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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2026 TO 29/06/2026

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
2026/06/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/06/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/06/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/06/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/06/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/06/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/06/29	2029	06/08/2026		Bond Future	151.3390	151.3390	151.4587	0.079	0.0000	0.0000
2026/06/29	2029	06/08/2026	144.10 Call	Bond Future	7238.9600	7.2390	7358.6700	1.654	0.0000	0.0000
2026/06/29	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2029	05/11/2026		Bond Future	152.6536	152.6536	152.7751	0.080	0.0000	0.0000
2026/06/29	2029	05/11/2026	147.56 Call	Bond Future	5093.5500	5.0936	5215.0900	2.386	0.0000	0.0000
2026/06/29	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
2026/06/29	2029	04/02/2027		Bond Future	155.6267	155.6267	155.7503	155.7503	0.079	0.0000
2026/06/29	2029	04/02/2027	149.72 Call	Bond Future	5906.6800	5.9067	6030.3100	6.0303	2.093	0.0000
2026/06/29	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	2029	06/05/2027		Bond Future	157.1174	157.1174	157.2433	157.2433	0.080	0.0000
2026/06/29	2029	06/05/2027	153.32 Call	Bond Future	3797.3900	3.7974	3923.3100	3.9233	3.316	0.0000
2026/06/29	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	2029	05/08/2027		Bond Future	160.1493	160.1493	160.2780	160.2780	0.080	0.0000
2026/06/29	2029	05/08/2027	156.72 Call	Bond Future	3429.2800	3.4293	3557.9500	3.5580	3.752	0.0000
2026/06/29	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	2030	06/08/2026	7.21 Put	Bond Future	1385.4800	1.3855	1455.2700	1.4553	5.037	0.0000
2026/06/29	2030	06/08/2026	7.21 Call	Bond Future	96.0700	0.0961	73.1900	0.0732	23.816	0.0000
2026/06/29	2030	06/08/2026	7.71 Put	Bond Future	439.5500	0.4396	460.4600	0.4605	4.757	0.0000
2026/06/29	2030	06/08/2026	7.71 Call	Bond Future	668.6200	0.6686	596.8600	0.5969	10.733	0.0000
2026/06/29	2030	06/08/2026	8.06 Call	Bond Future	1442.5600	1.4426	1352.6400	1.3526	6.233	0.0000
2026/06/29	2030	06/08/2026	8.06 Put	Bond Future	167.0300	0.1670	169.7800	0.1698	1.646	0.0000
2026/06/29	2030	06/08/2026		Bond Future	7.6340	101.3532	7.6647	101.2605	0.403	0.0000
2026/06/29	2030	06/08/2026	9.22 Call	Bond Future	4654.6300	4.6546	4561.1400	4.5611	2.009	0.0000
2026/06/29	2030	06/08/2026	9.22 Put	Bond Future	5.1300	0.0051	4.3100	0.0043	15.984	0.0000
2026/06/29	2030	05/11/2026		Bond Future	7.6380	103.2161	7.6714	103.1215	0.438	0.0000
2026/06/29	2030	05/11/2026	8.39 Call	Bond Future	2404.1300	2.4041	2320.6600	2.3207	3.472	0.0000
2026/06/29	2030	05/11/2026	8.39 Put	Bond Future	303.3900	0.3034	314.5500	0.3146	3.678	0.0000
2026/06/29	2030	04/02/2027		Bond Future	7.6183	101.1946	7.6550	101.0980	0.482	0.0000
2026/06/29	2030	04/02/2027	7.82 Call	Bond Future	1354.4100	1.3544	1291.5800	1.2916	4.639	0.0000
2026/06/29	2030	04/02/2027	7.82 Put	Bond Future	824.7800	0.8248	858.6000	0.8586	4.100	0.0000
2026/06/29	2030	06/05/2027		Bond Future	7.6075	103.1409	7.6480	103.0424	0.532	0.0000
2026/06/29	2030	06/05/2027	7.27 Call	Bond Future	680.4100	0.6804	638.9600	0.6390	6.092	0.0000
2026/06/29	2030	06/05/2027	7.27 Put	Bond Future	1506.6500	1.5067	1563.6600	1.5637	3.784	0.0000
2026/06/29	2030	05/08/2027		Bond Future	7.6102	101.0978	7.6552	100.9977	0.591	0.0000
2026/06/29	2030	05/08/2027	8.11 Call	Bond Future	1856.9900	1.8570	1788.5800	1.7886	3.684	0.0000
2026/06/29	2030	05/08/2027	8.11 Put	Bond Future	752.0300	0.7520	783.7700	0.7838	4.221	0.0000
2026/06/29	2031	06/08/2026		Bond Future	116.8735	116.8735	116.9059	116.9059	0.028	0.0000
2026/06/29	2031	06/08/2026	113.81 Call	Bond Future	3071.5800	3.0716	3101.6500	3.1017	0.979	0.0000
2026/06/29	2031	06/08/2026	113.81 Put	Bond Future	8.0800	0.0081	5.7500	0.0058	28.837	0.0000
2026/06/29	2031	05/11/2026		Bond Future	119.0499	119.0499	119.0826	119.0826	0.027	0.0000
2026/06/29	2031	05/11/2026	111.49 Call	Bond Future	7560.2200	7.5602	7592.8500	7.5929	0.432	0.0000
2026/06/29	2031	05/11/2026	111.49 Put	Bond Future	0.3500	0.0004	0.2800	0.0003	20.000	0.0000
2026/06/29	2031	04/02/2027		Bond Future	118.8635	118.8635	118.8964	118.8964	0.028	0.0000
2026/06/29	2031	04/02/2027	116.18 Call	Bond Future	2936.2100	2.9362	2959.0000	2.9590	0.776	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
2026/06/29	2031	04/02/2027	116.18 Put	Bond Future	252.7500	0.2528	242.6300	0.2426	4.004	0.0000
2026/06/29	2031	06/05/2027		Bond Future	121.1767	121.1767	121.2103	121.2103	0.028	0.0000
2026/06/29	2031	06/05/2027	116.87 Call	Bond Future	4416.7100	4.4167	4445.6000	4.4456	0.654	0.0000
2026/06/29	2031	06/05/2027	116.87 Put	Bond Future	110.0200	0.1100	105.3200	0.1053	4.272	0.0000
2026/06/29	2031	05/08/2027		Bond Future	120.9493	120.9493	120.9833	120.9833	0.028	0.0000
2026/06/29	2031	05/08/2027	121.41 Call	Bond Future	1101.3100	1.1013	1111.8300	1.1118	0.955	0.0000
2026/06/29	2031	05/08/2027	121.41 Put	Bond Future	1562.0300	1.5620	1538.5300	1.5385	1.504	0.0000
2026/06/29	2032	06/08/2026		Bond Future	7.8947	104.5958	7.9302	104.4353	0.450	0.0000
2026/06/29	2032	06/08/2026	10.12 Call	Bond Future	9479.4800	9.4795	9318.7300	9.3187	1.696	0.0000
2026/06/29	2032	06/08/2026	10.12 Put	Bond Future	1.1000	0.0011	0.8300	0.0008	24.545	0.0000
2026/06/29	2032	05/11/2026		Bond Future	7.9157	102.3587	7.9533	102.1950	0.475	0.0000
2026/06/29	2032	05/11/2026	9.16 Call	Bond Future	5513.9600	5.5140	5359.2100	5.3592	2.807	0.0000
2026/06/29	2032	05/11/2026	9.16 Put	Bond Future	265.8300	0.2658	274.8100	0.2748	3.378	0.0000
2026/06/29	2032	04/02/2027		Bond Future	7.9243	104.3286	7.9642	104.1616	0.504	0.0000
2026/06/29	2032	04/02/2027	8.48 Call	Bond Future	3273.7900	3.2738	3147.5000	3.1475	3.858	0.0000
2026/06/29	2032	04/02/2027	8.48 Put	Bond Future	977.7700	0.9778	1018.5100	1.0185	4.167	0.0000
2026/06/29	2032	06/05/2027		Bond Future	7.9329	102.1745	7.9753	102.0044	0.534	0.0000
2026/06/29	2032	06/05/2027	7.80 Call	Bond Future	1673.7500	1.6738	1586.6300	1.5866	5.205	0.0000
2026/06/29	2032	06/05/2027	7.80 Put	Bond Future	2209.9100	2.2099	2292.9800	2.2930	3.759	0.0000
2026/06/29	2032	05/08/2027		Bond Future	7.9514	104.1214	7.9965	103.9481	0.567	0.0000
2026/06/29	2032	05/08/2027	8.42 Call	Bond Future	3214.7100	3.2147	3097.6300	3.0976	3.642	0.0000
2026/06/29	2032	05/08/2027	8.42 Put	Bond Future	1432.7200	1.4327	1488.9100	1.4889	3.922	0.0000
2026/06/29	2033	06/08/2026		Bond Future	147.8080	147.8080	147.8492	147.8492	0.028	0.0000
2026/06/29	2033	06/08/2026	134.25 Call	Bond Future	13558.0200	13.5580	13599.2100	13.5992	0.304	0.0000
2026/06/29	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	2033	05/11/2026		Bond Future	148.9533	148.9533	148.9950	148.9950	0.028	0.0000
2026/06/29	2033	05/11/2026	137.26 Call	Bond Future	11693.3400	11.6933	11735.0400	11.7350	0.357	0.0000
2026/06/29	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	2033	04/02/2027		Bond Future	151.8544	151.8544	151.8966	151.8966	0.028	0.0000
2026/06/29	2033	04/02/2027	142.71 Call	Bond Future	9144.3600	9.1444	9186.5700	9.1866	0.462	0.0000
2026/06/29	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	2033	06/05/2027		Bond Future	153.1660	153.1660	153.2089	153.2089	0.028	0.0000
2026/06/29	2033	06/05/2027	151.21 Call	Bond Future	1956.0200	1.9560	1998.9000	1.9989	2.192	0.0000
2026/06/29	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	2033	05/08/2027		Bond Future	156.1218	156.1218	156.1658	156.1658	0.028	0.0000
2026/06/29	2033	05/08/2027	153.15 Call	Bond Future	2971.7700	2.9718	3015.8100	3.0158	1.482	0.0000
2026/06/29	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2026/06/29	2037	06/08/2026	9.30 Call	Bond Future	5567.4000	5.5674	5324.2700	5.3243	4.367	0.0000	0.0000
2026/06/29	2037	06/08/2026	9.30 Put	Bond Future	150.7900	0.1508	147.6900	0.1477	2.056	0.0000	0.0000
2026/06/29	2037	06/08/2026	11.30 Call	Bond Future	17075.2400	17.0752	16835.1700	16.8352	1.406	0.0000	0.0000
2026/06/29	2037	06/08/2026	11.30 Put	Bond Future	0.1200	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2026/06/29	2037	06/08/2026	10.70 Call	Bond Future	13794.7400	13.7947	13554.1700	13.5542	1.744	0.0000	0.0000
2026/06/29	2037	06/08/2026	10.70 Put	Bond Future	2.3200	0.0023	1.7800	0.0018	23.276	0.0000	0.0000
2026/06/29	2037	06/08/2026	10.02 Put	Bond Future	20.0600	0.0201	17.5600	0.0176	12.463	0.0000	0.0000
2026/06/29	2037	06/08/2026	10.02 Call	Bond Future	9874.8900	9.8749	9632.3600	9.6324	2.456	0.0000	0.0000
2026/06/29	2037	06/08/2026		Bond Future	8.4802	100.4076	8.5153	100.1675	0.414	0.0000	0.0000
2026/06/29	2037	06/08/2026	11.71 Call	Bond Future	19220.6400	19.2206	18980.6100	18.9806	1.249	0.0000	0.0000
2026/06/29	2037	06/08/2026	11.71 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/06/29	2037	05/11/2026		Bond Future	8.5120	102.2532	8.5484	102.0084	0.428	0.0000	0.0000
2026/06/29	2037	05/11/2026	10.62 Call	Bond Future	13103.9800	13.1040	12861.1700	12.8612	1.853	0.0000	0.0000
2026/06/29	2037	05/11/2026	10.62 Put	Bond Future	148.4300	0.1484	150.3700	0.1504	1.307	0.0000	0.0000
2026/06/29	2037	05/11/2026	10.83 Call	Bond Future	14218.2900	14.2183	13974.4900	13.9745	1.715	0.0000	0.0000
2026/06/29	2037	05/11/2026	10.83 Put	Bond Future	98.4400	0.0984	99.3900	0.0994	0.965	0.0000	0.0000
2026/06/29	2037	05/11/2026	10.23 Call	Bond Future	10990.8100	10.9908	10751.2300	10.7512	2.180	0.0000	0.0000
2026/06/29	2037	05/11/2026	10.23 Put	Bond Future	254.8500	0.2549	260.0200	0.2600	2.029	0.0000	0.0000
2026/06/29	2037	05/11/2026	9.46 Put	Bond Future	665.0600	0.6651	687.6400	0.6876	3.395	0.0000	0.0000
2026/06/29	2037	05/11/2026	9.46 Call	Bond Future	6789.8200	6.7898	6567.6500	6.5677	3.272	0.0000	0.0000
2026/06/29	2037	04/02/2027	9.81 Call	Bond Future	8800.6600	8.8007	8577.9100	8.5779	2.531	0.0000	0.0000
2026/06/29	2037	04/02/2027	9.81 Put	Bond Future	827.8700	0.8279	854.7800	0.8548	3.251	0.0000	0.0000
2026/06/29	2037	04/02/2027	9.31 Call	Bond Future	6270.0100	6.2700	6067.2600	6.0673	3.234	0.0000	0.0000
2026/06/29	2037	04/02/2027	9.31 Put	Bond Future	1323.9100	1.3239	1370.8200	1.3708	3.543	0.0000	0.0000
2026/06/29	2037	04/02/2027	8.44 Put	Bond Future	3185.4200	3.1854	3298.3400	3.2983	3.545	0.0000	0.0000
2026/06/29	2037	04/02/2027	8.44 Call	Bond Future	2541.6400	2.5416	2404.9000	2.4049	5.380	0.0000	0.0000
2026/06/29	2037	04/02/2027		Bond Future	8.5369	99.9627	8.5747	99.7130	0.443	0.0000	0.0000
2026/06/29	2037	04/02/2027	9.51 Call	Bond Future	7266.6900	7.2667	7054.6800	7.0547	2.918	0.0000	0.0000
2026/06/29	2037	04/02/2027	9.51 Put	Bond Future	1094.1900	1.0942	1131.8400	1.1318	3.441	0.0000	0.0000
2026/06/29	2037	06/05/2027		Bond Future	8.5677	101.8852	8.6070	101.6308	0.458	0.0000	0.0000
2026/06/29	2037	06/05/2027	8.58 Call	Bond Future	3364.0400	3.3640	3217.3700	3.2174	4.360	0.0000	0.0000
2026/06/29	2037	06/05/2027	8.58 Put	Bond Future	3284.3500	3.2844	3392.1000	3.3921	3.281	0.0000	0.0000
2026/06/29	2037	05/08/2027		Bond Future	8.6067	99.5674	8.6475	99.3084	0.474	0.0000	0.0000
2026/06/29	2037	05/08/2027	9.05 Call	Bond Future	5362.0300	5.3620	5185.9000	5.1859	3.285	0.0000	0.0000
2026/06/29	2037	05/08/2027	9.05 Put	Bond Future	2594.4000	2.5944	2677.3100	2.6773	3.196	0.0000	0.0000
2026/06/29	2038	06/08/2026		Bond Future	163.0227	163.0227	162.9079	162.9079	0.070	0.0000	0.0000
2026/06/29	2038	06/08/2026	144.72 Call	Bond Future	18302.7300	18.3027	18187.8500	18.1879	0.628	0.0000	0.0000
2026/06/29	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
2026/06/29	2038	05/11/2026		Bond Future	166.0584	166.0584	165.9409	165.9409	0.071	0.0000	0.0000
2026/06/29	2038	05/11/2026	146.31 Call	Bond Future	19748.3800	19.7484	19630.8700	19.6309	0.595	0.0000	0.0000
2026/06/29	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2038	04/02/2027		Bond Future	167.0181	167.0181	166.8979	166.8979	0.072	0.0000	0.0000
2026/06/29	2038	04/02/2027	153.83 Call	Bond Future	13188.0900	13.1881	13067.9000	13.0679	0.911	0.0000	0.0000
2026/06/29	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2038	06/05/2027		Bond Future	170.2686	170.2686	170.1462	170.1462	0.072	0.0000	0.0000
2026/06/29	2038	06/05/2027	166.10 Call	Bond Future	4168.6100	4.1686	4046.2100	4.0462	2.936	0.0000	0.0000
2026/06/29	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2038	05/08/2027		Bond Future	171.2254	171.2254	171.1004	171.1004	0.073	0.0000	0.0000
2026/06/29	2038	05/08/2027	169.13 Call	Bond Future	2095.3600	2.0954	1970.3600	1.9704	5.966	0.0000	0.0000
2026/06/29	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2040	06/08/2026		Bond Future	8.7924	101.9078	8.8223	101.6723	0.340	0.0000	0.0000
2026/06/29	2040	06/08/2026	12.19 Call	Bond Future	22474.0000	22.4740	22238.4600	22.2385	1.048	0.0000	0.0000
2026/06/29	2040	06/08/2026	12.19 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/06/29	2040	06/08/2026	9.20 Call	Bond Future	3719.8900	3.7199	3489.3000	3.4893	6.199	0.0000	0.0000
2026/06/29	2040	06/08/2026	9.20 Put	Bond Future	572.8700	0.5729	577.8200	0.5778	0.864	0.0000	0.0000
2026/06/29	2040	05/11/2026		Bond Future	8.8301	103.7810	8.8610	103.5409	0.350	0.0000	0.0000
2026/06/29	2040	05/11/2026	11.06 Call	Bond Future	15607.9900	15.6080	15367.8900	15.3679	1.538	0.0000	0.0000
2026/06/29	2040	05/11/2026	11.06 Put	Bond Future	152.5700	0.1526	152.5600	0.1526	0.007	0.0000	0.0000
2026/06/29	2040	05/11/2026	11.27 Call	Bond Future	16835.1200	16.8351	16594.6200	16.5946	1.429	0.0000	0.0000
2026/06/29	2040	05/11/2026	11.27 Put	Bond Future	102.1700	0.1022	101.7600	0.1018	0.401	0.0000	0.0000
2026/06/29	2040	05/11/2026	10.67 Call	Bond Future	13299.0600	13.2991	13060.9200	13.0609	1.791	0.0000	0.0000
2026/06/29	2040	05/11/2026	10.67 Put	Bond Future	291.5100	0.2915	293.4600	0.2935	0.669	0.0000	0.0000
2026/06/29	2040	05/11/2026	9.91 Put	Bond Future	701.5300	0.7015	715.9500	0.7160	2.056	0.0000	0.0000
2026/06/29	2040	05/11/2026	9.91 Call	Bond Future	8641.7100	8.6417	8416.0400	8.4160	2.611	0.0000	0.0000
2026/06/29	2040	04/02/2027	10.17 Call	Bond Future	10378.1000	10.3781	10156.2000	10.1562	2.138	0.0000	0.0000
2026/06/29	2040	04/02/2027	10.17 Put	Bond Future	998.7500	0.9988	1021.8000	1.0218	2.308	0.0000	0.0000
2026/06/29	2040	04/02/2027	9.67 Call	Bond Future	7515.4700	7.5155	7311.6600	7.3117	2.712	0.0000	0.0000
2026/06/29	2040	04/02/2027	9.67 Put	Bond Future	1570.8900	1.5709	1612.0300	1.6120	2.619	0.0000	0.0000
2026/06/29	2040	04/02/2027	8.78 Put	Bond Future	3738.7900	3.7388	3842.9200	3.8429	2.785	0.0000	0.0000
2026/06/29	2040	04/02/2027	8.78 Call	Bond Future	3105.0300	3.1050	2964.2100	2.9642	4.535	0.0000	0.0000
2026/06/29	2040	04/02/2027		Bond Future	8.8622	101.2694	8.8942	101.0245	0.361	0.0000	0.0000
2026/06/29	2040	04/02/2027	9.93 Call	Bond Future	8995.8000	8.9958	8781.4200	8.7814	2.383	0.0000	0.0000
2026/06/29	2040	04/02/2027	9.93 Put	Bond Future	1242.7700	1.2428	1273.3400	1.2733	2.460	0.0000	0.0000
2026/06/29	2040	06/05/2027		Bond Future	8.8997	103.2171	8.9327	102.9675	0.371	0.0000	0.0000
2026/06/29	2040	06/05/2027	8.88 Call	Bond Future	3911.2300	3.9112	3765.3000	3.7653	3.731	0.0000	0.0000
2026/06/29	2040	06/05/2027	8.88 Put	Bond Future	4060.0800	4.0601	4163.7600	4.1638	2.554	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
2026/06/29	2040	05/08/2027		Bond Future	8.9447	100.6741	8.9789	100.4199	0.382	0.0000
2026/06/29	2040	05/08/2027	9.33 Call	Bond Future	6121.4800	6.1215	5948.6700	5.9487	2.823	0.0000
2026/06/29	2040	05/08/2027	9.33 Put	Bond Future	3308.1600	3.3082	3389.5200	3.3895	2.459	0.0000
2026/06/29	2043	06/08/2026		Bond Future	125.1600	125.1600	125.1963	125.1963	0.029	0.0000
2026/06/29	2043	06/08/2026	110.88 Call	Bond Future	14280.6066	14.2806	14316.6117	14.3166	0.252	0.0000
2026/06/29	2043	06/08/2026	110.88 Put	Bond Future	0.5966	0.0006	0.3417	0.0003	42.722	0.0000
2026/06/29	2043	05/11/2026		Bond Future	127.4907	127.4907	127.5273	127.5273	0.029	0.0000
2026/06/29	2043	05/11/2026	112.84 Call	Bond Future	14714.3745	14.7144	14745.7593	14.7458	0.213	0.0000
2026/06/29	2043	05/11/2026	112.84 Put	Bond Future	63.7245	0.0637	58.4793	0.0585	8.231	0.0000
2026/06/29	2043	04/02/2027		Bond Future	127.0229	127.0229	127.0598	127.0598	0.029	0.0000
2026/06/29	2043	04/02/2027	117.63 Call	Bond Future	10149.9957	10.1500	10166.5898	10.1666	0.163	0.0000
2026/06/29	2043	04/02/2027	117.63 Put	Bond Future	757.0857	0.7571	736.7998	0.7368	2.679	0.0000
2026/06/29	2043	06/05/2027		Bond Future	129.4948	129.4948	129.5326	129.5326	0.029	0.0000
2026/06/29	2043	06/05/2027	127.48 Call	Bond Future	5355.6045	5.3556	5357.8574	5.3579	0.042	0.0000
2026/06/29	2043	06/05/2027	127.48 Put	Bond Future	3340.7745	3.3408	3305.2774	3.3053	1.063	0.0000
2026/06/29	2043	05/08/2027		Bond Future	128.9712	128.9712	129.0092	129.0092	0.029	0.0000
2026/06/29	2043	05/08/2027	129.56 Call	Bond Future	4408.6908	4.4087	4410.2584	4.4103	0.036	0.0000
2026/06/29	2043	05/08/2027	129.56 Put	Bond Future	4997.4708	4.9975	4961.0184	4.9610	0.729	0.0000
2026/06/29	2044	06/08/2026	9.25 Call	Bond Future	3747.9100	3.7479	3465.9100	3.4659	7.524	0.0000
2026/06/29	2044	06/08/2026	9.25 Put	Bond Future	739.3700	0.7394	760.6400	0.7606	2.877	0.0000
2026/06/29	2044	06/08/2026	9.00 Call	Bond Future	2276.4400	2.2764	2035.9900	2.0360	10.563	0.0000
2026/06/29	2044	06/08/2026	9.00 Put	Bond Future	1378.6000	1.3786	1441.4200	1.4414	4.557	0.0000
2026/06/29	2044	06/08/2026		Bond Future	8.8961	98.9964	8.9310	98.6932	0.393	0.0000
2026/06/29	2044	06/08/2026	12.42 Call	Bond Future	24666.8600	24.6669	24363.5900	24.3636	1.229	0.0000
2026/06/29	2044	06/08/2026	12.42 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/06/29	2044	06/08/2026	9.75 Call	Bond Future	7232.2400	7.2322	6923.7600	6.9238	4.265	0.0000
2026/06/29	2044	06/08/2026	9.75 Put	Bond Future	203.0000	0.2030	197.7900	0.1978	2.567	0.0000
2026/06/29	2044	05/11/2026		Bond Future	8.9320	100.8161	8.9680	100.5069	0.403	0.0000
2026/06/29	2044	05/11/2026	11.34 Call	Bond Future	17991.0500	17.9911	17682.8800	17.6829	1.713	0.0000
2026/06/29	2044	05/11/2026	11.34 Put	Bond Future	147.9800	0.1480	148.9500	0.1490	0.655	0.0000
2026/06/29	2044	04/02/2027		Bond Future	8.9630	98.3727	9.0001	98.0574	0.414	0.0000
2026/06/29	2044	04/02/2027	10.18 Call	Bond Future	10847.5100	10.8475	10568.9900	10.5690	2.568	0.0000
2026/06/29	2044	04/02/2027	10.18 Put	Bond Future	1243.6900	1.2437	1280.4500	1.2805	2.956	0.0000
2026/06/29	2044	06/05/2027		Bond Future	8.9986	100.2647	9.0368	99.9434	0.425	0.0000
2026/06/29	2044	06/05/2027	9.08 Call	Bond Future	4866.8500	4.8669	4671.5200	4.6715	4.013	0.0000
2026/06/29	2044	06/05/2027	9.08 Put	Bond Future	4184.0800	4.1841	4310.0000	4.3100	3.010	0.0000
2026/06/29	2044	05/08/2027		Bond Future	9.0406	97.7907	9.0800	97.4634	0.436	0.0000
2026/06/29	2044	05/08/2027	9.44 Call	Bond Future	6944.3500	6.9444	6722.8400	6.7228	3.190	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	
2026/06/29	2044	05/08/2027	9.44 Put	Bond Future	3700.1900	3.7002	3805.9400	3.8059	2.858	0.0000	0.0000
2026/06/29	2046	06/08/2026		Bond Future	145.9367	145.9367	145.9780	145.9780	0.028	0.0000	0.0000
2026/06/29	2046	06/08/2026	122.38 Call	Bond Future	23556.7000	23.5567	23597.9600	23.5980	0.175	0.0000	0.0000
2026/06/29	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2046	05/11/2026		Bond Future	146.2917	146.2917	146.3334	146.3334	0.029	0.0000	0.0000
2026/06/29	2046	05/11/2026	125.48 Call	Bond Future	20811.6700	20.8117	20853.3700	20.8534	0.200	0.0000	0.0000
2026/06/29	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2046	04/02/2027		Bond Future	149.1410	149.1410	149.1834	149.1834	0.028	0.0000	0.0000
2026/06/29	2046	04/02/2027	131.09 Call	Bond Future	18051.0400	18.0510	18093.3700	18.0934	0.235	0.0000	0.0000
2026/06/29	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2046	06/05/2027		Bond Future	149.6267	149.6267	149.6693	149.6693	0.028	0.0000	0.0000
2026/06/29	2046	06/05/2027	148.99 Call	Bond Future	636.7100	0.6367	679.3000	0.6793	6.689	0.0000	0.0000
2026/06/29	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2046	05/08/2027		Bond Future	152.5133	152.5133	152.5572	152.5572	0.029	0.0000	0.0000
2026/06/29	2046	05/08/2027	149.17 Call	Bond Future	3343.2800	3.3433	3387.1500	3.3872	1.312	0.0000	0.0000
2026/06/29	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2050	06/08/2026		Bond Future	149.4372	149.4372	148.3368	148.3368	0.736	0.0000	0.0000
2026/06/29	2050	06/08/2026	123.27 Call	Bond Future	26167.2100	26.1672	25066.7600	25.0668	4.205	0.0000	0.0000
2026/06/29	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2050	05/11/2026		Bond Future	152.2197	152.2197	151.0986	151.0986	0.736	0.0000	0.0000
2026/06/29	2050	05/11/2026	123.84 Call	Bond Future	28379.7300	28.3797	27258.6400	27.2586	3.950	0.0000	0.0000
2026/06/29	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2050	04/02/2027		Bond Future	152.6529	152.6529	151.5094	151.5094	0.749	0.0000	0.0000
2026/06/29	2050	04/02/2027	132.39 Call	Bond Future	20262.8600	20.2629	19119.4100	19.1194	5.643	0.0000	0.0000
2026/06/29	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2050	06/05/2027		Bond Future	155.6237	155.6237	154.4581	154.4581	0.749	0.0000	0.0000
2026/06/29	2050	06/05/2027	150.46 Call	Bond Future	5163.7000	5.1637	3998.1300	3.9981	22.572	0.0000	0.0000
2026/06/29	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	2050	05/08/2027		Bond Future	156.0337	156.0337	154.8453	154.8453	0.762	0.0000	0.0000
2026/06/29	2050	05/08/2027	152.97 Call	Bond Future	3063.7000	3.0637	1875.3000	1.8753	38.790	0.0000	0.0000
2026/06/29	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	AL37	06/08/2026		Index Future	1308.1330	1308.1330	1306.5470	1306.5470	0.121	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	
2026/06/29	AL37	05/11/2026		Index Future	1332.4330	1332.4330	1330.8080	1330.8080	0.122	0.0000	0.0000
2026/06/29	AL37	04/02/2027		Index Future	1358.0680	1358.0680	1356.4040	1356.4040	0.123	0.0000	0.0000
2026/06/29	AL37	06/05/2027		Index Future	1384.1930	1384.1930	1382.4990	1382.4990	0.122	0.0000	0.0000
2026/06/29	AL37	05/08/2027		Index Future	1410.3300	1410.3300	1408.6120	1408.6120	0.122	0.0000	0.0000
2026/06/29	AL7T	06/08/2026		Index Future	1714.3970	1714.3970	1710.7040	1710.7040	0.215	0.0000	0.0000
2026/06/29	AL7T	05/11/2026		Index Future	1746.2440	1746.2440	1742.4700	1742.4700	0.216	0.0000	0.0000
2026/06/29	AL7T	04/02/2027		Index Future	1779.8400	1779.8400	1775.9840	1775.9840	0.217	0.0000	0.0000
2026/06/29	AL7T	06/05/2027		Index Future	1814.0790	1814.0790	1810.1500	1810.1500	0.217	0.0000	0.0000
2026/06/29	AL7T	05/08/2027		Index Future	1848.3340	1848.3340	1844.3410	1844.3410	0.216	0.0000	0.0000
2026/06/29	ALBI	06/08/2026		Index Future	1447.0850	1447.0850	1444.1060	1444.1060	0.206	0.0000	0.0000
2026/06/29	ALBI	05/11/2026		Index Future	1473.9670	1473.9670	1470.9210	1470.9210	0.207	0.0000	0.0000
2026/06/29	ALBI	04/02/2027		Index Future	1502.3250	1502.3250	1499.2120	1499.2120	0.207	0.0000	0.0000
2026/06/29	ALBI	06/05/2027		Index Future	1531.2250	1531.2250	1528.0540	1528.0540	0.207	0.0000	0.0000
2026/06/29	ALBI	05/08/2027		Index Future	1560.1390	1560.1390	1556.9170	1556.9170	0.207	0.0000	0.0000
2026/06/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/29	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
2026/06/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/06/29	ES33	06/08/2026		Bond Future	8.6499	97.0426	8.6851	96.8664	0.406	0.0000
2026/06/29	ES33	06/08/2026	12.02 Call	Bond Future	15173.9600	15.1740	14997.7600	14.9978	1.161	0.0000
2026/06/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	ES33	05/11/2026		Bond Future	8.6987	95.0563	8.7356	94.8766	0.424	0.0000
2026/06/29	ES33	05/11/2026	10.83 Call	Bond Future	9727.9300	9.7279	9548.2000	9.5482	1.848	0.0000
2026/06/29	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	ES33	04/02/2027		Bond Future	8.7419	96.9081	8.7806	96.7247	0.443	0.0000
2026/06/29	ES33	04/02/2027	9.70 Call	Bond Future	4411.4900	4.4115	4228.0900	4.2281	4.157	0.0000
2026/06/29	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	ES33	06/05/2027		Bond Future	8.7842	94.9981	8.8248	94.8112	0.463	0.0000
2026/06/29	ES33	06/05/2027	8.80 Call	Bond Future	72.8300	0.0728	0.0000	0.0000	(100.000)	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
2026/06/29	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	114.1100	0.1141	100.000	0.0000	0.0000
2026/06/29	ES33	05/08/2027		Bond Future	8.8363	96.8294	8.8790	96.6390	0.484	0.0000	0.0000
2026/06/29	ES33	05/08/2027	9.27 Call	Bond Future	1908.9700	1.9090	1718.6100	1.7186	9.972	0.0000	0.0000
2026/06/29	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	ES42	06/08/2026		Bond Future	9.2395	96.4427	9.2643	96.2488	0.268	0.0000	0.0000
2026/06/29	ES42	06/08/2026	12.65 Call	Bond Future	21968.3400	21.9683	21774.4500	21.7745	0.883	0.0000	0.0000
2026/06/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	ES42	05/11/2026		Bond Future	9.2871	93.9744	9.3127	93.7767	0.275	0.0000	0.0000
2026/06/29	ES42	05/11/2026	11.66 Call	Bond Future	16009.6000	16.0096	15811.8900	15.8119	1.235	0.0000	0.0000
2026/06/29	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	ES42	04/02/2027		Bond Future	9.3296	95.8054	9.3560	95.6037	0.283	0.0000	0.0000
2026/06/29	ES42	04/02/2027	10.29 Call	Bond Future	6945.5100	6.9455	6743.7800	6.7438	2.904	0.0000	0.0000
2026/06/29	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	ES42	06/05/2027		Bond Future	9.3745	93.4052	9.4018	93.1997	0.291	0.0000	0.0000
2026/06/29	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	ES42	06/05/2027	9.33 Put	Bond Future	337.1200	0.3371	542.6400	0.5426	60.963	0.0000	0.0000
2026/06/29	ES42	05/08/2027		Bond Future	9.4249	95.2046	9.4530	94.9954	0.298	0.0000	0.0000
2026/06/29	ES42	05/08/2027	9.84 Call	Bond Future	3022.6200	3.0226	2813.3400	2.8133	6.924	0.0000	0.0000
2026/06/29	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	GOVI	06/08/2026		GOVI	1420.5830	1420.5830	1417.5170	1417.5170	0.216	0.0000	0.0000
2026/06/29	GOVI	06/08/2026	1,189. Call 00	GOVI	2315830.0000	231.5830	2285170.0000	228.5170	1.324	0.0000	0.0000
2026/06/29	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	GOVI	05/11/2026		GOVI	1446.9730	1446.9730	1443.8380	1443.8380	0.217	0.0000	0.0000
2026/06/29	GOVI	05/11/2026	1,277. Call 00	GOVI	1699730.0000	169.9730	1668380.0000	166.8380	1.844	0.0000	0.0000
2026/06/29	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	GOVI	04/02/2027		GOVI	1474.8110	1474.8110	1471.6080	1471.6080	0.217	0.0000	0.0000
2026/06/29	GOVI	04/02/2027	1,369. Call 00	GOVI	1058110.0000	105.8110	1026080.0000	102.6080	3.027	0.0000	0.0000
2026/06/29	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	GOVI	06/05/2027		GOVI	1503.1820	1503.1820	1499.9190	1499.9190	0.217	0.0000	0.0000
2026/06/29	GOVI	06/05/2027	1,427. Call 00	GOVI	761820.0000	76.1820	729190.0000	72.9190	4.283	0.0000	0.0000
2026/06/29	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	GOVI	05/08/2027		GOVI	1531.5660	1531.5660	1528.2510	1528.2510	0.216	0.0000	0.0000
2026/06/29	GOVI	05/08/2027	1,465. Call 00	GOVI	665660.0000	66.5660	632510.0000	63.2510	4.980	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/06/29	GOVI	05/08/2027	1,465. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/06/29	I258	06/08/2026		Bond Future		135.9582	135.9582	136.3472	136.3472	0.286	0.0000	0.0000
2026/06/29	I258	06/08/2026	112.95 Call	Bond Future		23008.5277	23.0085	23397.3281	23.3973	1.690	0.0000	0.0000
2026/06/29	I258	06/08/2026	112.95 Put	Bond Future		0.3177	0.0003	0.1381	0.0001	56.534	0.0000	0.0000
2026/06/29	I258	05/11/2026		Bond Future		138.4900	138.4900	138.8860	138.8860	0.286	0.0000	0.0000
2026/06/29	I258	05/11/2026	114.95 Call	Bond Future		23609.3254	23.6093	23994.4787	23.9945	1.631	0.0000	0.0000
2026/06/29	I258	05/11/2026	114.95 Put	Bond Future		69.3154	0.0693	58.4787	0.0585	15.634	0.0000	0.0000
2026/06/29	I258	04/02/2027		Bond Future		138.2364	138.2364	138.6395	138.6395	0.292	0.0000	0.0000
2026/06/29	I258	04/02/2027	118.90 Call	Bond Future		19894.0126	19.8940	20252.2739	20.2523	1.801	0.0000	0.0000
2026/06/29	I258	04/02/2027	118.90 Put	Bond Future		557.6426	0.5576	512.7839	0.5128	8.044	0.0000	0.0000
2026/06/29	I258	06/05/2027		Bond Future		140.9266	140.9266	141.3377	141.3377	0.292	0.0000	0.0000
2026/06/29	I258	06/05/2027	134.78 Call	Bond Future		10257.4385	10.2574	10502.4184	10.5024	2.388	0.0000	0.0000
2026/06/29	I258	06/05/2027	134.78 Put	Bond Future		4110.8385	4.1108	3944.7484	3.9447	4.040	0.0000	0.0000
2026/06/29	I258	05/08/2027		Bond Future		140.6237	140.6237	141.0425	141.0425	0.298	0.0000	0.0000
2026/06/29	I258	05/08/2027	138.93 Call	Bond Future		8419.2066	8.4192	8628.7357	8.6287	2.489	0.0000	0.0000
2026/06/29	I258	05/08/2027	138.93 Put	Bond Future		6725.4966	6.7255	6516.2657	6.5163	3.111	0.0000	0.0000
2026/06/29	IGOV	06/08/2026		Index Future		456.8230	456.8230	456.3220	456.3220	0.110	0.0000	0.0000
2026/06/29	IGOV	05/11/2026		Index Future		465.4210	465.4210	464.9070	464.9070	0.110	0.0000	0.0000
2026/06/29	IGOV	04/02/2027		Index Future		474.4850	474.4850	473.9590	473.9590	0.111	0.0000	0.0000
2026/06/29	IGOV	06/05/2027		Index Future		483.7200	483.7200	483.1840	483.1840	0.111	0.0000	0.0000
2026/06/29	IGOV	05/08/2027		Index Future		492.9600	492.9600	492.4170	492.4170	0.110	0.0000	0.0000
2026/06/29	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/29	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/29	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/29	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/29	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/29	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/29	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/29	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/29	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/29	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/29	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/29	JBAF	17/06/2026		Jibar Tradeable Future		8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/06/29	R033	06/08/2026		Bond Future	7.9804	113.8903	8.0158	113.6992	0.444	0.0000
2026/06/29	R033	06/08/2026	10.25 Call	Bond Future	11436.8700	11.4369	11245.5700	11.2456	1.673	0.0000
2026/06/29	R033	06/08/2026	10.25 Put	Bond Future	0.8900	0.0009	0.6600	0.0007	25.843	0.0000
2026/06/29	R033	05/11/2026		Bond Future	8.0038	110.9417	8.0412	110.7468	0.466	0.0000
2026/06/29	R033	05/11/2026	9.33 Call	Bond Future	6940.7100	6.9407	6754.7700	6.7548	2.679	0.0000
2026/06/29	R033	05/11/2026	9.33 Put	Bond Future	275.9300	0.2759	284.8400	0.2848	3.229	0.0000
2026/06/29	R033	04/02/2027		Bond Future	8.0163	113.0769	8.0556	112.8781	0.491	0.0000
2026/06/29	R033	04/02/2027	8.65 Call	Bond Future	4220.0400	4.2200	4065.3100	4.0653	3.667	0.0000
2026/06/29	R033	04/02/2027	8.65 Put	Bond Future	1074.0700	1.0741	1118.1800	1.1182	4.107	0.0000
2026/06/29	R033	06/05/2027		Bond Future	8.0291	110.2084	8.0706	110.0058	0.517	0.0000
2026/06/29	R033	06/05/2027	7.93 Call	Bond Future	2115.5600	2.1156	2008.9800	2.0090	5.038	0.0000
2026/06/29	R033	06/05/2027	7.93 Put	Bond Future	2600.5900	2.6006	2696.6100	2.6966	3.692	0.0000
2026/06/29	R033	05/08/2027		Bond Future	8.0510	112.3079	8.0949	112.1017	0.545	0.0000
2026/06/29	R033	05/08/2027	8.54 Call	Bond Future	3992.7800	3.9928	3851.8900	3.8519	3.529	0.0000
2026/06/29	R033	05/08/2027	8.54 Put	Bond Future	1723.5400	1.7235	1788.8700	1.7889	3.790	0.0000
2026/06/29	R035	06/08/2026	7.70 Put	Bond Future	3293.5900	3.2936	3461.2100	3.4612	5.089	0.0000
2026/06/29	R035	06/08/2026	7.70 Call	Bond Future	210.9300	0.2109	159.1200	0.1591	24.563	0.0000
2026/06/29	R035	06/08/2026	7.90 Put	Bond Future	2270.8500	2.2709	2400.0400	2.4000	5.689	0.0000
2026/06/29	R035	06/08/2026	7.90 Call	Bond Future	471.5200	0.4715	381.2800	0.3813	19.138	0.0000
2026/06/29	R035	06/08/2026	8.34 Call	Bond Future	1762.6900	1.7627	1583.6700	1.5837	10.156	0.0000
2026/06/29	R035	06/08/2026	8.34 Put	Bond Future	807.5700	0.8076	847.9800	0.8480	5.004	0.0000
2026/06/29	R035	06/08/2026	7.95 Put	Bond Future	2046.7300	2.0467	2165.0500	2.1651	5.781	0.0000
2026/06/29	R035	06/08/2026	7.95 Call	Bond Future	565.1400	0.5651	464.0300	0.4640	17.891	0.0000
2026/06/29	R035	06/08/2026	10.22 Put	Bond Future	3.5400	0.0035	2.8200	0.0028	20.339	0.0000
2026/06/29	R035	06/08/2026	9.72 Call	Bond Future	9029.4800	9.0295	8808.1200	8.8081	2.452	0.0000
2026/06/29	R035	06/08/2026	9.72 Put	Bond Future	15.2100	0.0152	13.2800	0.0133	12.689	0.0000
2026/06/29	R035	06/08/2026	9.22 Put	Bond Future	67.8000	0.0678	64.4200	0.0644	4.985	0.0000
2026/06/29	R035	06/08/2026	9.22 Call	Bond Future	6259.8700	6.2599	6037.0600	6.0371	3.559	0.0000
2026/06/29	R035	06/08/2026	10.13 Call	Bond Future	11254.2700	11.2543	11033.9700	11.0340	1.957	0.0000
2026/06/29	R035	06/08/2026	10.13 Put	Bond Future	4.5800	0.0046	3.7100	0.0037	18.996	0.0000
2026/06/29	R035	06/08/2026	9.63 Call	Bond Future	8534.0700	8.5341	8312.3900	8.3124	2.598	0.0000
2026/06/29	R035	06/08/2026	9.63 Put	Bond Future	19.8900	0.0199	17.6400	0.0176	11.312	0.0000
2026/06/29	R035	06/08/2026	9.13 Put	Bond Future	87.9300	0.0879	84.7000	0.0847	3.673	0.0000
2026/06/29	R035	06/08/2026	9.13 Call	Bond Future	5760.4800	5.7605	5537.8200	5.5378	3.865	0.0000
2026/06/29	R035	06/08/2026	8.29 Put	Bond Future	918.5200	0.9185	966.8800	0.9669	5.265	0.0000
2026/06/29	R035	06/08/2026	8.29 Call	Bond Future	1565.3300	1.5653	1394.2600	1.3943	10.929	0.0000
2026/06/29	R035	06/08/2026	8.79 Put	Bond Future	233.6400	0.2336	235.7000	0.2357	0.882	0.0000
2026/06/29	R035	06/08/2026	8.79 Call	Bond Future	3910.9100	3.9109	3693.5400	3.6935	5.558	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/06/29	R035	06/08/2026	9.39 Call			Bond Future	7204.5600	7.2046	6982.0400	6.9820	3.089	0.0000
2026/06/29	R035	06/08/2026	9.39 Put			Bond Future	40.8400	0.0408	37.7500	0.0378	7.566	0.0000
2026/06/29	R035	06/08/2026	9.71 Call			Bond Future	8974.5300	8.9745	8753.1400	8.7531	2.467	0.0000
2026/06/29	R035	06/08/2026	9.71 Put			Bond Future	15.6600	0.0157	13.7000	0.0137	12.516	0.0000
2026/06/29	R035	06/08/2026	9.21 Call			Bond Future	6204.3100	6.2043	5981.5100	5.9815	3.591	0.0000
2026/06/29	R035	06/08/2026	9.21 Put			Bond Future	69.7800	0.0698	66.4100	0.0664	4.829	0.0000
2026/06/29	R035	06/08/2026	8.71 Put			Bond Future	293.2100	0.2932	298.5300	0.2985	1.814	0.0000
2026/06/29	R035	06/08/2026	8.71 Call			Bond Future	3493.3900	3.4934	3279.2800	3.2793	6.129	0.0000
2026/06/29	R035	06/08/2026	10.22 Call			Bond Future	11734.7000	11.7347	11514.5500	11.5146	1.876	0.0000
2026/06/29	R035	06/08/2026				Bond Future	8.1857	108.1513	8.2210	107.9319	0.431	0.0000
2026/06/29	R035	06/08/2026	11.06 Call			Bond Future	16070.5700	16.0706	15851.1200	15.8511	1.366	0.0000
2026/06/29	R035	06/08/2026	11.06 Put			Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000
2026/06/29	R035	05/11/2026				Bond Future	8.2148	105.6374	8.2516	105.4137	0.448	0.0000
2026/06/29	R035	05/11/2026	10.03 Call			Bond Future	10510.5300	10.5105	10290.5300	10.2905	2.093	0.0000
2026/06/29	R035	05/11/2026	10.03 Put			Bond Future	181.6600	0.1817	185.3700	0.1854	2.042	0.0000
2026/06/29	R035	05/11/2026	9.80 Call			Bond Future	9339.2800	9.3393	9121.6900	9.1217	2.330	0.0000
2026/06/29	R035	05/11/2026	9.80 Put			Bond Future	243.2000	0.2432	249.3200	0.2493	2.516	0.0000
2026/06/29	R035	05/11/2026	9.30 Call			Bond Future	6812.1200	6.8121	6604.4900	6.6045	3.048	0.0000
2026/06/29	R035	05/11/2026	9.30 Put			Bond Future	469.7800	0.4698	485.8600	0.4859	3.423	0.0000
2026/06/29	R035	05/11/2026	8.80 Put			Bond Future	918.2300	0.9182	955.9900	0.9560	4.112	0.0000
2026/06/29	R035	05/11/2026	8.80 Call			Bond Future	4402.2500	4.4023	4216.3000	4.2163	4.224	0.0000
2026/06/29	R035	05/11/2026	8.97 Call			Bond Future	5197.8700	5.1979	5002.7300	5.0027	3.754	0.0000
2026/06/29	R035	05/11/2026	8.97 Put			Bond Future	730.0100	0.7300	758.5800	0.7586	3.914	0.0000
2026/06/29	R035	05/11/2026	8.47 Call			Bond Future	2981.7100	2.9817	2820.5300	2.8205	5.406	0.0000
2026/06/29	R035	05/11/2026	8.47 Put			Bond Future	1443.6200	1.4436	1506.1500	1.5062	4.331	0.0000
2026/06/29	R035	05/11/2026	7.97 Put			Bond Future	2837.8800	2.8379	2954.6100	2.9546	4.113	0.0000
2026/06/29	R035	05/11/2026	7.97 Call			Bond Future	1334.0900	1.3341	1227.1100	1.2271	8.019	0.0000
2026/06/29	R035	04/02/2027	7.70 Put			Bond Future	4406.3500	4.4064	4551.7200	4.5517	3.299	0.0000
2026/06/29	R035	04/02/2027	7.70 Call			Bond Future	1157.6600	1.1577	1074.8800	1.0749	7.151	0.0000
2026/06/29	R035	04/02/2027	8.20 Put			Bond Future	2617.1800	2.6172	2716.5000	2.7165	3.795	0.0000
2026/06/29	R035	04/02/2027	8.20 Call			Bond Future	2402.0800	2.4021	2273.2500	2.2733	5.363	0.0000
2026/06/29	R035	04/02/2027	8.85 Call			Bond Future	4897.1700	4.8972	4720.3200	4.7203	3.611	0.0000
2026/06/29	R035	04/02/2027	8.85 Put			Bond Future	1331.4300	1.3314	1382.7300	1.3827	3.853	0.0000
2026/06/29	R035	04/02/2027				Bond Future	8.2362	107.6702	8.2746	107.4420	0.467	0.0000
2026/06/29	R035	04/02/2027	9.02 Call			Bond Future	5649.2200	5.6492	5463.6300	5.4636	3.285	0.0000
2026/06/29	R035	04/02/2027	9.02 Put			Bond Future	1123.9300	1.1239	1166.4900	1.1665	3.787	0.0000
2026/06/29	R035	04/02/2027	9.43 Call			Bond Future	7545.2600	7.5453	7343.9200	7.3439	2.668	0.0000
2026/06/29	R035	04/02/2027	9.43 Put			Bond Future	754.0800	0.7541	780.8900	0.7809	3.555	0.0000
2026/06/29	R035	04/02/2027	8.93 Call			Bond Future	5247.9300	5.2479	5066.7800	5.0668	3.452	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	
2026/06/29	R035	04/02/2027	8.93 Put	Bond Future	1229.1500	1.2292	1276.1500	1.2762	3.824	0.0000	0.0000
2026/06/29	R035	04/02/2027	8.43 Put	Bond Future	2050.6200	2.0506	2130.3400	2.1303	3.888	0.0000	0.0000
2026/06/29	R035	04/02/2027	8.43 Call	Bond Future	3193.9800	3.1940	3045.5500	3.0456	4.647	0.0000	0.0000
2026/06/29	R035	06/05/2027		Bond Future	8.2541	105.2360	8.2943	105.0034	0.486	0.0000	0.0000
2026/06/29	R035	06/05/2027	8.25 Call	Bond Future	2861.6200	2.8616	2730.2500	2.7303	4.591	0.0000	0.0000
2026/06/29	R035	06/05/2027	8.25 Put	Bond Future	2885.4600	2.8855	2986.6200	2.9866	3.506	0.0000	0.0000
2026/06/29	R035	05/08/2027		Bond Future	8.2796	107.2416	8.3215	107.0048	0.507	0.0000	0.0000
2026/06/29	R035	05/08/2027	8.72 Call	Bond Future	4668.6700	4.6687	4508.6800	4.5087	3.427	0.0000	0.0000
2026/06/29	R035	05/08/2027	8.72 Put	Bond Future	2217.7800	2.2178	2294.5400	2.2945	3.461	0.0000	0.0000
2026/06/29	R038	06/08/2026		Bond Future	8.6061	120.4313	8.6462	120.1077	0.467	0.0000	0.0000
2026/06/29	R038	06/08/2026	11.77 Call	Bond Future	22074.3700	22.0744	21750.7600	21.7508	1.466	0.0000	0.0000
2026/06/29	R038	06/08/2026	11.77 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/06/29	R038	05/11/2026		Bond Future	8.6448	117.1617	8.6865	116.8319	0.482	0.0000	0.0000
2026/06/29	R038	05/11/2026	10.72 Call	Bond Future	15130.4500	15.1305	14805.0500	14.8051	2.151	0.0000	0.0000
2026/06/29	R038	05/11/2026	10.72 Put	Bond Future	174.7100	0.1747	179.0600	0.1791	2.490	0.0000	0.0000
2026/06/29	R038	04/02/2027		Bond Future	8.6769	119.4167	8.7202	119.0804	0.499	0.0000	0.0000
2026/06/29	R038	04/02/2027	9.60 Call	Bond Future	8265.5200	8.2655	7986.3700	7.9864	3.377	0.0000	0.0000
2026/06/29	R038	04/02/2027	9.60 Put	Bond Future	1374.2000	1.3742	1431.3800	1.4314	4.161	0.0000	0.0000
2026/06/29	R038	06/05/2027		Bond Future	8.7102	116.2288	8.7551	115.8860	0.516	0.0000	0.0000
2026/06/29	R038	06/05/2027	8.71 Call	Bond Future	3945.2200	3.9452	3751.5600	3.7516	4.909	0.0000	0.0000
2026/06/29	R038	06/05/2027	8.71 Put	Bond Future	3946.9000	3.9469	4096.0100	4.0960	3.778	0.0000	0.0000
2026/06/29	R038	05/08/2027		Bond Future	8.7507	118.4429	8.7973	118.0939	0.533	0.0000	0.0000
2026/06/29	R038	05/08/2027	9.15 Call	Bond Future	6157.4600	6.1575	5926.4900	5.9265	3.751	0.0000	0.0000
2026/06/29	R038	05/08/2027	9.15 Put	Bond Future	3215.5900	3.2156	3333.6400	3.3336	3.671	0.0000	0.0000
2026/06/29	R053	06/08/2026	8.10 Put	Bond Future	9398.7100	9.3987	9839.5500	9.8396	4.690	0.0000	0.0000
2026/06/29	R053	06/08/2026	8.10 Call	Bond Future	222.2800	0.2223	155.2000	0.1552	30.178	0.0000	0.0000
2026/06/29	R053	06/08/2026	8.60 Put	Bond Future	3854.3200	3.8543	4101.6700	4.1017	6.417	0.0000	0.0000
2026/06/29	R053	06/08/2026	8.60 Call	Bond Future	1507.3100	1.5073	1246.7400	1.2467	17.287	0.0000	0.0000
2026/06/29	R053	06/08/2026	9.10 Call	Bond Future	5103.0200	5.1030	4651.6700	4.6517	8.845	0.0000	0.0000
2026/06/29	R053	06/08/2026	9.10 Put	Bond Future	1162.8400	1.1628	1219.4100	1.2194	4.865	0.0000	0.0000
2026/06/29	R053	06/08/2026		Bond Future	8.7819	133.3247	8.8220	132.8168	0.457	0.0000	0.0000
2026/06/29	R053	06/08/2026	12.28 Call	Bond Future	34213.4800	34.2135	33705.5500	33.7056	1.485	0.0000	0.0000
2026/06/29	R053	06/08/2026	12.28 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/06/29	R053	06/08/2026	9.60 Call	Bond Future	10058.0900	10.0581	9549.6500	9.5497	5.055	0.0000	0.0000
2026/06/29	R053	06/08/2026	9.60 Put	Bond Future	320.4300	0.3204	319.9100	0.3199	0.162	0.0000	0.0000
2026/06/29	R053	05/11/2026		Bond Future	8.8133	129.9141	8.8545	129.3966	0.467	0.0000	0.0000
2026/06/29	R053	05/11/2026	11.21 Call	Bond Future	25347.9100	25.3479	24834.3400	24.8343	2.026	0.0000	0.0000
2026/06/29	R053	05/11/2026	11.21 Put	Bond Future	209.5700	0.2096	213.5200	0.2135	1.885	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	
2026/06/29	R053	04/02/2027		Bond Future	8.8397	132.4144	8.8820	131.8867	0.479	0.0000	0.0000
2026/06/29	R053	04/02/2027	9.99 Call	Bond Future	15045.9700	15.0460	14589.1200	14.5891	3.036	0.0000	0.0000
2026/06/29	R053	04/02/2027	9.99 Put	Bond Future	1904.8300	1.9048	1975.6900	1.9757	3.720	0.0000	0.0000
2026/06/29	R053	06/05/2027		Bond Future	8.8666	129.0983	8.9101	128.5606	0.490	0.0000	0.0000
2026/06/29	R053	06/05/2027	8.92 Call	Bond Future	6870.8900	6.8709	6552.0700	6.5521	4.640	0.0000	0.0000
2026/06/29	R053	06/05/2027	8.92 Put	Bond Future	6211.0000	6.2110	6429.9400	6.4299	3.525	0.0000	0.0000
2026/06/29	R053	05/08/2027		Bond Future	8.8980	131.5578	8.9426	131.0100	0.502	0.0000	0.0000
2026/06/29	R053	05/08/2027	9.28 Call	Bond Future	9980.0500	9.9801	9614.2600	9.6143	3.665	0.0000	0.0000
2026/06/29	R053	05/08/2027	9.28 Put	Bond Future	5420.1700	5.4202	5602.2100	5.6022	3.359	0.0000	0.0000
2026/06/29	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/29	R186	06/08/2026	8.57 Call	Bond Future	36.0400	0.0360	34.7000	0.0347	3.718	0.0000	0.0000
2026/06/29	R186	06/08/2026	8.57 Put	Bond Future	36.0400	0.0360	34.7000	0.0347	3.718	0.0000	0.0000
2026/06/29	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/29	R186	05/11/2026	8.12 Call	Bond Future	32.0300	0.0320	31.6600	0.0317	1.155	0.0000	0.0000
2026/06/29	R186	05/11/2026	8.12 Put	Bond Future	32.0300	0.0320	31.6600	0.0317	1.155	0.0000	0.0000
2026/06/29	R202	06/08/2026		Bond Future	302.3270	302.3270	302.4118	302.4118	0.028	0.0000	0.0000
2026/06/29	R202	06/08/2026	278.86 Call	Bond Future	23466.9500	23.4670	23551.8000	23.5518	0.362	0.0000	0.0000
2026/06/29	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R202	05/11/2026		Bond Future	307.9563	307.9563	308.0420	308.0420	0.028	0.0000	0.0000
2026/06/29	R202	05/11/2026	280.46 Call	Bond Future	27496.2700	27.4963	27581.9700	27.5820	0.312	0.0000	0.0000
2026/06/29	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R202	04/02/2027		Bond Future	308.3596	308.3596	308.4460	308.4460	0.028	0.0000	0.0000
2026/06/29	R202	04/02/2027	294.73 Call	Bond Future	13629.6200	13.6296	13716.0100	13.7160	0.634	0.0000	0.0000
2026/06/29	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R202	06/05/2027		Bond Future	314.3611	314.3611	314.4493	314.4493	0.028	0.0000	0.0000
2026/06/29	R202	06/05/2027	306.99 Call	Bond Future	7371.0700	7.3711	7459.2700	7.4593	1.197	0.0000	0.0000
2026/06/29	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R202	05/08/2027		Bond Future	314.6970	314.6970	314.7869	314.7869	0.029	0.0000	0.0000
2026/06/29	R202	05/08/2027	312.97 Call	Bond Future	1726.9800	1.7270	1816.9000	1.8169	5.207	0.0000	0.0000
2026/06/29	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R209	06/08/2026		Bond Future	8.3418	88.6108	8.3769	88.4018	0.421	0.0000	0.0000
2026/06/29	R209	06/08/2026	11.39 Call	Bond Future	15944.2900	15.9443	15735.3500	15.7354	1.310	0.0000	0.0000
2026/06/29	R209	06/08/2026	11.39 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/06/29	R209	05/11/2026		Bond Future	8.3712	87.0882	8.4076	86.8753	0.436	0.0000	0.0000
2026/06/29	R209	05/11/2026	10.32 Call	Bond Future	10653.3300	10.6533	10442.8700	10.4429	1.976	0.0000	0.0000
2026/06/29	R209	05/11/2026	10.32 Put	Bond Future	152.1700	0.1522	154.6800	0.1547	1.649	0.0000	0.0000
2026/06/29	R209	04/02/2027		Bond Future	8.3934	88.7643	8.4313	88.5470	0.451	0.0000	0.0000

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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
2026/06/29	R209	04/02/2027	9.28 Call		Bond Future	5927.2200	5.9272	5745.9500	5.7460	3.058	0.0000	0.0000
2026/06/29	R209	04/02/2027	9.28 Put		Bond Future	1018.0000	1.0180	1053.9800	1.0540	3.534	0.0000	0.0000
2026/06/29	R209	04/02/2027	8.96 Call		Bond Future	4568.3800	4.5684	4402.1400	4.4021	3.639	0.0000	0.0000
2026/06/29	R209	04/02/2027	8.96 Put		Bond Future	1389.3700	1.3894	1440.3800	1.4404	3.671	0.0000	0.0000
2026/06/29	R209	04/02/2027	8.03 Put		Bond Future	3621.0100	3.6210	3743.0100	3.7430	3.369	0.0000	0.0000
2026/06/29	R209	04/02/2027	8.03 Call		Bond Future	1501.5100	1.5015	1406.2600	1.4063	6.344	0.0000	0.0000
2026/06/29	R209	06/05/2027	9.32 Call		Bond Future	6238.6200	6.2386	6061.7400	6.0617	2.835	0.0000	0.0000
2026/06/29	R209	06/05/2027	9.32 Put		Bond Future	1325.9400	1.3259	1370.4300	1.3704	3.355	0.0000	0.0000
2026/06/29	R209	06/05/2027	8.25 Put		Bond Future	3306.7100	3.3067	3413.8300	3.4138	3.239	0.0000	0.0000
2026/06/29	R209	06/05/2027	8.25 Call		Bond Future	2362.0900	2.3621	2247.8400	2.2478	4.837	0.0000	0.0000
2026/06/29	R209	06/05/2027			Bond Future	8.4164	87.3195	8.4557	87.0981	0.467	0.0000	0.0000
2026/06/29	R209	06/05/2027	8.41 Call		Bond Future	2834.5300	2.8345	2708.4200	2.7084	4.449	0.0000	0.0000
2026/06/29	R209	06/05/2027	8.41 Put		Bond Future	2870.4700	2.8705	2965.7300	2.9657	3.319	0.0000	0.0000
2026/06/29	R209	05/08/2027			Bond Future	8.4461	88.9836	8.4869	88.7581	0.484	0.0000	0.0000
2026/06/29	R209	05/08/2027	8.87 Call		Bond Future	4557.9400	4.5579	4405.7100	4.4057	3.340	0.0000	0.0000
2026/06/29	R209	05/08/2027	8.87 Put		Bond Future	2252.9800	2.2530	2326.1900	2.3262	3.249	0.0000	0.0000
2026/06/29	R210	06/08/2026			Bond Future	268.8436	268.8436	269.0711	269.0711	0.085	0.0000	0.0000
2026/06/29	R210	06/08/2026	259.84 Call		Bond Future	9003.6000	9.0036	9231.0500	9.2311	2.526	0.0000	0.0000
2026/06/29	R210	06/08/2026	259.84 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R210	05/11/2026			Bond Future	270.2685	270.2685	270.4994	270.4994	0.085	0.0000	0.0000
2026/06/29	R210	05/11/2026	253.33 Call		Bond Future	16938.4700	16.9385	17169.4400	17.1694	1.364	0.0000	0.0000
2026/06/29	R210	05/11/2026	253.33 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R210	04/02/2027			Bond Future	275.5325	275.5325	275.7675	275.7675	0.085	0.0000	0.0000
2026/06/29	R210	04/02/2027	266.03 Call		Bond Future	9502.4800	9.5025	9737.5000	9.7375	2.473	0.0000	0.0000
2026/06/29	R210	04/02/2027	266.03 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R210	06/05/2027			Bond Future	277.2309	277.2309	277.4701	277.4701	0.086	0.0000	0.0000
2026/06/29	R210	06/05/2027	271.13 Call		Bond Future	6100.9000	6.1009	6340.1400	6.3401	3.921	0.0000	0.0000
2026/06/29	R210	06/05/2027	271.13 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R210	05/08/2027			Bond Future	282.5799	282.5799	282.8244	282.8244	0.087	0.0000	0.0000
2026/06/29	R210	05/08/2027	276.01 Call		Bond Future	6569.9300	6.5699	6814.3700	6.8144	3.721	0.0000	0.0000
2026/06/29	R210	05/08/2027	276.01 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R213	06/08/2026			Bond Future	7.7723	100.2185	7.8029	100.1053	0.393	0.0000	0.0000
2026/06/29	R213	06/08/2026	9.69 Call		Bond Future	6805.1500	6.8052	6691.3700	6.6914	1.672	0.0000	0.0000
2026/06/29	R213	06/08/2026	9.69 Put		Bond Future	2.8400	0.0028	2.2500	0.0023	20.775	0.0000	0.0000
2026/06/29	R213	05/11/2026			Bond Future	7.7914	98.5098	7.8240	98.3942	0.419	0.0000	0.0000
2026/06/29	R213	05/11/2026	8.75 Call		Bond Future	3622.5100	3.6225	3516.1500	3.5162	2.936	0.0000	0.0000
2026/06/29	R213	05/11/2026	8.75 Put		Bond Future	302.1200	0.3021	311.2700	0.3113	3.029	0.0000	0.0000
2026/06/29	R213	04/02/2027			Bond Future	7.7960	100.4054	7.8310	100.2875	0.450	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	
2026/06/29	R213	04/02/2027	8.14 Call	Bond Future	2093.6300	2.0936	2010.5700	2.0106	3.967	0.0000	0.0000
2026/06/29	R213	04/02/2027	8.14 Put	Bond Future	945.1300	0.9451	979.9700	0.9800	3.686	0.0000	0.0000
2026/06/29	R213	06/05/2027	9.25 Call	Bond Future	4951.6800	4.9517	4845.8700	4.8459	2.137	0.0000	0.0000
2026/06/29	R213	06/05/2027	9.25 Put	Bond Future	438.9400	0.4389	453.2800	0.4533	3.267	0.0000	0.0000
2026/06/29	R213	06/05/2027	8.13 Put	Bond Future	1108.5900	1.1086	1148.3600	1.1484	3.587	0.0000	0.0000
2026/06/29	R213	06/05/2027	8.13 Call	Bond Future	2173.8900	2.1739	2093.5100	2.0935	3.698	0.0000	0.0000
2026/06/29	R213	06/05/2027		Bond Future	7.7937	98.7833	7.8314	98.6631	0.484	0.0000	0.0000
2026/06/29	R213	06/05/2027	7.56 Call	Bond Future	1112.9500	1.1130	1055.7700	1.0558	5.138	0.0000	0.0000
2026/06/29	R213	06/05/2027	7.56 Put	Bond Future	1861.9000	1.8619	1924.8700	1.9249	3.382	0.0000	0.0000
2026/06/29	R213	05/08/2027		Bond Future	7.8015	100.6663	7.8422	100.5441	0.521	0.0000	0.0000
2026/06/29	R213	05/08/2027	8.27 Call	Bond Future	2484.1400	2.4841	2400.9500	2.4010	3.349	0.0000	0.0000
2026/06/29	R213	05/08/2027	8.27 Put	Bond Future	1087.3300	1.0873	1126.3700	1.1264	3.590	0.0000	0.0000
2026/06/29	R213	05/08/2027	8.58 Call	Bond Future	3169.2600	3.1693	3077.8000	3.0778	2.886	0.0000	0.0000
2026/06/29	R213	05/08/2027	8.58 Put	Bond Future	861.6400	0.8616	892.4100	0.8924	3.571	0.0000	0.0000
2026/06/29	R213	05/08/2027	7.95 Put	Bond Future	1396.0100	1.3960	1445.5700	1.4456	3.550	0.0000	0.0000
2026/06/29	R213	05/08/2027	7.95 Call	Bond Future	1841.4400	1.8414	1768.7700	1.7688	3.946	0.0000	0.0000
2026/06/29	R214	06/08/2026		Bond Future	8.8343	83.9950	8.8592	83.8210	0.281	0.0000	0.0000
2026/06/29	R214	06/08/2026	11.97 Call	Bond Future	18369.2000	18.3692	18195.2000	18.1952	0.947	0.0000	0.0000
2026/06/29	R214	06/08/2026	11.97 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/06/29	R214	05/11/2026		Bond Future	8.8726	82.2418	8.8983	82.0643	0.289	0.0000	0.0000
2026/06/29	R214	05/11/2026	10.97 Call	Bond Future	13076.6000	13.0766	12897.7000	12.8977	1.368	0.0000	0.0000
2026/06/29	R214	05/11/2026	10.97 Put	Bond Future	185.9300	0.1859	184.4800	0.1845	0.780	0.0000	0.0000
2026/06/29	R214	04/02/2027		Bond Future	8.9064	83.8244	8.9328	83.6434	0.297	0.0000	0.0000
2026/06/29	R214	04/02/2027	9.90 Call	Bond Future	7632.5700	7.6326	7472.9300	7.4729	2.092	0.0000	0.0000
2026/06/29	R214	04/02/2027	9.90 Put	Bond Future	1199.6900	1.1997	1221.0200	1.2210	1.778	0.0000	0.0000
2026/06/29	R214	06/05/2027		Bond Future	8.9378	82.1372	8.9651	81.9527	0.305	0.0000	0.0000
2026/06/29	R214	06/05/2027	8.88 Call	Bond Future	3382.2100	3.3822	3272.9000	3.2729	3.232	0.0000	0.0000
2026/06/29	R214	06/05/2027	8.88 Put	Bond Future	3775.6400	3.7756	3850.8100	3.8508	1.991	0.0000	0.0000
2026/06/29	R214	05/08/2027		Bond Future	8.9750	83.7027	9.0031	83.5149	0.313	0.0000	0.0000
2026/06/29	R214	05/08/2027	9.32 Call	Bond Future	5344.1700	5.3442	5215.1200	5.2151	2.415	0.0000	0.0000
2026/06/29	R214	05/08/2027	9.32 Put	Bond Future	3075.9600	3.0760	3134.7200	3.1347	1.910	0.0000	0.0000
2026/06/29	R248	06/08/2026	9.00 Call	Bond Future	2723.1500	2.7232	2451.1600	2.4512	9.988	0.0000	0.0000
2026/06/29	R248	06/08/2026	9.00 Put	Bond Future	1342.9500	1.3430	1401.8700	1.4019	4.387	0.0000	0.0000
2026/06/29	R248	06/08/2026	10.00 Call	Bond Future	10099.0200	10.0990	9761.5400	9.7615	3.342	0.0000	0.0000
2026/06/29	R248	06/08/2026	10.00 Put	Bond Future	105.1100	0.1051	98.5400	0.0985	6.251	0.0000	0.0000
2026/06/29	R248	06/08/2026		Bond Future	8.8527	102.9333	8.8878	102.6024	0.395	0.0000	0.0000
2026/06/29	R248	06/08/2026	12.37 Call	Bond Future	26084.1000	26.0841	25753.1800	25.7532	1.269	0.0000	0.0000
2026/06/29	R248	06/08/2026	12.37 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	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	
2026/06/29	R248	06/08/2026	9.20 Call	Bond Future	4020.3100	4.0203	3713.7100	3.7137	7.626	0.0000	0.0000
2026/06/29	R248	06/08/2026	9.20 Put	Bond Future	813.7400	0.8137	838.0500	0.8381	2.987	0.0000	0.0000
2026/06/29	R248	05/11/2026		Bond Future	8.8877	100.3869	8.9237	100.0496	0.405	0.0000	0.0000
2026/06/29	R248	05/11/2026	11.31 Call	Bond Future	19322.4200	19.3224	18986.2500	18.9863	1.740	0.0000	0.0000
2026/06/29	R248	05/11/2026	11.31 Put	Bond Future	160.3000	0.1603	161.4200	0.1614	0.699	0.0000	0.0000
2026/06/29	R248	04/02/2027		Bond Future	8.9185	102.3188	8.9555	101.9748	0.415	0.0000	0.0000
2026/06/29	R248	04/02/2027	10.11 Call	Bond Future	11562.9000	11.5629	11260.2300	11.2602	2.618	0.0000	0.0000
2026/06/29	R248	04/02/2027	10.11 Put	Bond Future	1384.3500	1.3844	1425.6700	1.4257	2.985	0.0000	0.0000
2026/06/29	R248	06/05/2027		Bond Future	8.9469	99.8451	8.9849	99.4946	0.425	0.0000	0.0000
2026/06/29	R248	06/05/2027	9.05 Call	Bond Future	5414.0100	5.4140	5197.9000	5.1979	3.992	0.0000	0.0000
2026/06/29	R248	06/05/2027	9.05 Put	Bond Future	4468.6800	4.4687	4603.0800	4.6031	3.008	0.0000	0.0000
2026/06/29	R248	05/08/2027		Bond Future	8.9802	101.7478	9.0194	101.3907	0.436	0.0000	0.0000
2026/06/29	R248	05/08/2027	9.37 Call	Bond Future	7523.5200	7.5235	7282.0800	7.2821	3.209	0.0000	0.0000
2026/06/29	R248	05/08/2027	9.37 Put	Bond Future	4056.0400	4.0560	4171.6400	4.1716	2.850	0.0000	0.0000
2026/06/29	R2R9	06/08/2026		Bond Future	8.7012	112.4854	8.7464	112.1229	0.519	0.0000	0.0000
2026/06/29	R2R9	06/08/2026	101.74 Call	Bond Future	99365.9200	99.3659	99003.3600	99.0034	0.365	0.0000	0.0000
2026/06/29	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R2R9	05/11/2026		Bond Future	8.7407	109.5740	8.7875	109.2045	0.535	0.0000	0.0000
2026/06/29	R2R9	05/11/2026	98.56 Call	Bond Future	98603.9400	98.6039	98234.4200	98.2344	0.375	0.0000	0.0000
2026/06/29	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	R2R9	04/02/2027		Bond Future	8.7740	111.6829	8.8225	111.3062	0.552	0.0000	0.0000
2026/06/29	R2R9	04/02/2027	9.89 Call	Bond Future	9414.6400	9.4146	9093.0900	9.0931	3.415	0.0000	0.0000
2026/06/29	R2R9	04/02/2027	9.89 Put	Bond Future	1184.2900	1.1843	1239.4800	1.2395	4.660	0.0000	0.0000
2026/06/29	R2R9	06/05/2027		Bond Future	8.8084	108.8507	8.8586	108.4667	0.570	0.0000	0.0000
2026/06/29	R2R9	06/05/2027	8.83 Call	Bond Future	4092.3100	4.0923	3874.4900	3.8745	5.323	0.0000	0.0000
2026/06/29	R2R9	06/05/2027	8.83 Put	Bond Future	3927.1100	3.9271	4093.3000	4.0933	4.232	0.0000	0.0000
2026/06/29	R2R9	06/05/2027	9.64 Call	Bond Future	8139.7500	8.1398	7844.1700	7.8442	3.631	0.0000	0.0000
2026/06/29	R2R9	06/05/2027	9.64 Put	Bond Future	2016.9300	2.0169	2105.3600	2.1054	4.384	0.0000	0.0000
2026/06/29	R2R9	06/05/2027	8.94 Put	Bond Future	3570.7500	3.5708	3724.0900	3.7241	4.294	0.0000	0.0000
2026/06/29	R2R9	06/05/2027	8.94 Call	Bond Future	4572.9900	4.5730	4342.3200	4.3423	5.044	0.0000	0.0000
2026/06/29	R2R9	05/08/2027	9.68 Call	Bond Future	8433.4900	8.4335	8142.0400	8.1420	3.456	0.0000	0.0000
2026/06/29	R2R9	05/08/2027	9.68 Put	Bond Future	2418.2500	2.4183	2517.9700	2.5180	4.124	0.0000	0.0000
2026/06/29	R2R9	05/08/2027	8.90 Put	Bond Future	4251.4100	4.2514	4420.1600	4.4202	3.969	0.0000	0.0000
2026/06/29	R2R9	05/08/2027	8.90 Call	Bond Future	4630.6600	4.6307	4408.2400	4.4082	4.803	0.0000	0.0000
2026/06/29	R2R9	05/08/2027	9.53 Call	Bond Future	7646.2700	7.6463	7365.7100	7.3657	3.669	0.0000	0.0000
2026/06/29	R2R9	05/08/2027	9.53 Put	Bond Future	2682.3500	2.6824	2792.9600	2.7930	4.124	0.0000	0.0000
2026/06/29	R2R9	05/08/2027	8.82 Put	Bond Future	4522.9100	4.5229	4700.3300	4.7003	3.923	0.0000	0.0000
2026/06/29	R2R9	05/08/2027	8.82 Call	Bond Future	4299.8000	4.2998	4086.0500	4.0861	4.971	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
2026/06/29	R2R9	05/08/2027		Bond Future	8.8496	110.9244	8.9016	110.5332	0.588	0.0000
2026/06/29	R2R9	05/08/2027	9.26 Call	Bond Future	6277.7100	6.2777	6019.6000	6.0196	4.112	0.0000
2026/06/29	R2R9	05/08/2027	9.26 Put	Bond Future	3244.6800	3.2447	3377.7400	3.3777	4.101	0.0000
2026/06/29	R4R2	06/08/2026		Bond Future	8.8919	113.9943	8.9218	113.7260	0.336	0.0000
2026/06/29	R4R2	06/08/2026	102.06 Call	Bond Future	100576.9800	100.5770	100308.6900	100.3087	0.267	0.0000
2026/06/29	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	R4R2	05/11/2026		Bond Future	8.9333	110.9846	8.9642	110.7111	0.346	0.0000
2026/06/29	R4R2	05/11/2026	98.76 Call	Bond Future	99762.0200	99.7620	99488.4900	99.4885	0.274	0.0000
2026/06/29	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/29	R4R2	04/02/2027		Bond Future	8.9693	113.1206	9.0012	112.8417	0.356	0.0000
2026/06/29	R4R2	04/02/2027	10.13 Call	Bond Future	10864.0300	10.8640	10616.7000	10.6167	2.277	0.0000
2026/06/29	R4R2	04/02/2027	10.13 Put	Bond Future	1351.7900	1.3518	1383.4300	1.3834	2.341	0.0000
2026/06/29	R4R2	06/05/2027		Bond Future	9.0063	110.1900	9.0392	109.9056	0.366	0.0000
2026/06/29	R4R2	06/05/2027	9.00 Call	Bond Future	4575.1900	4.5752	4407.0000	4.4070	3.676	0.0000
2026/06/29	R4R2	06/05/2027	9.00 Put	Bond Future	4629.5100	4.6295	4745.7200	4.7457	2.510	0.0000
2026/06/29	R4R2	05/08/2027		Bond Future	9.0494	112.2891	9.0834	111.9995	0.376	0.0000
2026/06/29	R4R2	05/08/2027	9.44 Call	Bond Future	7086.6000	7.0866	6889.1700	6.8892	2.786	0.0000
2026/06/29	R4R2	05/08/2027	9.44 Put	Bond Future	3828.9100	3.8289	3921.0400	3.9210	2.406	0.0000
2026/06/29	RR87	06/08/2026		Bond Future	7.2246	100.8842	7.2124	100.8885	0.169	0.0000
2026/06/29	RR87	06/08/2026	6.53 Call	Bond Future	0.0688	0.0001	0.0546	0.0001	20.631	0.0000
2026/06/29	RR87	06/08/2026	6.53 Put	Bond Future	245.7988	0.2458	241.4746	0.2415	1.759	0.0000
2026/06/29	RR87	05/11/2026		Bond Future	6.6015	102.7382	6.5655	102.7423	0.546	0.0000
2026/06/29	RR87	05/11/2026	5.27 Call	Bond Future	0.0509	0.0001	0.0580	0.0001	14.039	0.0000
2026/06/29	RR87	05/11/2026	5.27 Put	Bond Future	152.8009	0.1528	148.6780	0.1487	2.698	0.0000
2026/06/29	RR88	06/08/2026		Bond Future	7.5828	104.3935	7.4898	104.5048	1.227	0.0000
2026/06/29	RR88	06/08/2026	6.79 Call	Bond Future	0.2086	0.0002	0.4402	0.0004	111.005	0.0000
2026/06/29	RR88	06/08/2026	6.79 Put	Bond Future	953.4586	0.9535	842.4202	0.8424	11.646	0.0000
2026/06/29	RR88	05/11/2026		Bond Future	7.5919	105.6736	7.4771	105.7931	1.512	0.0000
2026/06/29	RR88	05/11/2026	6.71 Call	Bond Future	13.8264	0.0138	21.1034	0.0211	52.631	0.0000
2026/06/29	RR88	05/11/2026	6.71 Put	Bond Future	937.2264	0.9372	824.9434	0.8249	11.980	0.0000
2026/06/29	RR88	04/02/2027		Bond Future	7.5311	103.8586	7.3817	103.9840	1.984	0.0000
2026/06/29	RR88	04/02/2027	7.78 Call	Bond Future	434.6037	0.4346	512.1423	0.5121	17.841	0.0000
2026/06/29	RR88	04/02/2027	7.78 Put	Bond Future	226.2037	0.2262	178.2723	0.1783	21.189	0.0000
2026/06/29	RR88	06/05/2027		Bond Future	7.4308	105.8561	7.2179	105.9840	2.865	0.0000
2026/06/29	RR88	06/05/2027	7.89 Call	Bond Future	439.4881	0.4395	526.0621	0.5261	19.699	0.0000
2026/06/29	RR88	06/05/2027	7.89 Put	Bond Future	164.5481	0.1645	123.2121	0.1232	25.121	0.0000
2026/06/29	RR88	05/08/2027		Bond Future	7.2332	102.5670	6.8725	102.6976	4.987	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
2026/06/29	RR88	05/08/2027	8.07 Call	Bond Future	381.3951	0.3814	481.9673	0.4820	26.370	0.0000	0.0000
2026/06/29	RR88	05/08/2027	8.07 Put	Bond Future	79.8051	0.0798	49.8173	0.0498	37.576	0.0000	0.0000
2026/06/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/29	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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