IGOV	06/05/2027		Index Future	484.3130	484.3130	484.1450	484.1450	0.035	0.0000
2026/06/22	IGOV	05/08/2027		Index Future	493.4810	493.4810	493.3120	493.3120	0.034	0.0000
2026/06/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/06/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/06/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/06/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/06/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/06/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/06/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/06/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/06/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/06/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/06/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/06/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/22	R033	06/08/2026		Bond Future	8.1677	112.8845	8.1210	113.1342	0.572	0.0000	0.0000
2026/06/22	R033	06/08/2026	10.25 Call	Bond Future	10434.4100	10.4344	10682.3200	10.6823	2.376	0.0000	0.0000
2026/06/22	R033	06/08/2026	10.25 Put	Bond Future	4.1500	0.0042	2.4200	0.0024	41.687	0.0000	0.0000
2026/06/22	R033	05/11/2026		Bond Future	8.2007	109.9183	8.1517	110.1722	0.598	0.0000	0.0000
2026/06/22	R033	05/11/2026	9.33 Call	Bond Future	6058.6700	6.0587	6264.6400	6.2646	3.400	0.0000	0.0000
2026/06/22	R033	05/11/2026	9.33 Put	Bond Future	417.2700	0.4173	369.2800	0.3693	11.501	0.0000	0.0000
2026/06/22	R033	04/02/2027		Bond Future	8.2252	112.0267	8.1735	112.2854	0.629	0.0000	0.0000
2026/06/22	R033	04/02/2027	8.65 Call	Bond Future	3511.6600	3.5117	3668.1100	3.6681	4.455	0.0000	0.0000
2026/06/22	R033	04/02/2027	8.65 Put	Bond Future	1415.8500	1.4159	1313.6600	1.3137	7.218	0.0000	0.0000
2026/06/22	R033	06/05/2027		Bond Future	8.2506	109.1339	8.1960	109.3975	0.662	0.0000	0.0000
2026/06/22	R033	06/05/2027	7.93 Call	Bond Future	1670.5200	1.6705	1769.2400	1.7692	5.910	0.0000	0.0000
2026/06/22	R033	06/05/2027	7.93 Put	Bond Future	3230.1100	3.2301	3065.1800	3.0652	5.106	0.0000	0.0000
2026/06/22	R033	05/08/2027		Bond Future	8.2896	111.1933	8.2317	111.4622	0.698	0.0000	0.0000
2026/06/22	R033	05/08/2027	8.54 Call	Bond Future	3319.8600	3.3199	3468.1300	3.4681	4.466	0.0000	0.0000
2026/06/22	R033	05/08/2027	8.54 Put	Bond Future	2165.2100	2.1652	2044.5900	2.0446	5.571	0.0000	0.0000
2026/06/22	R035	06/08/2026	7.70 Put	Bond Future	4082.7800	4.0828	3893.4800	3.8935	4.637	0.0000	0.0000
2026/06/22	R035	06/08/2026	7.70 Call	Bond Future	161.1500	0.1612	163.8900	0.1639	1.700	0.0000	0.0000
2026/06/22	R035	06/08/2026	7.90 Put	Bond Future	2992.5500	2.9926	2812.3700	2.8124	6.021	0.0000	0.0000
2026/06/22	R035	06/08/2026	7.90 Call	Bond Future	354.2500	0.3543	366.1100	0.3661	3.348	0.0000	0.0000
2026/06/22	R035	06/08/2026	8.34 Call	Bond Future	1366.1300	1.3661	1426.9100	1.4269	4.449	0.0000	0.0000
2026/06/22	R035	06/08/2026	8.34 Put	Bond Future	1249.9800	1.2500	1118.7200	1.1187	10.501	0.0000	0.0000
2026/06/22	R035	06/08/2026	7.95 Put	Bond Future	2746.6200	2.7466	2570.0100	2.5700	6.430	0.0000	0.0000
2026/06/22	R035	06/08/2026	7.95 Call	Bond Future	426.0600	0.4261	441.4900	0.4415	3.622	0.0000	0.0000
2026/06/22	R035	06/08/2026	10.22 Put	Bond Future	9.0400	0.0090	5.9200	0.0059	34.513	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.72 Call	Bond Future	8217.7600	8.2178	8398.1200	8.3981	2.195	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.72 Put	Bond Future	42.4600	0.0425	30.7800	0.0308	27.508	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.22 Put	Bond Future	148.6400	0.1486	116.6100	0.1166	21.549	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.22 Call	Bond Future	5501.7400	5.5017	5661.7500	5.6618	2.908	0.0000	0.0000
2026/06/22	R035	06/08/2026	10.13 Call	Bond Future	10422.7700	10.4228	10610.8000	10.6108	1.804	0.0000	0.0000
2026/06/22	R035	06/08/2026	10.13 Put	Bond Future	12.0500	0.0121	8.0400	0.0080	33.278	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.63 Call	Bond Future	7728.3000	7.7283	7906.2900	7.9063	2.303	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.63 Put	Bond Future	53.0900	0.0531	39.0400	0.0390	26.464	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.13 Put	Bond Future	186.2100	0.1862	148.1600	0.1482	20.434	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.13 Call	Bond Future	5019.7900	5.0198	5173.7800	5.1738	3.068	0.0000	0.0000
2026/06/22	R035	06/08/2026	8.29 Put	Bond Future	1393.9400	1.3939	1255.6400	1.2556	9.922	0.0000	0.0000
2026/06/22	R035	06/08/2026	8.29 Call	Bond Future	1201.7800	1.2018	1255.5200	1.2555	4.472	0.0000	0.0000
2026/06/22	R035	06/08/2026	8.79 Put	Bond Future	432.7200	0.4327	362.9300	0.3629	16.128	0.0000	0.0000
2026/06/22	R035	06/08/2026	8.79 Call	Bond Future	3271.0200	3.2710	3393.2700	3.3933	3.737	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	
2026/06/22	R035	06/08/2026	9.39 Call	Bond Future	6421.5900	6.4216	6590.7400	6.5907	2.634	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.39 Put	Bond Future	96.8400	0.0968	73.9500	0.0740	23.637	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.71 Call	Bond Future	8163.4200	8.1634	8343.5400	8.3435	2.206	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.71 Put	Bond Future	43.5200	0.0435	31.6000	0.0316	27.390	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.21 Call	Bond Future	5447.9500	5.4480	5607.3400	5.6073	2.926	0.0000	0.0000
2026/06/22	R035	06/08/2026	9.21 Put	Bond Future	152.3900	0.1524	119.7400	0.1197	21.425	0.0000	0.0000
2026/06/22	R035	06/08/2026	8.71 Put	Bond Future	526.0000	0.5260	446.5400	0.4465	15.106	0.0000	0.0000
2026/06/22	R035	06/08/2026	8.71 Call	Bond Future	2887.2100	2.8872	2999.7900	2.9998	3.899	0.0000	0.0000
2026/06/22	R035	06/08/2026	10.22 Call	Bond Future	10901.2300	10.9012	11090.1500	11.0902	1.733	0.0000	0.0000
2026/06/22	R035	06/08/2026		Bond Future	8.3211	107.3123	8.2900	107.5044	0.374	0.0000	0.0000
2026/06/22	R035	06/08/2026	11.06 Call	Bond Future	15231.9400	15.2319	15423.8000	15.4238	1.260	0.0000	0.0000
2026/06/22	R035	06/08/2026	11.06 Put	Bond Future	0.3900	0.0004	0.2100	0.0002	46.154	0.0000	0.0000
2026/06/22	R035	05/11/2026		Bond Future	8.3558	104.7838	8.3234	104.9791	0.388	0.0000	0.0000
2026/06/22	R035	05/11/2026	10.03 Call	Bond Future	9713.1100	9.7131	9884.2000	9.8842	1.761	0.0000	0.0000
2026/06/22	R035	05/11/2026	10.03 Put	Bond Future	237.7900	0.2378	213.6100	0.2136	10.169	0.0000	0.0000
2026/06/22	R035	05/11/2026	9.80 Call	Bond Future	8577.8200	8.5778	8741.4700	8.7415	1.908	0.0000	0.0000
2026/06/22	R035	05/11/2026	9.80 Put	Bond Future	335.2900	0.3353	303.6700	0.3037	9.431	0.0000	0.0000
2026/06/22	R035	05/11/2026	9.30 Call	Bond Future	6116.7600	6.1168	6260.6300	6.2606	2.352	0.0000	0.0000
2026/06/22	R035	05/11/2026	9.30 Put	Bond Future	627.9700	0.6280	576.5700	0.5766	8.185	0.0000	0.0000
2026/06/22	R035	05/11/2026	8.80 Put	Bond Future	1187.3800	1.1874	1105.9900	1.1060	6.855	0.0000	0.0000
2026/06/22	R035	05/11/2026	8.80 Call	Bond Future	3817.8500	3.8179	3931.7300	3.9317	2.983	0.0000	0.0000
2026/06/22	R035	05/11/2026	8.97 Call	Bond Future	4568.3800	4.5684	4693.7800	4.6938	2.745	0.0000	0.0000
2026/06/22	R035	05/11/2026	8.97 Put	Bond Future	954.0700	0.9541	884.2000	0.8842	7.323	0.0000	0.0000
2026/06/22	R035	05/11/2026	8.47 Call	Bond Future	2506.1100	2.5061	2594.0100	2.5940	3.507	0.0000	0.0000
2026/06/22	R035	05/11/2026	8.47 Put	Bond Future	1821.5700	1.8216	1714.2000	1.7142	5.894	0.0000	0.0000
2026/06/22	R035	05/11/2026	7.97 Put	Bond Future	3441.9900	3.4420	3292.5600	3.2926	4.341	0.0000	0.0000
2026/06/22	R035	05/11/2026	7.97 Call	Bond Future	1084.6500	1.0847	1130.4900	1.1305	4.226	0.0000	0.0000
2026/06/22	R035	04/02/2027	7.70 Put	Bond Future	5084.2900	5.0843	4925.6400	4.9256	3.120	0.0000	0.0000
2026/06/22	R035	04/02/2027	7.70 Call	Bond Future	958.9300	0.9589	999.1400	0.9991	4.193	0.0000	0.0000
2026/06/22	R035	04/02/2027	8.20 Put	Bond Future	3115.9900	3.1160	2990.1200	2.9901	4.039	0.0000	0.0000
2026/06/22	R035	04/02/2027	8.20 Call	Bond Future	2024.2200	2.0242	2097.2100	2.0972	3.606	0.0000	0.0000
2026/06/22	R035	04/02/2027	8.85 Call	Bond Future	4312.0300	4.3120	4428.3700	4.4284	2.698	0.0000	0.0000
2026/06/22	R035	04/02/2027	8.85 Put	Bond Future	1622.9600	1.6230	1540.4400	1.5404	5.085	0.0000	0.0000
2026/06/22	R035	04/02/2027		Bond Future	8.3845	106.7935	8.3507	106.9924	0.403	0.0000	0.0000
2026/06/22	R035	04/02/2027	9.02 Call	Bond Future	5025.0500	5.0251	5150.7300	5.1507	2.501	0.0000	0.0000
2026/06/22	R035	04/02/2027	9.02 Put	Bond Future	1376.4300	1.3764	1303.2500	1.3033	5.317	0.0000	0.0000
2026/06/22	R035	04/02/2027	9.43 Call	Bond Future	6850.6100	6.8506	6994.9500	6.9950	2.107	0.0000	0.0000
2026/06/22	R035	04/02/2027	9.43 Put	Bond Future	936.1000	0.9361	881.5800	0.8816	5.824	0.0000	0.0000
2026/06/22	R035	04/02/2027	8.93 Call	Bond Future	4643.4600	4.6435	4764.3200	4.7643	2.603	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	
2026/06/22	R035	04/02/2027	8.93 Put	Bond Future	1501.3500	1.5014	1423.3500	1.4234	5.195	0.0000	0.0000
2026/06/22	R035	04/02/2027	8.43 Put	Bond Future	2465.6000	2.4656	2356.0800	2.3561	4.442	0.0000	0.0000
2026/06/22	R035	04/02/2027	8.43 Call	Bond Future	2732.2900	2.7323	2821.6300	2.8216	3.270	0.0000	0.0000
2026/06/22	R035	06/05/2027		Bond Future	8.4097	104.3385	8.3744	104.5412	0.420	0.0000	0.0000
2026/06/22	R035	06/05/2027	8.25 Call	Bond Future	2447.8100	2.4478	2529.3500	2.5294	3.331	0.0000	0.0000
2026/06/22	R035	06/05/2027	8.25 Put	Bond Future	3369.1700	3.3692	3247.9900	3.2480	3.597	0.0000	0.0000
2026/06/22	R035	05/08/2027		Bond Future	8.4457	106.3084	8.4087	106.5152	0.438	0.0000	0.0000
2026/06/22	R035	05/08/2027	8.72 Call	Bond Future	4114.0600	4.1141	4224.8800	4.2249	2.694	0.0000	0.0000
2026/06/22	R035	05/08/2027	8.72 Put	Bond Future	2596.3300	2.5963	2500.3800	2.5004	3.696	0.0000	0.0000
2026/06/22	R038	06/08/2026		Bond Future	8.7420	119.3407	8.7160	119.5485	0.298	0.0000	0.0000
2026/06/22	R038	06/08/2026	11.77 Call	Bond Future	20983.9900	20.9840	21191.7200	21.1917	0.990	0.0000	0.0000
2026/06/22	R038	06/08/2026	11.77 Put	Bond Future	0.2200	0.0002	0.1100	0.0001	50.000	0.0000	0.0000
2026/06/22	R038	05/11/2026		Bond Future	8.7857	116.0520	8.7587	116.2634	0.307	0.0000	0.0000
2026/06/22	R038	05/11/2026	10.72 Call	Bond Future	14096.1400	14.0961	14283.8100	14.2838	1.331	0.0000	0.0000
2026/06/22	R038	05/11/2026	10.72 Put	Bond Future	250.1100	0.2501	226.3300	0.2263	9.508	0.0000	0.0000
2026/06/22	R038	04/02/2027		Bond Future	8.8241	118.2781	8.7961	118.4934	0.317	0.0000	0.0000
2026/06/22	R038	04/02/2027	9.60 Call	Bond Future	7433.1400	7.4331	7571.1700	7.5712	1.857	0.0000	0.0000
2026/06/22	R038	04/02/2027	9.60 Put	Bond Future	1680.4100	1.6804	1603.1200	1.6031	4.599	0.0000	0.0000
2026/06/22	R038	06/05/2027		Bond Future	8.8636	115.0640	8.8346	115.2834	0.328	0.0000	0.0000
2026/06/22	R038	06/05/2027	8.71 Call	Bond Future	3402.9800	3.4030	3488.7000	3.4887	2.519	0.0000	0.0000
2026/06/22	R038	06/05/2027	8.71 Put	Bond Future	4569.5200	4.5695	4435.7600	4.4358	2.927	0.0000	0.0000
2026/06/22	R038	05/08/2027		Bond Future	8.9129	117.2351	8.8826	117.4591	0.340	0.0000	0.0000
2026/06/22	R038	05/08/2027	9.15 Call	Bond Future	5454.5200	5.4545	5568.9200	5.5689	2.097	0.0000	0.0000
2026/06/22	R038	05/08/2027	9.15 Put	Bond Future	3720.4000	3.7204	3610.8500	3.6109	2.945	0.0000	0.0000
2026/06/22	R053	06/08/2026	8.10 Put	Bond Future	11233.0700	11.2331	10668.4900	10.6685	5.026	0.0000	0.0000
2026/06/22	R053	06/08/2026	8.10 Call	Bond Future	174.5700	0.1746	184.1800	0.1842	5.505	0.0000	0.0000
2026/06/22	R053	06/08/2026	8.60 Put	Bond Future	5328.7600	5.3288	4846.6200	4.8466	9.048	0.0000	0.0000
2026/06/22	R053	06/08/2026	8.60 Call	Bond Future	1099.6800	1.0997	1191.7300	1.1917	8.371	0.0000	0.0000
2026/06/22	R053	06/08/2026	9.10 Call	Bond Future	3992.9300	3.9929	4275.3600	4.2754	7.073	0.0000	0.0000
2026/06/22	R053	06/08/2026	9.10 Put	Bond Future	1934.8200	1.9348	1643.0600	1.6431	15.079	0.0000	0.0000
2026/06/22	R053	06/08/2026		Bond Future	8.9318	131.4427	8.8857	132.0169	0.516	0.0000	0.0000
2026/06/22	R053	06/08/2026	12.28 Call	Bond Future	32331.6700	32.3317	32905.7000	32.9057	1.775	0.0000	0.0000
2026/06/22	R053	06/08/2026	12.28 Put	Bond Future	0.2900	0.0003	0.1300	0.0001	55.172	0.0000	0.0000
2026/06/22	R053	06/08/2026	9.60 Call	Bond Future	8494.0300	8.4940	8932.9400	8.9329	5.167	0.0000	0.0000
2026/06/22	R053	06/08/2026	9.60 Put	Bond Future	638.4400	0.6384	503.1600	0.5032	21.189	0.0000	0.0000
2026/06/22	R053	05/11/2026		Bond Future	8.9672	127.9984	8.9198	128.5828	0.528	0.0000	0.0000
2026/06/22	R053	05/11/2026	11.21 Call	Bond Future	23551.5900	23.5516	24093.3300	24.0933	2.300	0.0000	0.0000
2026/06/22	R053	05/11/2026	11.21 Put	Bond Future	328.9300	0.3289	286.2900	0.2863	12.963	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	
2026/06/22	R053	04/02/2027		Bond Future	8.9985	130.4537	8.9499	131.0490	0.541	0.0000	0.0000
2026/06/22	R053	04/02/2027	9.99 Call	Bond Future	13515.4300	13.5154	13947.9000	13.9479	3.200	0.0000	0.0000
2026/06/22	R053	04/02/2027	9.99 Put	Bond Future	2335.0000	2.3350	2172.1300	2.1721	6.975	0.0000	0.0000
2026/06/22	R053	06/05/2027		Bond Future	9.0302	127.0949	8.9802	127.7019	0.554	0.0000	0.0000
2026/06/22	R053	06/05/2027	8.92 Call	Bond Future	5871.4800	5.8715	6144.5700	6.1446	4.651	0.0000	0.0000
2026/06/22	R053	06/05/2027	8.92 Put	Bond Future	7215.0100	7.2150	6881.1000	6.8811	4.628	0.0000	0.0000
2026/06/22	R053	05/08/2027		Bond Future	9.0681	129.4933	9.0166	130.1121	0.568	0.0000	0.0000
2026/06/22	R053	05/08/2027	9.28 Call	Bond Future	8754.8400	8.7548	9092.0000	9.0920	3.851	0.0000	0.0000
2026/06/22	R053	05/08/2027	9.28 Put	Bond Future	6259.4100	6.2594	5977.7900	5.9778	4.499	0.0000	0.0000
2026/06/22	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/22	R186	06/08/2026	8.57 Call	Bond Future	39.0000	0.0390	37.7600	0.0378	3.179	0.0000	0.0000
2026/06/22	R186	06/08/2026	8.57 Put	Bond Future	39.0000	0.0390	37.7600	0.0378	3.179	0.0000	0.0000
2026/06/22	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/22	R186	05/11/2026	8.12 Call	Bond Future	32.8700	0.0329	32.5100	0.0325	1.095	0.0000	0.0000
2026/06/22	R186	05/11/2026	8.12 Put	Bond Future	32.8700	0.0329	32.5100	0.0325	1.095	0.0000	0.0000
2026/06/22	R202	06/08/2026		Bond Future	303.2911	303.2911	302.7332	302.7332	0.184	0.0000	0.0000
2026/06/22	R202	06/08/2026	278.86 Call	Bond Future	24431.0800	24.4311	23873.1900	23.8732	2.284	0.0000	0.0000
2026/06/22	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R202	05/11/2026		Bond Future	308.9405	308.9405	308.3714	308.3714	0.184	0.0000	0.0000
2026/06/22	R202	05/11/2026	280.46 Call	Bond Future	28480.5400	28.4805	27911.4300	27.9114	1.998	0.0000	0.0000
2026/06/22	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R202	04/02/2027		Bond Future	309.3428	309.3428	308.7626	308.7626	0.188	0.0000	0.0000
2026/06/22	R202	04/02/2027	294.73 Call	Bond Future	14612.8300	14.6128	14032.5900	14.0326	3.971	0.0000	0.0000
2026/06/22	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R202	06/05/2027		Bond Future	315.3516	315.3516	314.7601	314.7601	0.188	0.0000	0.0000
2026/06/22	R202	06/05/2027	306.99 Call	Bond Future	8361.5900	8.3616	7770.0500	7.7701	7.074	0.0000	0.0000
2026/06/22	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R202	05/08/2027		Bond Future	315.6516	315.6516	315.0502	315.0502	0.191	0.0000	0.0000
2026/06/22	R202	05/08/2027	312.97 Call	Bond Future	2681.6400	2.6816	2080.1900	2.0802	22.428	0.0000	0.0000
2026/06/22	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R209	06/08/2026		Bond Future	8.4872	87.7509	8.4612	87.9036	0.306	0.0000	0.0000
2026/06/22	R209	06/08/2026	11.39 Call	Bond Future	15084.7000	15.0847	15237.2300	15.2372	1.011	0.0000	0.0000
2026/06/22	R209	06/08/2026	11.39 Put	Bond Future	0.2800	0.0003	0.1500	0.0002	46.429	0.0000	0.0000
2026/06/22	R209	05/11/2026		Bond Future	8.5218	86.2132	8.4949	86.3685	0.315	0.0000	0.0000
2026/06/22	R209	05/11/2026	10.32 Call	Bond Future	9843.6400	9.8436	9978.9300	9.9789	1.374	0.0000	0.0000
2026/06/22	R209	05/11/2026	10.32 Put	Bond Future	217.4800	0.2175	197.5500	0.1976	9.164	0.0000	0.0000
2026/06/22	R209	04/02/2027		Bond Future	8.5507	87.8668	8.5228	88.0249	0.326	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/06/22	R209	04/02/2027	9.28 Call	Bond Future		5293.7400	5.2937	5393.5100	5.3935	1.885	0.0000	0.0000
2026/06/22	R209	04/02/2027	9.28 Put	Bond Future		1281.9600	1.2820	1223.6000	1.2236	4.552	0.0000	0.0000
2026/06/22	R209	04/02/2027	8.96 Call	Bond Future		4006.8300	4.0068	4092.9800	4.0930	2.150	0.0000	0.0000
2026/06/22	R209	04/02/2027	8.96 Put	Bond Future		1725.2600	1.7253	1653.2800	1.6533	4.172	0.0000	0.0000
2026/06/22	R209	04/02/2027	8.03 Put	Bond Future		4262.7000	4.2627	4142.2300	4.1422	2.826	0.0000	0.0000
2026/06/22	R209	04/02/2027	8.03 Call	Bond Future		1245.7600	1.2458	1283.4200	1.2834	3.023	0.0000	0.0000
2026/06/22	R209	06/05/2027	9.32 Call	Bond Future		5605.8400	5.6058	5706.9700	5.7070	1.804	0.0000	0.0000
2026/06/22	R209	06/05/2027	9.32 Put	Bond Future		1611.1600	1.6112	1551.1200	1.5511	3.727	0.0000	0.0000
2026/06/22	R209	06/05/2027	8.25 Put	Bond Future		3888.5300	3.8885	3781.6800	3.7817	2.748	0.0000	0.0000
2026/06/22	R209	06/05/2027	8.25 Call	Bond Future		2025.9100	2.0259	2080.2300	2.0802	2.681	0.0000	0.0000
2026/06/22	R209	06/05/2027		Bond Future		8.5803	86.4015	8.5513	86.5626	0.337	0.0000	0.0000
2026/06/22	R209	06/05/2027	8.41 Call	Bond Future		2434.1600	2.4342	2496.2400	2.4962	2.550	0.0000	0.0000
2026/06/22	R209	06/05/2027	8.41 Put	Bond Future		3388.1000	3.3881	3289.0100	3.2890	2.925	0.0000	0.0000
2026/06/22	R209	05/08/2027		Bond Future		8.6192	88.0327	8.5891	88.1971	0.349	0.0000	0.0000
2026/06/22	R209	05/08/2027	8.87 Call	Bond Future		4016.3300	4.0163	4101.0900	4.1011	2.110	0.0000	0.0000
2026/06/22	R209	05/08/2027	8.87 Put	Bond Future		2662.2300	2.6622	2582.5900	2.5826	2.991	0.0000	0.0000
2026/06/22	R210	06/08/2026		Bond Future		268.6761	268.6761	268.6289	268.6289	0.018	0.0000	0.0000
2026/06/22	R210	06/08/2026	259.84 Call	Bond Future		8836.1200	8.8361	8788.8800	8.7889	0.535	0.0000	0.0000
2026/06/22	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R210	05/11/2026		Bond Future		270.0996	270.0996	270.0510	270.0510	0.018	0.0000	0.0000
2026/06/22	R210	05/11/2026	253.33 Call	Bond Future		16769.5900	16.7696	16720.9600	16.7210	0.290	0.0000	0.0000
2026/06/22	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R210	04/02/2027		Bond Future		275.3429	275.3429	275.2929	275.2929	0.018	0.0000	0.0000
2026/06/22	R210	04/02/2027	266.03 Call	Bond Future		9312.9000	9.3129	9262.9100	9.2629	0.537	0.0000	0.0000
2026/06/22	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R210	06/05/2027		Bond Future		277.0270	277.0270	276.9766	276.9766	0.018	0.0000	0.0000
2026/06/22	R210	06/05/2027	271.13 Call	Bond Future		5897.0100	5.8970	5846.5500	5.8466	0.856	0.0000	0.0000
2026/06/22	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R210	05/08/2027		Bond Future		282.3237	282.3237	282.2729	282.2729	0.018	0.0000	0.0000
2026/06/22	R210	05/08/2027	276.01 Call	Bond Future		6313.7000	6.3137	6262.9000	6.2629	0.805	0.0000	0.0000
2026/06/22	R210	05/08/2027	276.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R213	06/08/2026		Bond Future		7.9656	99.5054	7.9186	99.6781	0.590	0.0000	0.0000
2026/06/22	R213	06/08/2026	9.69 Call	Bond Future		6098.1900	6.0982	6267.6600	6.2677	2.779	0.0000	0.0000
2026/06/22	R213	06/08/2026	9.69 Put	Bond Future		8.9600	0.0090	5.6600	0.0057	36.830	0.0000	0.0000
2026/06/22	R213	05/11/2026		Bond Future		7.9974	97.7843	7.9473	97.9600	0.626	0.0000	0.0000
2026/06/22	R213	05/11/2026	8.75 Call	Bond Future		3044.9200	3.0449	3172.4300	3.1724	4.188	0.0000	0.0000
2026/06/22	R213	05/11/2026	8.75 Put	Bond Future		449.9800	0.4500	401.7500	0.4018	10.718	0.0000	0.0000
2026/06/22	R213	04/02/2027		Bond Future		8.0188	99.6597	7.9651	99.8387	0.669	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/06/22	R213	04/02/2027	8.14 Call	Bond Future		1657.2200	1.6572	1748.2800	1.7483	5.495	0.0000	0.0000
2026/06/22	R213	04/02/2027	8.14 Put	Bond Future		1254.3900	1.2544	1166.5000	1.1665	7.007	0.0000	0.0000
2026/06/22	R213	06/05/2027	9.25 Call	Bond Future		4338.9600	4.3390	4477.8400	4.4778	3.201	0.0000	0.0000
2026/06/22	R213	06/05/2027	9.25 Put	Bond Future		589.9400	0.5899	546.4000	0.5464	7.380	0.0000	0.0000
2026/06/22	R213	06/05/2027	8.13 Put	Bond Future		1436.9100	1.4369	1346.9800	1.3470	6.259	0.0000	0.0000
2026/06/22	R213	06/05/2027	8.13 Call	Bond Future		1738.4900	1.7385	1830.9800	1.8310	5.320	0.0000	0.0000
2026/06/22	R213	06/05/2027		Bond Future		8.0344	98.0195	7.9767	98.2020	0.718	0.0000	0.0000
2026/06/22	R213	06/05/2027	7.56 Call	Bond Future		840.8600	0.8409	899.5800	0.8996	6.983	0.0000	0.0000
2026/06/22	R213	06/05/2027	7.56 Put	Bond Future		2353.5300	2.3535	2229.8300	2.2298	5.256	0.0000	0.0000
2026/06/22	R213	05/08/2027		Bond Future		8.0674	99.8706	8.0049	100.0568	0.774	0.0000	0.0000
2026/06/22	R213	05/08/2027	8.27 Call	Bond Future		2011.4100	2.0114	2112.0300	2.1120	5.002	0.0000	0.0000
2026/06/22	R213	05/08/2027	8.27 Put	Bond Future		1410.2500	1.4103	1324.7500	1.3248	6.063	0.0000	0.0000
2026/06/22	R213	05/08/2027	8.58 Call	Bond Future		2638.5900	2.6386	2753.2700	2.7533	4.346	0.0000	0.0000
2026/06/22	R213	05/08/2027	8.58 Put	Bond Future		1126.6200	1.1266	1055.1800	1.0552	6.341	0.0000	0.0000
2026/06/22	R213	05/08/2027	7.95 Put	Bond Future		1795.3700	1.7954	1693.2200	1.6932	5.690	0.0000	0.0000
2026/06/22	R213	05/08/2027	7.95 Call	Bond Future		1445.1500	1.4452	1529.1200	1.5291	5.810	0.0000	0.0000
2026/06/22	R214	06/08/2026		Bond Future		8.9543	83.1602	8.9233	83.3747	0.346	0.0000	0.0000
2026/06/22	R214	06/08/2026	11.97 Call	Bond Future		17534.6900	17.5347	17749.0200	17.7490	1.222	0.0000	0.0000
2026/06/22	R214	06/08/2026	11.97 Put	Bond Future		0.3400	0.0003	0.1800	0.0002	47.059	0.0000	0.0000
2026/06/22	R214	05/11/2026		Bond Future		8.9961	81.3922	8.9642	81.6104	0.354	0.0000	0.0000
2026/06/22	R214	05/11/2026	10.97 Call	Bond Future		12272.1600	12.2722	12467.0900	12.4671	1.588	0.0000	0.0000
2026/06/22	R214	05/11/2026	10.97 Put	Bond Future		231.0300	0.2310	207.7800	0.2078	10.064	0.0000	0.0000
2026/06/22	R214	04/02/2027		Bond Future		9.0344	82.9533	9.0016	83.1756	0.364	0.0000	0.0000
2026/06/22	R214	04/02/2027	9.90 Call	Bond Future		6985.9500	6.9860	7135.4900	7.1355	2.141	0.0000	0.0000
2026/06/22	R214	04/02/2027	9.90 Put	Bond Future		1424.1300	1.4241	1351.4000	1.3514	5.107	0.0000	0.0000
2026/06/22	R214	06/05/2027		Bond Future		9.0702	81.2462	9.0363	81.4728	0.373	0.0000	0.0000
2026/06/22	R214	06/05/2027	8.88 Call	Bond Future		2994.2200	2.9942	3084.0200	3.0840	2.999	0.0000	0.0000
2026/06/22	R214	06/05/2027	8.88 Put	Bond Future		4278.6400	4.2786	4141.8700	4.1419	3.197	0.0000	0.0000
2026/06/22	R214	05/08/2027		Bond Future		9.1137	82.7803	9.0787	83.0113	0.383	0.0000	0.0000
2026/06/22	R214	05/08/2027	9.32 Call	Bond Future		4822.0700	4.8221	4941.4500	4.9415	2.476	0.0000	0.0000
2026/06/22	R214	05/08/2027	9.32 Put	Bond Future		3476.2500	3.4763	3364.6000	3.3646	3.212	0.0000	0.0000
2026/06/22	R248	06/08/2026	9.00 Call	Bond Future		2092.2800	2.0923	2201.7800	2.2018	5.234	0.0000	0.0000
2026/06/22	R248	06/08/2026	9.00 Put	Bond Future		2071.1400	2.0711	1846.0200	1.8460	10.869	0.0000	0.0000
2026/06/22	R248	06/08/2026	10.00 Call	Bond Future		8864.5500	8.8646	9147.9900	9.1480	3.197	0.0000	0.0000
2026/06/22	R248	06/08/2026	10.00 Put	Bond Future		229.7000	0.2297	178.5200	0.1785	22.281	0.0000	0.0000
2026/06/22	R248	06/08/2026		Bond Future		8.9977	101.5742	8.9617	101.9089	0.400	0.0000	0.0000
2026/06/22	R248	06/08/2026	12.37 Call	Bond Future		24725.2000	24.7252	25059.7300	25.0597	1.353	0.0000	0.0000
2026/06/22	R248	06/08/2026	12.37 Put	Bond Future		0.1800	0.0002	0.0900	0.0001	50.000	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	
2026/06/22	R248	06/08/2026	9.20 Call	Bond Future	3199.2300	3.1992	3355.7200	3.3557	4.891	0.0000	0.0000
2026/06/22	R248	06/08/2026	9.20 Put	Bond Future	1351.7200	1.3517	1173.5900	1.1736	13.178	0.0000	0.0000
2026/06/22	R248	05/11/2026		Bond Future	9.0367	99.0036	8.9997	99.3441	0.409	0.0000	0.0000
2026/06/22	R248	05/11/2026	11.31 Call	Bond Future	18017.2800	18.0173	18330.7900	18.3308	1.740	0.0000	0.0000
2026/06/22	R248	05/11/2026	11.31 Put	Bond Future	238.4700	0.2385	211.4500	0.2115	11.331	0.0000	0.0000
2026/06/22	R248	04/02/2027		Bond Future	9.0723	100.9024	9.0343	101.2494	0.419	0.0000	0.0000
2026/06/22	R248	04/02/2027	10.11 Call	Bond Future	10454.7100	10.4547	10703.4600	10.7035	2.379	0.0000	0.0000
2026/06/22	R248	04/02/2027	10.11 Put	Bond Future	1692.5000	1.6925	1594.2800	1.5943	5.803	0.0000	0.0000
2026/06/22	R248	06/05/2027		Bond Future	9.1054	98.3978	9.0663	98.7515	0.429	0.0000	0.0000
2026/06/22	R248	06/05/2027	9.05 Call	Bond Future	4670.6800	4.6707	4829.6000	4.8296	3.403	0.0000	0.0000
2026/06/22	R248	06/05/2027	9.05 Put	Bond Future	5172.6600	5.1727	4977.8700	4.9779	3.766	0.0000	0.0000
2026/06/22	R248	05/08/2027		Bond Future	9.1453	100.2553	9.1051	100.6159	0.440	0.0000	0.0000
2026/06/22	R248	05/08/2027	9.37 Call	Bond Future	6638.1700	6.6382	6830.3200	6.8303	2.895	0.0000	0.0000
2026/06/22	R248	05/08/2027	9.37 Put	Bond Future	4663.1600	4.6632	4494.6900	4.4947	3.613	0.0000	0.0000
2026/06/22	R2R9	06/08/2026		Bond Future	8.8371	111.4006	8.8111	111.6072	0.294	0.0000	0.0000
2026/06/22	R2R9	06/08/2026	101.74 Call	Bond Future	98281.0700	98.2811	98487.6800	98.4877	0.210	0.0000	0.0000
2026/06/22	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R2R9	05/11/2026		Bond Future	8.8812	108.4700	8.8543	108.6802	0.303	0.0000	0.0000
2026/06/22	R2R9	05/11/2026	98.56 Call	Bond Future	97499.9200	97.4999	97710.1700	97.7102	0.216	0.0000	0.0000
2026/06/22	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R2R9	04/02/2027		Bond Future	8.9204	110.5507	8.8925	110.7647	0.312	0.0000	0.0000
2026/06/22	R2R9	04/02/2027	9.89 Call	Bond Future	8543.7600	8.5438	8689.4700	8.6895	1.705	0.0000	0.0000
2026/06/22	R2R9	04/02/2027	9.89 Put	Bond Future	1445.6400	1.4456	1377.2800	1.3773	4.729	0.0000	0.0000
2026/06/22	R2R9	06/05/2027		Bond Future	8.9606	107.6925	8.9318	107.9108	0.322	0.0000	0.0000
2026/06/22	R2R9	06/05/2027	8.83 Call	Bond Future	3544.4600	3.5445	3631.2200	3.6312	2.448	0.0000	0.0000
2026/06/22	R2R9	06/05/2027	8.83 Put	Bond Future	4537.4100	4.5374	4405.9500	4.4060	2.897	0.0000	0.0000
2026/06/22	R2R9	06/05/2027	9.64 Call	Bond Future	7333.6800	7.3337	7466.8700	7.4669	1.816	0.0000	0.0000
2026/06/22	R2R9	06/05/2027	9.64 Put	Bond Future	2369.0100	2.3690	2283.9800	2.2840	3.589	0.0000	0.0000
2026/06/22	R2R9	06/05/2027	8.94 Put	Bond Future	4139.1300	4.1391	4014.7100	4.0147	3.006	0.0000	0.0000
2026/06/22	R2R9	06/05/2027	8.94 Call	Bond Future	3983.2200	3.9832	4077.0200	4.0770	2.355	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	9.68 Call	Bond Future	7618.7500	7.6188	7753.5400	7.7535	1.769	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	9.68 Put	Bond Future	2803.0600	2.8031	2715.2600	2.7153	3.132	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	8.90 Put	Bond Future	4862.4300	4.8624	4733.8000	4.7338	2.645	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	8.90 Call	Bond Future	4042.1300	4.0421	4136.0900	4.1361	2.325	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	9.53 Call	Bond Future	6863.6600	6.8637	6991.5900	6.9916	1.864	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	9.53 Put	Bond Future	3099.2900	3.0993	3004.6300	3.0046	3.054	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	8.82 Put	Bond Future	5161.2900	5.1613	5027.9300	5.0279	2.584	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	8.82 Call	Bond Future	3738.6300	3.7386	3827.8600	3.8279	2.387	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	
2026/06/22	R2R9	05/08/2027		Bond Future	9.0100	109.7248	8.9800	109.9474	0.332	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	9.26 Call	Bond Future	5572.8300	5.5728	5687.1300	5.6871	2.051	0.0000	0.0000
2026/06/22	R2R9	05/08/2027	9.26 Put	Bond Future	3739.3500	3.7394	3631.0600	3.6311	2.896	0.0000	0.0000
2026/06/22	R4R2	06/08/2026		Bond Future	9.0429	112.6486	9.0017	113.0139	0.456	0.0000	0.0000
2026/06/22	R4R2	06/08/2026	102.06 Call	Bond Future	99231.3500	99.2314	99596.6000	99.5966	0.368	0.0000	0.0000
2026/06/22	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R4R2	05/11/2026		Bond Future	9.0891	109.6150	9.0466	109.9867	0.468	0.0000	0.0000
2026/06/22	R4R2	05/11/2026	98.76 Call	Bond Future	98392.4400	98.3924	98764.1400	98.7641	0.378	0.0000	0.0000
2026/06/22	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	R4R2	04/02/2027		Bond Future	9.1310	111.7177	9.0870	112.0963	0.481	0.0000	0.0000
2026/06/22	R4R2	04/02/2027	10.13 Call	Bond Future	9773.5800	9.7736	10045.1200	10.0451	2.778	0.0000	0.0000
2026/06/22	R4R2	04/02/2027	10.13 Put	Bond Future	1664.2700	1.6643	1557.2600	1.5573	6.430	0.0000	0.0000
2026/06/22	R4R2	06/05/2027		Bond Future	9.1738	108.7558	9.1284	109.1418	0.495	0.0000	0.0000
2026/06/22	R4R2	06/05/2027	9.00 Call	Bond Future	3896.4200	3.8964	4058.7900	4.0588	4.167	0.0000	0.0000
2026/06/22	R4R2	06/05/2027	9.00 Put	Bond Future	5384.9900	5.3850	5161.3600	5.1614	4.153	0.0000	0.0000
2026/06/22	R4R2	05/08/2027		Bond Future	9.2248	110.8081	9.1779	111.2016	0.509	0.0000	0.0000
2026/06/22	R4R2	05/08/2027	9.44 Call	Bond Future	6215.3100	6.2153	6425.6500	6.4257	3.384	0.0000	0.0000
2026/06/22	R4R2	05/08/2027	9.44 Put	Bond Future	4438.6300	4.4386	4255.4600	4.2555	4.127	0.0000	0.0000
2026/06/22	RR87	06/08/2026		Bond Future	7.1870	100.8974	7.1880	100.8971	0.015	0.0000	0.0000
2026/06/22	RR87	06/08/2026	6.53 Call	Bond Future	0.2768	0.0003	0.2088	0.0002	24.580	0.0000	0.0000
2026/06/22	RR87	06/08/2026	6.53 Put	Bond Future	232.7268	0.2327	233.0388	0.2330	0.134	0.0000	0.0000
2026/06/22	RR87	05/11/2026		Bond Future	6.4771	102.7524	6.4824	102.7518	0.082	0.0000	0.0000
2026/06/22	RR87	05/11/2026	5.27 Call	Bond Future	0.1439	0.0001	0.1270	0.0001	11.757	0.0000	0.0000
2026/06/22	RR87	05/11/2026	5.27 Put	Bond Future	138.6439	0.1386	139.2370	0.1392	0.428	0.0000	0.0000
2026/06/22	RR88	06/08/2026		Bond Future	7.5638	104.4163	7.5632	104.4170	0.007	0.0000	0.0000
2026/06/22	RR88	06/08/2026	6.79 Call	Bond Future	0.5776	0.0006	0.4297	0.0004	25.615	0.0000	0.0000
2026/06/22	RR88	06/08/2026	6.79 Put	Bond Future	931.0676	0.9311	930.2597	0.9303	0.087	0.0000	0.0000
2026/06/22	RR88	05/11/2026		Bond Future	7.5676	105.6988	7.5671	105.6993	0.006	0.0000	0.0000
2026/06/22	RR88	05/11/2026	6.71 Call	Bond Future	15.4057	0.0154	14.6810	0.0147	4.704	0.0000	0.0000
2026/06/22	RR88	05/11/2026	6.71 Put	Bond Future	913.5657	0.9136	912.3410	0.9123	0.134	0.0000	0.0000
2026/06/22	RR88	04/02/2027		Bond Future	7.5075	103.8784	7.5071	103.8787	0.006	0.0000	0.0000
2026/06/22	RR88	04/02/2027	7.78 Call	Bond Future	460.9315	0.4609	459.0423	0.4590	0.410	0.0000	0.0000
2026/06/22	RR88	04/02/2027	7.78 Put	Bond Future	232.7315	0.2327	230.4823	0.2305	0.966	0.0000	0.0000
2026/06/22	RR88	06/05/2027		Bond Future	7.4038	105.8723	7.4031	105.8727	0.009	0.0000	0.0000
2026/06/22	RR88	06/05/2027	7.89 Call	Bond Future	465.4221	0.4654	464.3997	0.4644	0.220	0.0000	0.0000
2026/06/22	RR88	06/05/2027	7.89 Put	Bond Future	174.2721	0.1743	172.8397	0.1728	0.822	0.0000	0.0000
2026/06/22	RR88	05/08/2027		Bond Future	7.2385	102.5651	7.2367	102.5658	0.025	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
2026/06/22	RR88	05/08/2027	8.07 Call	Bond Future	397.5129	0.3975	397.3032	0.3973	0.053	0.0000	0.0000
2026/06/22	RR88	05/08/2027	8.07 Put	Bond Future	97.8329	0.0978	96.9732	0.0970	0.879	0.0000	0.0000
2026/06/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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