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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/07/2026 TO 01/07/2026

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
2026/07/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/01	2029	06/08/2026		Bond Future	151.7377	151.7377	151.8570	0.079	0.0000	0.0000
2026/07/01	2029	06/08/2026	144.10 Call	Bond Future	7637.7000	7.6377	7756.9500	1.561	0.0000	0.0000
2026/07/01	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2029	05/11/2026		Bond Future	153.0589	153.0589	153.1792	0.079	0.0000	0.0000
2026/07/01	2029	05/11/2026	147.56 Call	Bond Future	5498.9300	5.4989	5619.2400	2.188	0.0000	0.0000
2026/07/01	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
2026/07/01	2029	04/02/2027		Bond Future	156.0394	156.0394	156.1613	0.078	0.0000	0.0000
2026/07/01	2029	04/02/2027	149.72 Call	Bond Future	6319.4400	6.3194	6441.3100	1.928	0.0000	0.0000
2026/07/01	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2029	06/05/2027		Bond Future	157.5379	157.5379	157.6620	0.079	0.0000	0.0000
2026/07/01	2029	06/05/2027	153.32 Call	Bond Future	4217.8500	4.2179	4341.9600	2.942	0.0000	0.0000
2026/07/01	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2029	05/08/2027		Bond Future	160.5785	160.5785	160.7060	0.079	0.0000	0.0000
2026/07/01	2029	05/08/2027	156.72 Call	Bond Future	3858.5000	3.8585	3985.9600	3.303	0.0000	0.0000
2026/07/01	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2030	06/08/2026	7.21 Put	Bond Future	1689.3600	1.6894	1625.8800	3.758	0.0000	0.0000
2026/07/01	2030	06/08/2026	7.21 Call	Bond Future	43.3600	0.0434	46.5500	7.357	0.0000	0.0000
2026/07/01	2030	06/08/2026	7.71 Put	Bond Future	584.4600	0.5845	542.3200	7.210	0.0000	0.0000
2026/07/01	2030	06/08/2026	7.71 Call	Bond Future	456.9400	0.4569	481.4700	5.368	0.0000	0.0000
2026/07/01	2030	06/08/2026	8.06 Call	Bond Future	1143.8100	1.1438	1187.6800	3.835	0.0000	0.0000
2026/07/01	2030	06/08/2026	8.06 Put	Bond Future	224.8700	0.2249	202.0700	10.139	0.0000	0.0000
2026/07/01	2030	06/08/2026		Bond Future	7.7524	100.9966	7.7302	0.286	0.0000	0.0000
2026/07/01	2030	06/08/2026	9.22 Call	Bond Future	4298.7900	4.2988	4364.3100	1.524	0.0000	0.0000
2026/07/01	2030	06/08/2026	9.22 Put	Bond Future	5.8800	0.0059	4.7300	19.558	0.0000	0.0000
2026/07/01	2030	05/11/2026		Bond Future	7.7668	102.8525	7.7430	0.306	0.0000	0.0000
2026/07/01	2030	05/11/2026	8.39 Call	Bond Future	2109.8200	2.1098	2157.7800	2.273	0.0000	0.0000
2026/07/01	2030	05/11/2026	8.39 Put	Bond Future	372.7400	0.3727	353.6200	5.130	0.0000	0.0000
2026/07/01	2030	04/02/2027		Bond Future	7.7595	100.8236	7.7336	0.333	0.0000	0.0000
2026/07/01	2030	04/02/2027	7.82 Call	Bond Future	1138.4000	1.1384	1172.2000	2.969	0.0000	0.0000
2026/07/01	2030	04/02/2027	7.82 Put	Bond Future	979.8100	0.9798	945.8200	3.469	0.0000	0.0000
2026/07/01	2030	06/05/2027		Bond Future	7.7631	102.7628	7.7346	0.368	0.0000	0.0000
2026/07/01	2030	06/05/2027	7.27 Call	Bond Future	540.8300	0.5408	562.1900	3.949	0.0000	0.0000
2026/07/01	2030	06/05/2027	7.27 Put	Bond Future	1745.1700	1.7452	1697.2800	2.744	0.0000	0.0000
2026/07/01	2030	05/08/2027		Bond Future	7.7835	100.7129	7.7514	0.413	0.0000	0.0000
2026/07/01	2030	05/08/2027	8.11 Call	Bond Future	1611.4700	1.6115	1652.9800	2.576	0.0000	0.0000
2026/07/01	2030	05/08/2027	8.11 Put	Bond Future	891.4100	0.8914	861.7200	3.331	0.0000	0.0000
2026/07/01	2031	06/08/2026		Bond Future	117.2787	117.2787	117.3755	0.082	0.0000	0.0000
2026/07/01	2031	06/08/2026	113.81 Call	Bond Future	3471.0200	3.4710	3567.0800	2.767	0.0000	0.0000
2026/07/01	2031	06/08/2026	113.81 Put	Bond Future	2.2900	0.0023	1.6100	29.694	0.0000	0.0000
2026/07/01	2031	05/11/2026		Bond Future	119.4620	119.4620	119.5597	0.082	0.0000	0.0000
2026/07/01	2031	05/11/2026	111.49 Call	Bond Future	7972.1800	7.9722	8069.8300	1.225	0.0000	0.0000
2026/07/01	2031	05/11/2026	111.49 Put	Bond Future	0.1400	0.0001	0.1200	14.286	0.0000	0.0000
2026/07/01	2031	04/02/2027		Bond Future	119.2827	119.2827	119.3813	0.083	0.0000	0.0000
2026/07/01	2031	04/02/2027	116.18 Call	Bond Future	3287.7700	3.2878	3372.5400	2.578	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
2026/07/01	2031	04/02/2027	116.18 Put	Bond Future	185.0300	0.1850	171.2900	0.1713	7.426	0.0000	0.0000
2026/07/01	2031	06/05/2027		Bond Future	121.6043	121.6043	121.7049	121.7049	0.083	0.0000	0.0000
2026/07/01	2031	06/05/2027	116.87 Call	Bond Future	4812.7600	4.8128	4907.1400	4.9071	1.961	0.0000	0.0000
2026/07/01	2031	06/05/2027	116.87 Put	Bond Future	78.4800	0.0785	72.2400	0.0722	7.951	0.0000	0.0000
2026/07/01	2031	05/08/2027		Bond Future	121.3844	121.3844	121.4868	121.4868	0.084	0.0000	0.0000
2026/07/01	2031	05/08/2027	121.41 Call	Bond Future	1301.9600	1.3020	1352.4100	1.3524	3.875	0.0000	0.0000
2026/07/01	2031	05/08/2027	121.41 Put	Bond Future	1327.5600	1.3276	1275.5700	1.2756	3.916	0.0000	0.0000
2026/07/01	2032	06/08/2026		Bond Future	8.0169	104.0448	7.9951	104.1427	0.272	0.0000	0.0000
2026/07/01	2032	06/08/2026	10.12 Call	Bond Future	8928.5300	8.9285	9026.1400	9.0261	1.093	0.0000	0.0000
2026/07/01	2032	06/08/2026	10.12 Put	Bond Future	1.1100	0.0011	0.8400	0.0008	24.324	0.0000	0.0000
2026/07/01	2032	05/11/2026		Bond Future	8.0450	101.7971	8.0222	101.8959	0.284	0.0000	0.0000
2026/07/01	2032	05/11/2026	9.16 Call	Bond Future	5009.0600	5.0091	5090.7000	5.0907	1.630	0.0000	0.0000
2026/07/01	2032	05/11/2026	9.16 Put	Bond Future	322.5600	0.3226	305.3300	0.3053	5.342	0.0000	0.0000
2026/07/01	2032	04/02/2027		Bond Future	8.0615	103.7558	8.0374	103.8561	0.299	0.0000	0.0000
2026/07/01	2032	04/02/2027	8.48 Call	Bond Future	2873.2700	2.8733	2934.8700	2.9349	2.144	0.0000	0.0000
2026/07/01	2032	04/02/2027	8.48 Put	Bond Future	1150.0500	1.1501	1111.4200	1.1114	3.359	0.0000	0.0000
2026/07/01	2032	06/05/2027		Bond Future	8.0787	101.5908	8.0531	101.6931	0.317	0.0000	0.0000
2026/07/01	2032	06/05/2027	7.80 Call	Bond Future	1404.2000	1.4042	1444.2200	1.4442	2.850	0.0000	0.0000
2026/07/01	2032	06/05/2027	7.80 Put	Bond Future	2524.0900	2.5241	2461.8600	2.4619	2.465	0.0000	0.0000
2026/07/01	2032	05/08/2027		Bond Future	8.1066	103.5269	8.0791	103.6318	0.339	0.0000	0.0000
2026/07/01	2032	05/08/2027	8.42 Call	Bond Future	2837.8600	2.8379	2898.0400	2.8980	2.121	0.0000	0.0000
2026/07/01	2032	05/08/2027	8.42 Put	Bond Future	1650.3400	1.6503	1605.6900	1.6057	2.706	0.0000	0.0000
2026/07/01	2033	06/08/2026		Bond Future	147.9355	147.9355	148.1491	148.1491	0.144	0.0000	0.0000
2026/07/01	2033	06/08/2026	134.25 Call	Bond Future	13685.5300	13.6855	13899.1100	13.8991	1.561	0.0000	0.0000
2026/07/01	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2033	05/11/2026		Bond Future	149.0825	149.0825	149.2991	149.2991	0.145	0.0000	0.0000
2026/07/01	2033	05/11/2026	137.26 Call	Bond Future	11822.4900	11.8225	12039.0600	12.0391	1.832	0.0000	0.0000
2026/07/01	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2033	04/02/2027		Bond Future	151.9855	151.9855	152.2055	152.2055	0.145	0.0000	0.0000
2026/07/01	2033	04/02/2027	142.71 Call	Bond Future	9275.5100	9.2755	9495.4900	9.4955	2.372	0.0000	0.0000
2026/07/01	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2033	06/05/2027		Bond Future	153.2993	153.2993	153.5235	153.5235	0.146	0.0000	0.0000
2026/07/01	2033	06/05/2027	151.21 Call	Bond Future	2089.3400	2.0893	2313.5400	2.3135	10.731	0.0000	0.0000
2026/07/01	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2033	05/08/2027		Bond Future	156.2584	156.2584	156.4878	156.4878	0.147	0.0000	0.0000
2026/07/01	2033	05/08/2027	153.15 Call	Bond Future	3108.3600	3.1084	3337.8300	3.3378	7.382	0.0000	0.0000
2026/07/01	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	
2026/07/01	2037	06/08/2026	9.30 Call	Bond Future	4909.6200	4.9096	5099.4000	3.865	0.0000	0.0000	
2026/07/01	2037	06/08/2026	9.30 Put	Bond Future	179.5900	0.1796	150.9200	15.964	0.0000	0.0000	
2026/07/01	2037	06/08/2026	11.30 Call	Bond Future	16388.6300	16.3886	16607.0500	1.333	0.0000	0.0000	
2026/07/01	2037	06/08/2026	11.30 Put	Bond Future	0.0900	0.0001	0.0600	33.333	0.0000	0.0000	
2026/07/01	2037	06/08/2026	10.70 Call	Bond Future	13107.9500	13.1080	13325.8300	1.662	0.0000	0.0000	
2026/07/01	2037	06/08/2026	10.70 Put	Bond Future	2.1100	0.0021	1.5400	27.014	0.0000	0.0000	
2026/07/01	2037	06/08/2026	10.02 Put	Bond Future	21.1900	0.0212	16.6100	21.614	0.0000	0.0000	
2026/07/01	2037	06/08/2026	10.02 Call	Bond Future	9189.4400	9.1894	9403.3100	2.327	0.0000	0.0000	
2026/07/01	2037	06/08/2026		Bond Future	8.5808	99.7210	8.5487	99.9394	0.374	0.0000	0.0000
2026/07/01	2037	06/08/2026	11.71 Call	Bond Future	18534.0600	18.5341	18752.5000	1.179	0.0000	0.0000	
2026/07/01	2037	06/08/2026	11.71 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000	
2026/07/01	2037	05/11/2026		Bond Future	8.6164	101.5534	8.5832	101.7751	0.385	0.0000	0.0000
2026/07/01	2037	05/11/2026	10.62 Call	Bond Future	12424.1200	12.4241	12632.3100	1.676	0.0000	0.0000	
2026/07/01	2037	05/11/2026	10.62 Put	Bond Future	168.3400	0.1683	154.8200	8.031	0.0000	0.0000	
2026/07/01	2037	05/11/2026	10.83 Call	Bond Future	13531.9000	13.5319	13744.0000	1.567	0.0000	0.0000	
2026/07/01	2037	05/11/2026	10.83 Put	Bond Future	111.8200	0.1118	102.2100	8.594	0.0000	0.0000	
2026/07/01	2037	05/11/2026	10.23 Call	Bond Future	10326.6100	10.3266	10526.6800	1.937	0.0000	0.0000	
2026/07/01	2037	05/11/2026	10.23 Put	Bond Future	290.4200	0.2904	268.7800	7.451	0.0000	0.0000	
2026/07/01	2037	05/11/2026	9.46 Put	Bond Future	765.9800	0.7660	716.2300	6.495	0.0000	0.0000	
2026/07/01	2037	05/11/2026	9.46 Call	Bond Future	6190.9700	6.1910	6362.9300	6.3629	2.778	0.0000	0.0000
2026/07/01	2037	04/02/2027	9.81 Call	Bond Future	8191.4000	8.1914	8370.6300	8.3706	2.188	0.0000	0.0000
2026/07/01	2037	04/02/2027	9.81 Put	Bond Future	932.2300	0.9322	886.0200	0.8860	4.957	0.0000	0.0000
2026/07/01	2037	04/02/2027	9.31 Call	Bond Future	5724.1200	5.7241	5880.6100	5.8806	2.734	0.0000	0.0000
2026/07/01	2037	04/02/2027	9.31 Put	Bond Future	1491.6400	1.4916	1422.6900	1.4227	4.622	0.0000	0.0000
2026/07/01	2037	04/02/2027	8.44 Put	Bond Future	3546.8100	3.5468	3415.1000	3.4151	3.713	0.0000	0.0000
2026/07/01	2037	04/02/2027	8.44 Call	Bond Future	2189.4100	2.1894	2283.1400	2.2831	4.281	0.0000	0.0000
2026/07/01	2037	04/02/2027		Bond Future	8.6453	99.2490	8.6109	99.4745	0.397	0.0000	0.0000
2026/07/01	2037	04/02/2027	9.51 Call	Bond Future	6691.8900	6.6919	6858.5600	6.8586	2.491	0.0000	0.0000
2026/07/01	2037	04/02/2027	9.51 Put	Bond Future	1233.0100	1.2330	1174.2400	1.1742	4.766	0.0000	0.0000
2026/07/01	2037	06/05/2027		Bond Future	8.6803	101.1579	8.6446	101.3879	0.411	0.0000	0.0000
2026/07/01	2037	06/05/2027	8.58 Call	Bond Future	2977.3400	2.9773	3084.8100	3.0848	3.610	0.0000	0.0000
2026/07/01	2037	06/05/2027	8.58 Put	Bond Future	3624.9200	3.6249	3502.4700	3.5025	3.378	0.0000	0.0000
2026/07/01	2037	05/08/2027		Bond Future	8.7238	98.8267	8.6865	99.0616	0.427	0.0000	0.0000
2026/07/01	2037	05/08/2027	9.05 Call	Bond Future	4886.0900	4.8861	5024.3200	5.0243	2.829	0.0000	0.0000
2026/07/01	2037	05/08/2027	9.05 Put	Bond Future	2859.1800	2.8592	2762.5100	2.7625	3.381	0.0000	0.0000
2026/07/01	2038	06/08/2026		Bond Future	162.4707	162.4707	162.1286	162.1286	0.211	0.0000	0.0000
2026/07/01	2038	06/08/2026	144.72 Call	Bond Future	17750.6800	17.7507	17408.5700	17.4086	1.927	0.0000	0.0000
2026/07/01	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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
2026/07/01	2038	05/11/2026		Bond Future	165.4953	165.4953	165.1456	0.211	0.0000	0.0000
2026/07/01	2038	05/11/2026	146.31 Call	Bond Future	19185.2700	19.1853	18835.5900	18.8356	1.823	0.0000
2026/07/01	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	2038	04/02/2027		Bond Future	166.4431	166.4431	166.0853	166.0853	0.215	0.0000
2026/07/01	2038	04/02/2027	153.83 Call	Bond Future	12613.0600	12.6131	12255.3100	12.2553	2.836	0.0000
2026/07/01	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	2038	06/05/2027		Bond Future	169.6826	169.6826	169.3181	169.3181	0.215	0.0000
2026/07/01	2038	06/05/2027	166.10 Call	Bond Future	3582.6100	3.5826	3218.0800	3.2181	10.175	0.0000
2026/07/01	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	2038	05/08/2027		Bond Future	170.6275	170.6275	170.2563	170.2563	0.218	0.0000
2026/07/01	2038	05/08/2027	169.13 Call	Bond Future	1497.4800	1.4975	1126.2500	1.1263	24.790	0.0000
2026/07/01	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	2040	06/08/2026		Bond Future	8.8775	101.2390	8.8504	101.4515	0.306	0.0000
2026/07/01	2040	06/08/2026	12.19 Call	Bond Future	21805.1700	21.8052	22017.6400	22.0176	0.974	0.0000
2026/07/01	2040	06/08/2026	12.19 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/07/01	2040	06/08/2026	9.20 Call	Bond Future	3145.9900	3.1460	3286.7400	3.2867	4.474	0.0000
2026/07/01	2040	06/08/2026	9.20 Put	Bond Future	667.8000	0.6678	596.0700	0.5961	10.741	0.0000
2026/07/01	2040	05/11/2026		Bond Future	8.9180	103.0994	8.8901	103.3149	0.313	0.0000
2026/07/01	2040	05/11/2026	11.06 Call	Bond Future	14940.9300	14.9409	15144.4300	15.1444	1.362	0.0000
2026/07/01	2040	05/11/2026	11.06 Put	Bond Future	167.1000	0.1671	155.1000	0.1551	7.181	0.0000
2026/07/01	2040	05/11/2026	11.27 Call	Bond Future	16163.2000	16.1632	16370.1200	16.3701	1.280	0.0000
2026/07/01	2040	05/11/2026	11.27 Put	Bond Future	111.8400	0.1118	103.2600	0.1033	7.672	0.0000
2026/07/01	2040	05/11/2026	10.67 Call	Bond Future	12645.7800	12.6458	12840.7800	12.8408	1.542	0.0000
2026/07/01	2040	05/11/2026	10.67 Put	Bond Future	319.8200	0.3198	299.3200	0.2993	6.410	0.0000
2026/07/01	2040	05/11/2026	9.91 Put	Bond Future	780.4800	0.7805	736.4700	0.7365	5.639	0.0000
2026/07/01	2040	05/11/2026	9.91 Call	Bond Future	8039.0700	8.0391	8210.5600	8.2106	2.133	0.0000
2026/07/01	2040	04/02/2027	10.17 Call	Bond Future	9778.9500	9.7790	9952.6800	9.9527	1.777	0.0000
2026/07/01	2040	04/02/2027	10.17 Put	Bond Future	1094.7200	1.0947	1049.3600	1.0494	4.144	0.0000
2026/07/01	2040	04/02/2027	9.67 Call	Bond Future	6974.0600	6.9741	7126.6700	7.1267	2.188	0.0000
2026/07/01	2040	04/02/2027	9.67 Put	Bond Future	1724.6000	1.7246	1658.1200	1.6581	3.855	0.0000
2026/07/01	2040	04/02/2027	8.78 Put	Bond Future	4076.2600	4.0763	3950.1300	3.9501	3.094	0.0000
2026/07/01	2040	04/02/2027	8.78 Call	Bond Future	2747.3800	2.7474	2840.3400	2.8403	3.384	0.0000
2026/07/01	2040	04/02/2027		Bond Future	8.9532	100.5743	8.9244	100.7934	0.321	0.0000
2026/07/01	2040	04/02/2027	9.93 Call	Bond Future	8421.2100	8.4212	8585.7100	8.5857	1.953	0.0000
2026/07/01	2040	04/02/2027	9.93 Put	Bond Future	1363.3000	1.3633	1308.7100	1.3087	4.004	0.0000
2026/07/01	2040	06/05/2027		Bond Future	8.9937	102.5087	8.9640	102.7322	0.331	0.0000
2026/07/01	2040	06/05/2027	8.88 Call	Bond Future	3532.3300	3.5323	3635.2600	3.6353	2.914	0.0000
2026/07/01	2040	06/05/2027	8.88 Put	Bond Future	4389.5900	4.3896	4269.0900	4.2691	2.745	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
2026/07/01	2040	05/08/2027		Bond Future	9.0421	99.9526	9.0112	100.1809	0.342	0.0000
2026/07/01	2040	05/08/2027	9.33 Call	Bond Future	5661.2600	5.6613	5792.5300	5.7925	2.319	0.0000
2026/07/01	2040	05/08/2027	9.33 Put	Bond Future	3569.4500	3.5695	3472.3800	3.4724	2.719	0.0000
2026/07/01	2043	06/08/2026		Bond Future	125.2325	125.2325	125.3413	125.3413	0.087	0.0000
2026/07/01	2043	06/08/2026	110.88 Call	Bond Future	14352.8127	14.3528	14461.4912	14.4615	0.757	0.0000
2026/07/01	2043	06/08/2026	110.88 Put	Bond Future	0.2727	0.0003	0.2012	0.0002	26.208	0.0000
2026/07/01	2043	05/11/2026		Bond Future	127.5640	127.5640	127.6738	127.6738	0.086	0.0000
2026/07/01	2043	05/11/2026	112.84 Call	Bond Future	14780.2652	14.7803	14886.5723	14.8866	0.719	0.0000
2026/07/01	2043	05/11/2026	112.84 Put	Bond Future	56.3052	0.0563	52.8123	0.0528	6.204	0.0000
2026/07/01	2043	04/02/2027		Bond Future	127.0965	127.0965	127.2073	127.2073	0.087	0.0000
2026/07/01	2043	04/02/2027	117.63 Call	Bond Future	10193.0825	10.1931	10283.2431	10.2832	0.885	0.0000
2026/07/01	2043	04/02/2027	117.63 Put	Bond Future	726.5625	0.7266	705.9531	0.7060	2.837	0.0000
2026/07/01	2043	06/05/2027		Bond Future	129.5700	129.5700	129.6832	129.6832	0.087	0.0000
2026/07/01	2043	06/05/2027	127.48 Call	Bond Future	5373.3561	5.3734	5434.0718	5.4341	1.130	0.0000
2026/07/01	2043	06/05/2027	127.48 Put	Bond Future	3283.3361	3.2833	3230.9218	3.2309	1.596	0.0000
2026/07/01	2043	05/08/2027		Bond Future	129.0471	129.0471	129.1621	129.1621	0.089	0.0000
2026/07/01	2043	05/08/2027	129.56 Call	Bond Future	4423.3595	4.4234	4475.3322	4.4753	1.175	0.0000
2026/07/01	2043	05/08/2027	129.56 Put	Bond Future	4936.2895	4.9363	4873.2622	4.8733	1.277	0.0000
2026/07/01	2044	06/08/2026	9.25 Call	Bond Future	3134.5600	3.1346	3311.4300	3.3114	5.643	0.0000
2026/07/01	2044	06/08/2026	9.25 Put	Bond Future	861.9800	0.8620	762.5500	0.7626	11.535	0.0000
2026/07/01	2044	06/08/2026	9.00 Call	Bond Future	1778.0300	1.7780	1903.3400	1.9033	7.048	0.0000
2026/07/01	2044	06/08/2026	9.00 Put	Bond Future	1616.1500	1.6162	1465.1600	1.4652	9.343	0.0000
2026/07/01	2044	06/08/2026		Bond Future	8.9812	98.2605	8.9491	98.5368	0.357	0.0000
2026/07/01	2044	06/08/2026	12.42 Call	Bond Future	23930.9000	23.9309	24207.1900	24.2072	1.155	0.0000
2026/07/01	2044	06/08/2026	12.42 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/07/01	2044	06/08/2026	9.75 Call	Bond Future	6518.4000	6.5184	6759.5000	6.7595	3.699	0.0000
2026/07/01	2044	06/08/2026	9.75 Put	Bond Future	225.1200	0.2251	189.9200	0.1899	15.636	0.0000
2026/07/01	2044	05/11/2026		Bond Future	9.0197	100.0661	8.9868	100.3466	0.365	0.0000
2026/07/01	2044	05/11/2026	11.34 Call	Bond Future	17254.1500	17.2542	17521.6600	17.5217	1.550	0.0000
2026/07/01	2044	05/11/2026	11.34 Put	Bond Future	161.0900	0.1611	148.0400	0.1480	8.101	0.0000
2026/07/01	2044	04/02/2027		Bond Future	9.0533	97.6079	9.0195	97.8933	0.373	0.0000
2026/07/01	2044	04/02/2027	10.18 Call	Bond Future	10198.5500	10.1986	10421.3200	10.4213	2.184	0.0000
2026/07/01	2044	04/02/2027	10.18 Put	Bond Future	1359.5200	1.3595	1296.9200	1.2969	4.605	0.0000
2026/07/01	2044	06/05/2027		Bond Future	9.0916	99.4853	9.0567	99.7762	0.383	0.0000
2026/07/01	2044	06/05/2027	9.08 Call	Bond Future	4422.7900	4.4228	4568.1100	4.5681	3.286	0.0000
2026/07/01	2044	06/05/2027	9.08 Put	Bond Future	4519.4200	4.5194	4373.7500	4.3738	3.223	0.0000
2026/07/01	2044	05/08/2027		Bond Future	9.1365	96.9967	9.1005	97.2939	0.394	0.0000
2026/07/01	2044	05/08/2027	9.44 Call	Bond Future	6432.5700	6.4326	6606.4700	6.6065	2.703	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	
2026/07/01	2044	05/08/2027	9.44 Put	Bond Future	3982.3400	3.9823	3859.0800	3.8591	3.095	0.0000	0.0000
2026/07/01	2046	06/08/2026		Bond Future	146.2330	146.2330	146.1429	146.1429	0.062	0.0000	0.0000
2026/07/01	2046	06/08/2026	122.38 Call	Bond Future	23852.9600	23.8530	23762.8800	23.7629	0.378	0.0000	0.0000
2026/07/01	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2046	05/11/2026		Bond Future	146.5929	146.5929	146.4998	146.4998	0.064	0.0000	0.0000
2026/07/01	2046	05/11/2026	125.48 Call	Bond Future	21112.8600	21.1129	21019.7500	21.0198	0.441	0.0000	0.0000
2026/07/01	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2046	04/02/2027		Bond Future	149.4477	149.4477	149.3521	149.3521	0.064	0.0000	0.0000
2026/07/01	2046	04/02/2027	131.09 Call	Bond Future	18357.6800	18.3577	18262.0800	18.2621	0.521	0.0000	0.0000
2026/07/01	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2046	06/05/2027		Bond Future	149.9385	149.9385	149.8407	149.8407	0.065	0.0000	0.0000
2026/07/01	2046	06/05/2027	148.99 Call	Bond Future	948.4900	0.9485	850.6700	0.8507	10.313	0.0000	0.0000
2026/07/01	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2046	05/08/2027		Bond Future	152.8318	152.8318	152.7329	152.7329	0.065	0.0000	0.0000
2026/07/01	2046	05/08/2027	149.17 Call	Bond Future	3661.7900	3.6618	3562.9100	3.5629	2.700	0.0000	0.0000
2026/07/01	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2050	06/08/2026		Bond Future	148.5048	148.5048	148.5036	148.5036	0.001	0.0000	0.0000
2026/07/01	2050	06/08/2026	123.27 Call	Bond Future	25234.8100	25.2348	25233.5700	25.2336	0.005	0.0000	0.0000
2026/07/01	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2050	05/11/2026		Bond Future	151.2694	151.2694	151.2669	151.2669	0.002	0.0000	0.0000
2026/07/01	2050	05/11/2026	123.84 Call	Bond Future	27429.3700	27.4294	27426.8700	27.4269	0.009	0.0000	0.0000
2026/07/01	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2050	04/02/2027		Bond Future	151.6832	151.6832	151.6795	151.6795	0.002	0.0000	0.0000
2026/07/01	2050	04/02/2027	132.39 Call	Bond Future	19293.1800	19.2932	19289.4500	19.2895	0.019	0.0000	0.0000
2026/07/01	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2050	06/05/2027		Bond Future	154.6354	154.6354	154.6318	154.6318	0.002	0.0000	0.0000
2026/07/01	2050	06/05/2027	150.46 Call	Bond Future	4175.4300	4.1754	4171.8200	4.1718	0.086	0.0000	0.0000
2026/07/01	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	2050	05/08/2027		Bond Future	155.0259	155.0259	155.0223	155.0223	0.002	0.0000	0.0000
2026/07/01	2050	05/08/2027	152.97 Call	Bond Future	2055.8800	2.0559	2052.3200	2.0523	0.173	0.0000	0.0000
2026/07/01	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	AL37	06/08/2026		Index Future	1302.2310	1302.2310	1303.2750	1303.2750	0.080	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	
2026/07/01	AL37	05/11/2026		Index Future	1326.4090	1326.4090	1327.4690	1327.4690	0.080	0.0000	0.0000
2026/07/01	AL37	04/02/2027		Index Future	1351.9180	1351.9180	1352.9970	1352.9970	0.080	0.0000	0.0000
2026/07/01	AL37	06/05/2027		Index Future	1377.9270	1377.9270	1379.0270	1379.0270	0.080	0.0000	0.0000
2026/07/01	AL37	05/08/2027		Index Future	1403.9560	1403.9560	1405.0800	1405.0800	0.080	0.0000	0.0000
2026/07/01	AL7T	06/08/2026		Index Future	1703.5430	1703.5430	1706.6910	1706.6910	0.185	0.0000	0.0000
2026/07/01	AL7T	05/11/2026		Index Future	1735.1720	1735.1720	1738.3740	1738.3740	0.185	0.0000	0.0000
2026/07/01	AL7T	04/02/2027		Index Future	1768.5420	1768.5420	1771.8030	1771.8030	0.184	0.0000	0.0000
2026/07/01	AL7T	06/05/2027		Index Future	1802.5660	1802.5660	1805.8910	1805.8910	0.184	0.0000	0.0000
2026/07/01	AL7T	05/08/2027		Index Future	1836.6170	1836.6170	1840.0080	1840.0080	0.185	0.0000	0.0000
2026/07/01	ALBI	06/08/2026		Index Future	1438.4780	1438.4780	1440.9070	1440.9070	0.169	0.0000	0.0000
2026/07/01	ALBI	05/11/2026		Index Future	1465.1850	1465.1850	1467.6550	1467.6550	0.169	0.0000	0.0000
2026/07/01	ALBI	04/02/2027		Index Future	1493.3630	1493.3630	1495.8780	1495.8780	0.168	0.0000	0.0000
2026/07/01	ALBI	06/05/2027		Index Future	1522.0940	1522.0940	1524.6570	1524.6570	0.168	0.0000	0.0000
2026/07/01	ALBI	05/08/2027		Index Future	1550.8460	1550.8460	1553.4620	1553.4620	0.169	0.0000	0.0000
2026/07/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/07/01	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
2026/07/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/01	ES33	06/08/2026		Bond Future	8.7508	96.5378	8.7131	96.7259	0.430	0.0000
2026/07/01	ES33	06/08/2026	12.02 Call	Bond Future	14669.1900	14.6692	14857.2300	14.8572	1.282	0.0000
2026/07/01	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	ES33	05/11/2026		Bond Future	8.8044	94.5417	8.7652	94.7325	0.446	0.0000
2026/07/01	ES33	05/11/2026	10.83 Call	Bond Future	9213.2900	9.2133	9404.1400	9.4041	2.071	0.0000
2026/07/01	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	ES33	04/02/2027		Bond Future	8.8529	96.3830	8.8118	96.5771	0.465	0.0000
2026/07/01	ES33	04/02/2027	9.70 Call	Bond Future	3886.4600	3.8865	4080.5000	4.0805	4.993	0.0000
2026/07/01	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	ES33	06/05/2027		Bond Future	8.9008	94.4630	8.8576	94.6610	0.486	0.0000
2026/07/01	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	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
2026/07/01	ES33	06/05/2027	8.80 Put	Bond Future	462.3100	0.4623	264.3500	0.2644	42.820	0.0000	0.0000
2026/07/01	ES33	05/08/2027		Bond Future	8.9590	96.2843	8.9133	96.4867	0.510	0.0000	0.0000
2026/07/01	ES33	05/08/2027	9.27 Call	Bond Future	1363.8800	1.3639	1566.3000	1.5663	14.841	0.0000	0.0000
2026/07/01	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	ES42	06/08/2026		Bond Future	9.3093	95.8979	9.2821	96.1094	0.292	0.0000	0.0000
2026/07/01	ES42	06/08/2026	12.65 Call	Bond Future	21423.5500	21.4236	21635.0900	21.6351	0.987	0.0000	0.0000
2026/07/01	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	ES42	05/11/2026		Bond Future	9.3591	93.4191	9.3312	93.6338	0.298	0.0000	0.0000
2026/07/01	ES42	05/11/2026	11.66 Call	Bond Future	15454.2800	15.4543	15668.9800	15.6690	1.389	0.0000	0.0000
2026/07/01	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	ES42	04/02/2027		Bond Future	9.4040	95.2389	9.3752	95.4574	0.306	0.0000	0.0000
2026/07/01	ES42	04/02/2027	10.29 Call	Bond Future	6379.0000	6.3790	6597.4500	6.5975	3.425	0.0000	0.0000
2026/07/01	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	ES42	06/05/2027		Bond Future	9.4513	92.8278	9.4216	93.0507	0.314	0.0000	0.0000
2026/07/01	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	ES42	06/05/2027	9.33 Put	Bond Future	914.5300	0.9145	691.6400	0.6916	24.372	0.0000	0.0000
2026/07/01	ES42	05/08/2027		Bond Future	9.5041	94.6165	9.4733	94.8443	0.324	0.0000	0.0000
2026/07/01	ES42	05/08/2027	9.84 Call	Bond Future	2434.5000	2.4345	2662.2600	2.6623	9.356	0.0000	0.0000
2026/07/01	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	GOVI	06/08/2026		GOVI	1411.8670	1411.8670	1414.2960	1414.2960	0.172	0.0000	0.0000
2026/07/01	GOVI	06/08/2026	1,189. Call 00	GOVI	2228670.0000	222.8670	2252960.0000	225.2960	1.090	0.0000	0.0000
2026/07/01	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	GOVI	05/11/2026		GOVI	1438.0800	1438.0800	1440.5510	1440.5510	0.172	0.0000	0.0000
2026/07/01	GOVI	05/11/2026	1,277. Call 00	GOVI	1610800.0000	161.0800	1635510.0000	163.5510	1.534	0.0000	0.0000
2026/07/01	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	GOVI	04/02/2027		GOVI	1465.7370	1465.7370	1468.2530	1468.2530	0.172	0.0000	0.0000
2026/07/01	GOVI	04/02/2027	1,369. Call 00	GOVI	967370.0000	96.7370	992530.0000	99.2530	2.601	0.0000	0.0000
2026/07/01	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	GOVI	06/05/2027		GOVI	1493.9360	1493.9360	1496.5000	1496.5000	0.172	0.0000	0.0000
2026/07/01	GOVI	06/05/2027	1,427. Call 00	GOVI	669360.0000	66.9360	695000.0000	69.5000	3.831	0.0000	0.0000
2026/07/01	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	GOVI	05/08/2027		GOVI	1522.1570	1522.1570	1524.7730	1524.7730	0.172	0.0000	0.0000
2026/07/01	GOVI	05/08/2027	1,465. Call 00	GOVI	571570.0000	57.1570	597730.0000	59.7730	4.577	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
2026/07/01	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/07/01	I258	06/08/2026		Bond Future	136.3859	136.3859	136.5017	136.5017	0.085	0.0000
2026/07/01	I258	06/08/2026	112.95 Call	Bond Future	23435.9577	23.4360	23551.7589	23.5518	0.494	0.0000
2026/07/01	I258	06/08/2026	112.95 Put	Bond Future	0.1077	0.0001	0.0789	0.0001	26.744	0.0000
2026/07/01	I258	05/11/2026		Bond Future	138.9249	138.9249	139.0420	139.0420	0.084	0.0000
2026/07/01	I258	05/11/2026	114.95 Call	Bond Future	24031.2874	24.0313	24145.2960	24.1453	0.474	0.0000
2026/07/01	I258	05/11/2026	114.95 Put	Bond Future	56.3674	0.0564	53.3260	0.0533	5.396	0.0000
2026/07/01	I258	04/02/2027		Bond Future	138.6787	138.6787	138.7969	138.7969	0.085	0.0000
2026/07/01	I258	04/02/2027	118.90 Call	Bond Future	20283.8560	20.2839	20389.0340	20.3890	0.519	0.0000
2026/07/01	I258	04/02/2027	118.90 Put	Bond Future	505.2060	0.5052	492.0940	0.4921	2.595	0.0000
2026/07/01	I258	06/05/2027		Bond Future	141.3778	141.3778	141.4983	141.4983	0.085	0.0000
2026/07/01	I258	06/05/2027	134.78 Call	Bond Future	10519.4463	10.5194	10590.9130	10.5909	0.679	0.0000
2026/07/01	I258	06/05/2027	134.78 Put	Bond Future	3921.6763	3.9217	3872.6330	3.8726	1.251	0.0000
2026/07/01	I258	05/08/2027		Bond Future	141.0827	141.0827	141.2054	141.2054	0.087	0.0000
2026/07/01	I258	05/08/2027	138.93 Call	Bond Future	8642.4377	8.6424	8703.4659	8.7035	0.706	0.0000
2026/07/01	I258	05/08/2027	138.93 Put	Bond Future	6489.7377	6.4897	6428.0859	6.4281	0.950	0.0000
2026/07/01	IGOV	06/08/2026		Index Future	456.5850	456.5850	456.3040	456.3040	0.062	0.0000
2026/07/01	IGOV	05/11/2026		Index Future	465.1750	465.1750	464.8870	464.8870	0.062	0.0000
2026/07/01	IGOV	04/02/2027		Index Future	474.2310	474.2310	473.9360	473.9360	0.062	0.0000
2026/07/01	IGOV	06/05/2027		Index Future	483.4620	483.4620	483.1620	483.1620	0.062	0.0000
2026/07/01	IGOV	05/08/2027		Index Future	492.7000	492.7000	492.3960	492.3960	0.062	0.0000
2026/07/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/07/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/07/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/07/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/07/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/07/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/07/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/07/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/07/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/07/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/07/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000
2026/07/01	R033	06/08/2026		Bond Future	8.1074	113.2069	8.0806	113.3510	0.331	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	
2026/07/01	R033	06/08/2026	10.25 Call	Bond Future	10753.5400	10.7535	10897.3800	10.8974	1.338	0.0000	0.0000
2026/07/01	R033	06/08/2026	10.25 Put	Bond Future	0.9100	0.0009	0.6700	0.0007	26.374	0.0000	0.0000
2026/07/01	R033	05/11/2026		Bond Future	8.1376	110.2452	8.1095	110.3911	0.345	0.0000	0.0000
2026/07/01	R033	05/11/2026	9.33 Call	Bond Future	6306.6500	6.3067	6430.7500	6.4308	1.968	0.0000	0.0000
2026/07/01	R033	05/11/2026	9.33 Put	Bond Future	338.3500	0.3384	316.5400	0.3165	6.446	0.0000	0.0000
2026/07/01	R033	04/02/2027		Bond Future	8.1573	112.3666	8.1278	112.5147	0.362	0.0000	0.0000
2026/07/01	R033	04/02/2027	8.65 Call	Bond Future	3708.0400	3.7080	3803.7800	3.8038	2.582	0.0000	0.0000
2026/07/01	R033	04/02/2027	8.65 Put	Bond Future	1272.3900	1.2724	1220.0600	1.2201	4.113	0.0000	0.0000
2026/07/01	R033	06/05/2027		Bond Future	8.1780	109.4846	8.1468	109.6356	0.381	0.0000	0.0000
2026/07/01	R033	06/05/2027	7.93 Call	Bond Future	1772.7700	1.7728	1834.5500	1.8346	3.485	0.0000	0.0000
2026/07/01	R033	06/05/2027	7.93 Put	Bond Future	2981.6600	2.9817	2892.3700	2.8924	2.995	0.0000	0.0000
2026/07/01	R033	05/08/2027		Bond Future	8.2084	111.5707	8.1753	111.7253	0.404	0.0000	0.0000
2026/07/01	R033	05/08/2027	8.54 Call	Bond Future	3521.1900	3.5212	3611.6800	3.6117	2.570	0.0000	0.0000
2026/07/01	R033	05/08/2027	8.54 Put	Bond Future	1989.1900	1.9892	1925.0300	1.9250	3.225	0.0000	0.0000
2026/07/01	R035	06/08/2026	7.70 Put	Bond Future	3848.5900	3.8486	3692.3000	3.6923	4.061	0.0000	0.0000
2026/07/01	R035	06/08/2026	7.70 Call	Bond Future	107.3900	0.1074	116.4500	0.1165	8.437	0.0000	0.0000
2026/07/01	R035	06/08/2026	7.90 Put	Bond Future	2735.1000	2.7351	2591.8300	2.5918	5.238	0.0000	0.0000
2026/07/01	R035	06/08/2026	7.90 Call	Bond Future	277.2300	0.2772	299.3100	0.2993	7.965	0.0000	0.0000
2026/07/01	R035	06/08/2026	8.34 Call	Bond Future	1315.8100	1.3158	1392.3200	1.3923	5.815	0.0000	0.0000
2026/07/01	R035	06/08/2026	8.34 Put	Bond Future	1019.2300	1.0192	930.3900	0.9304	8.716	0.0000	0.0000
2026/07/01	R035	06/08/2026	7.95 Put	Bond Future	2483.5200	2.4835	2344.8800	2.3449	5.582	0.0000	0.0000
2026/07/01	R035	06/08/2026	7.95 Call	Bond Future	343.3900	0.3434	370.1000	0.3701	7.778	0.0000	0.0000
2026/07/01	R035	06/08/2026	8.29 Put	Bond Future	1156.2200	1.1562	1060.4000	1.0604	8.287	0.0000	0.0000
2026/07/01	R035	06/08/2026	8.29 Call	Bond Future	1144.4900	1.1445	1214.0200	1.2140	6.075	0.0000	0.0000
2026/07/01	R035	06/08/2026	8.79 Put	Bond Future	292.6500	0.2927	255.5200	0.2555	12.688	0.0000	0.0000
2026/07/01	R035	06/08/2026	8.79 Call	Bond Future	3311.3800	3.3114	3439.6000	3.4396	3.872	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.39 Call	Bond Future	6552.5000	6.5525	6709.4700	6.7095	2.396	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.39 Put	Bond Future	47.3200	0.0473	38.9400	0.0389	17.709	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.71 Call	Bond Future	8317.4300	8.3174	8479.3200	8.4793	1.946	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.71 Put	Bond Future	17.1000	0.0171	13.6400	0.0136	20.234	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.21 Call	Bond Future	5559.1900	5.5592	5711.0500	5.7111	2.732	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.21 Put	Bond Future	83.2000	0.0832	69.7100	0.0697	16.214	0.0000	0.0000
2026/07/01	R035	06/08/2026	8.71 Put	Bond Future	369.2400	0.3692	324.9700	0.3250	11.989	0.0000	0.0000
2026/07/01	R035	06/08/2026	8.71 Call	Bond Future	2910.8800	2.9109	3031.9600	3.0320	4.160	0.0000	0.0000
2026/07/01	R035	06/08/2026	10.22 Put	Bond Future	3.4600	0.0035	2.6300	0.0026	23.988	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.72 Call	Bond Future	8372.3000	8.3723	8534.2800	8.5343	1.935	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.72 Put	Bond Future	16.5700	0.0166	13.2000	0.0132	20.338	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.22 Put	Bond Future	80.7100	0.0807	67.5600	0.0676	16.293	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
2026/07/01	R035	06/08/2026	9.22 Call	Bond Future	5614.2400	5.6142	5766.4400	5.7664	2.711	0.0000	0.0000
2026/07/01	R035	06/08/2026	10.13 Call	Bond Future	10595.7200	10.5957	10760.0000	10.7600	1.550	0.0000	0.0000
2026/07/01	R035	06/08/2026	10.13 Put	Bond Future	4.5700	0.0046	3.5000	0.0035	23.414	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.63 Call	Bond Future	7877.7000	7.8777	8038.7200	8.0387	2.044	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.63 Put	Bond Future	22.0600	0.0221	17.7300	0.0177	19.628	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.13 Put	Bond Future	106.0700	0.1061	89.5600	0.0896	15.565	0.0000	0.0000
2026/07/01	R035	06/08/2026	9.13 Call	Bond Future	5120.0800	5.1201	5268.9200	5.2689	2.907	0.0000	0.0000
2026/07/01	R035	06/08/2026	10.22 Call	Bond Future	11076.0800	11.0761	11240.6000	11.2406	1.485	0.0000	0.0000
2026/07/01	R035	06/08/2026		Bond Future	8.2919	107.4927	8.2652	107.6581	0.322	0.0000	0.0000
2026/07/01	R035	06/08/2026	11.06 Call	Bond Future	15412.0200	15.4120	15577.3600	15.5774	1.073	0.0000	0.0000
2026/07/01	R035	06/08/2026	11.06 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/07/01	R035	05/11/2026		Bond Future	8.3256	104.9662	8.2978	105.1338	0.333	0.0000	0.0000
2026/07/01	R035	05/11/2026	10.03 Call	Bond Future	9868.2100	9.8682	10021.3200	10.0213	1.552	0.0000	0.0000
2026/07/01	R035	05/11/2026	10.03 Put	Bond Future	210.4800	0.2105	196.0500	0.1961	6.856	0.0000	0.0000
2026/07/01	R035	05/11/2026	9.80 Call	Bond Future	8707.9500	8.7080	8856.8200	8.8568	1.710	0.0000	0.0000
2026/07/01	R035	05/11/2026	9.80 Put	Bond Future	283.0100	0.2830	264.3400	0.2643	6.597	0.0000	0.0000
2026/07/01	R035	05/11/2026	9.30 Call	Bond Future	6221.0800	6.2211	6355.8600	6.3559	2.167	0.0000	0.0000
2026/07/01	R035	05/11/2026	9.30 Put	Bond Future	549.8800	0.5499	517.1200	0.5171	5.958	0.0000	0.0000
2026/07/01	R035	05/11/2026	8.80 Put	Bond Future	1075.0600	1.0751	1018.9000	1.0189	5.224	0.0000	0.0000
2026/07/01	R035	05/11/2026	8.80 Call	Bond Future	3887.9400	3.8879	3999.3200	3.9993	2.865	0.0000	0.0000
2026/07/01	R035	05/11/2026	8.97 Call	Bond Future	4652.1000	4.6521	4772.7000	4.7727	2.592	0.0000	0.0000
2026/07/01	R035	05/11/2026	8.97 Put	Bond Future	855.3800	0.8554	808.4400	0.8084	5.488	0.0000	0.0000
2026/07/01	R035	05/11/2026	8.47 Call	Bond Future	2547.6500	2.5477	2637.1300	2.6371	3.512	0.0000	0.0000
2026/07/01	R035	05/11/2026	8.47 Put	Bond Future	1680.7000	1.6807	1602.6400	1.6026	4.644	0.0000	0.0000
2026/07/01	R035	05/11/2026	7.97 Put	Bond Future	3236.2700	3.2363	3119.2600	3.1193	3.616	0.0000	0.0000
2026/07/01	R035	05/11/2026	7.97 Call	Bond Future	1061.3400	1.0613	1111.8700	1.1119	4.761	0.0000	0.0000
2026/07/01	R035	04/02/2027	7.70 Put	Bond Future	4875.5500	4.8756	4747.1300	4.7471	2.634	0.0000	0.0000
2026/07/01	R035	04/02/2027	7.70 Call	Bond Future	942.4500	0.9425	984.1500	0.9842	4.425	0.0000	0.0000
2026/07/01	R035	04/02/2027	8.20 Put	Bond Future	2953.3500	2.9534	2855.7500	2.8558	3.305	0.0000	0.0000
2026/07/01	R035	04/02/2027	8.20 Call	Bond Future	2053.8400	2.0538	2126.3600	2.1264	3.531	0.0000	0.0000
2026/07/01	R035	04/02/2027	8.85 Call	Bond Future	4401.3300	4.4013	4511.3300	4.5113	2.499	0.0000	0.0000
2026/07/01	R035	04/02/2027	8.85 Put	Bond Future	1520.0000	1.5200	1459.8800	1.4599	3.955	0.0000	0.0000
2026/07/01	R035	04/02/2027		Bond Future	8.3519	106.9858	8.3230	107.1559	0.345	0.0000	0.0000
2026/07/01	R035	04/02/2027	9.02 Call	Bond Future	5125.1900	5.1252	5242.8500	5.2429	2.296	0.0000	0.0000
2026/07/01	R035	04/02/2027	9.02 Put	Bond Future	1284.3100	1.2843	1231.8500	1.2319	4.085	0.0000	0.0000
2026/07/01	R035	04/02/2027	9.43 Call	Bond Future	6968.7300	6.9687	7101.3000	7.1013	1.902	0.0000	0.0000
2026/07/01	R035	04/02/2027	9.43 Put	Bond Future	861.9600	0.8620	824.4100	0.8244	4.356	0.0000	0.0000
2026/07/01	R035	04/02/2027	8.93 Call	Bond Future	4738.3000	4.7383	4852.0300	4.8520	2.400	0.0000	0.0000
2026/07/01	R035	04/02/2027	8.93 Put	Bond Future	1403.9300	1.4039	1347.5400	1.3475	4.017	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	
2026/07/01	R035	04/02/2027	8.43 Put	Bond Future	2327.8100	2.3278	2244.7200	2.2447	3.569	0.0000	0.0000
2026/07/01	R035	04/02/2027	8.43 Call	Bond Future	2786.7600	2.7868	2873.7900	2.8738	3.123	0.0000	0.0000
2026/07/01	R035	06/05/2027		Bond Future	8.3749	104.5385	8.3447	104.7120	0.360	0.0000	0.0000
2026/07/01	R035	06/05/2027	8.25 Call	Bond Future	2499.5500	2.4996	2577.9500	2.5780	3.137	0.0000	0.0000
2026/07/01	R035	06/05/2027	8.25 Put	Bond Future	3220.8900	3.2209	3125.7400	3.1257	2.954	0.0000	0.0000
2026/07/01	R035	05/08/2027		Bond Future	8.4059	106.5312	8.3742	106.7087	0.377	0.0000	0.0000
2026/07/01	R035	05/08/2027	8.72 Call	Bond Future	4215.8000	4.2158	4318.8800	4.3189	2.445	0.0000	0.0000
2026/07/01	R035	05/08/2027	8.72 Put	Bond Future	2475.2800	2.4753	2400.8900	2.4009	3.005	0.0000	0.0000
2026/07/01	R038	06/08/2026		Bond Future	8.7118	119.5823	8.6796	119.8394	0.369	0.0000	0.0000
2026/07/01	R038	06/08/2026	11.77 Call	Bond Future	21225.4200	21.2254	21482.5100	21.4825	1.211	0.0000	0.0000
2026/07/01	R038	06/08/2026	11.77 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/01	R038	05/11/2026		Bond Future	8.7545	116.2967	8.7213	116.5575	0.379	0.0000	0.0000
2026/07/01	R038	05/11/2026	10.72 Call	Bond Future	14291.5200	14.2915	14536.1600	14.5362	1.712	0.0000	0.0000
2026/07/01	R038	05/11/2026	10.72 Put	Bond Future	200.7800	0.2008	184.5600	0.1846	8.078	0.0000	0.0000
2026/07/01	R038	04/02/2027		Bond Future	8.7908	118.5346	8.7564	118.7998	0.391	0.0000	0.0000
2026/07/01	R038	04/02/2027	9.60 Call	Bond Future	7566.7300	7.5667	7759.0000	7.7590	2.541	0.0000	0.0000
2026/07/01	R038	04/02/2027	9.60 Put	Bond Future	1557.5400	1.5575	1484.5800	1.4846	4.684	0.0000	0.0000
2026/07/01	R038	06/05/2027		Bond Future	8.8284	115.3298	8.7927	115.6003	0.404	0.0000	0.0000
2026/07/01	R038	06/05/2027	8.71 Call	Bond Future	3471.8300	3.4718	3596.9200	3.5969	3.603	0.0000	0.0000
2026/07/01	R038	06/05/2027	8.71 Put	Bond Future	4372.5300	4.3725	4227.1300	4.2271	3.325	0.0000	0.0000
2026/07/01	R038	05/08/2027		Bond Future	8.8734	117.5272	8.8362	117.8036	0.419	0.0000	0.0000
2026/07/01	R038	05/08/2027	9.15 Call	Bond Future	5581.1200	5.5811	5740.0500	5.7401	2.848	0.0000	0.0000
2026/07/01	R038	05/08/2027	9.15 Put	Bond Future	3554.9100	3.5549	3437.4800	3.4375	3.303	0.0000	0.0000
2026/07/01	R053	06/08/2026	8.10 Put	Bond Future	10427.9200	10.4279	10102.3900	10.1024	3.122	0.0000	0.0000
2026/07/01	R053	06/08/2026	8.10 Call	Bond Future	112.5000	0.1125	120.7200	0.1207	7.307	0.0000	0.0000
2026/07/01	R053	06/08/2026	8.60 Put	Bond Future	4511.7500	4.5118	4248.8100	4.2488	5.828	0.0000	0.0000
2026/07/01	R053	06/08/2026	8.60 Call	Bond Future	1025.7500	1.0258	1096.5600	1.0966	6.903	0.0000	0.0000
2026/07/01	R053	06/08/2026	9.10 Call	Bond Future	4182.8100	4.1828	4381.8100	4.3818	4.758	0.0000	0.0000
2026/07/01	R053	06/08/2026	9.10 Put	Bond Future	1381.6200	1.3816	1246.8700	1.2469	9.753	0.0000	0.0000
2026/07/01	R053	06/08/2026		Bond Future	8.8722	132.1857	8.8456	132.5195	0.300	0.0000	0.0000
2026/07/01	R053	06/08/2026	12.28 Call	Bond Future	33074.4800	33.0745	33408.2200	33.4082	1.009	0.0000	0.0000
2026/07/01	R053	06/08/2026	12.28 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/07/01	R053	06/08/2026	9.60 Call	Bond Future	8963.4100	8.9634	9247.4100	9.2474	3.168	0.0000	0.0000
2026/07/01	R053	06/08/2026	9.60 Put	Bond Future	364.7400	0.3647	314.9900	0.3150	13.640	0.0000	0.0000
2026/07/01	R053	05/11/2026		Bond Future	8.9061	128.7534	8.8788	129.0923	0.306	0.0000	0.0000
2026/07/01	R053	05/11/2026	11.21 Call	Bond Future	24209.0900	24.2091	24531.3800	24.5314	1.331	0.0000	0.0000
2026/07/01	R053	05/11/2026	11.21 Put	Bond Future	231.4200	0.2314	214.8000	0.2148	7.182	0.0000	0.0000
2026/07/01	R053	04/02/2027		Bond Future	8.9351	131.2309	8.9071	131.5757	0.313	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	
2026/07/01	R053	04/02/2027	9.99 Call	Bond Future	14055.6800	14.0557	14318.7800	14.3188	1.872	0.0000	0.0000
2026/07/01	R053	04/02/2027	9.99 Put	Bond Future	2097.9900	2.0980	2016.3600	2.0164	3.891	0.0000	0.0000
2026/07/01	R053	06/05/2027		Bond Future	8.9646	127.8923	8.9359	128.2437	0.320	0.0000	0.0000
2026/07/01	R053	06/05/2027	8.92 Call	Bond Future	6194.1500	6.1942	6365.0700	6.3651	2.759	0.0000	0.0000
2026/07/01	R053	06/05/2027	8.92 Put	Bond Future	6740.2600	6.7403	6559.8100	6.5598	2.677	0.0000	0.0000
2026/07/01	R053	05/08/2027		Bond Future	8.9986	130.3291	8.9690	130.6882	0.329	0.0000	0.0000
2026/07/01	R053	05/08/2027	9.28 Call	Bond Future	9192.4800	9.1925	9399.9200	9.3999	2.257	0.0000	0.0000
2026/07/01	R053	05/08/2027	9.28 Put	Bond Future	5861.2800	5.8613	5709.6600	5.7097	2.587	0.0000	0.0000
2026/07/01	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/07/01	R186	06/08/2026	8.57 Call	Bond Future	34.2400	0.0342	33.7700	0.0338	1.373	0.0000	0.0000
2026/07/01	R186	06/08/2026	8.57 Put	Bond Future	34.2400	0.0342	33.7700	0.0338	1.373	0.0000	0.0000
2026/07/01	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/07/01	R186	05/11/2026	8.12 Call	Bond Future	31.5400	0.0315	31.4200	0.0314	0.380	0.0000	0.0000
2026/07/01	R186	05/11/2026	8.12 Put	Bond Future	31.5400	0.0315	31.4200	0.0314	0.380	0.0000	0.0000
2026/07/01	R202	06/08/2026		Bond Future	303.0827	303.0827	303.3366	303.3366	0.084	0.0000	0.0000
2026/07/01	R202	06/08/2026	278.86 Call	Bond Future	24222.6500	24.2227	24476.6400	24.4766	1.049	0.0000	0.0000
2026/07/01	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R202	05/11/2026		Bond Future	308.7245	308.7245	308.9812	308.9812	0.083	0.0000	0.0000
2026/07/01	R202	05/11/2026	280.46 Call	Bond Future	28264.5100	28.2645	28521.2100	28.5212	0.908	0.0000	0.0000
2026/07/01	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R202	04/02/2027		Bond Future	309.1415	309.1415	309.4010	309.4010	0.084	0.0000	0.0000
2026/07/01	R202	04/02/2027	294.73 Call	Bond Future	14411.4700	14.4115	14670.9600	14.6710	1.801	0.0000	0.0000
2026/07/01	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R202	06/05/2027		Bond Future	315.1585	315.1585	315.4234	315.4234	0.084	0.0000	0.0000
2026/07/01	R202	06/05/2027	306.99 Call	Bond Future	8168.4900	8.1685	8433.4200	8.4334	3.243	0.0000	0.0000
2026/07/01	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R202	05/08/2027		Bond Future	315.5092	315.5092	315.7794	315.7794	0.086	0.0000	0.0000
2026/07/01	R202	05/08/2027	312.97 Call	Bond Future	2539.1900	2.5392	2809.4300	2.8094	10.643	0.0000	0.0000
2026/07/01	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R209	06/08/2026		Bond Future	8.4426	88.0137	8.4057	88.2315	0.437	0.0000	0.0000
2026/07/01	R209	06/08/2026	11.39 Call	Bond Future	15347.1900	15.3472	15565.0500	15.5651	1.420	0.0000	0.0000
2026/07/01	R209	06/08/2026	11.39 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/01	R209	05/11/2026		Bond Future	8.4757	86.4797	8.4376	86.7008	0.450	0.0000	0.0000
2026/07/01	R209	05/11/2026	10.32 Call	Bond Future	10065.9400	10.0659	10271.8600	10.2719	2.046	0.0000	0.0000
2026/07/01	R209	05/11/2026	10.32 Put	Bond Future	173.3200	0.1733	158.0900	0.1581	8.787	0.0000	0.0000
2026/07/01	R209	04/02/2027		Bond Future	8.5019	88.1437	8.4625	88.3686	0.464	0.0000	0.0000
2026/07/01	R209	04/02/2027	9.28 Call	Bond Future	5437.2700	5.4373	5600.5500	5.6006	3.003	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	
2026/07/01	R209	04/02/2027	9.28 Put	Bond Future	1148.6100	1.1486	1086.9500	1.0870	5.368	0.0000	0.0000
2026/07/01	R209	04/02/2027	8.96 Call	Bond Future	4124.5400	4.1245	4269.6800	4.2697	3.519	0.0000	0.0000
2026/07/01	R209	04/02/2027	8.96 Put	Bond Future	1566.0900	1.5661	1486.2900	1.4863	5.095	0.0000	0.0000
2026/07/01	R209	04/02/2027	8.03 Put	Bond Future	4000.9000	4.0009	3848.0000	3.8480	3.822	0.0000	0.0000
2026/07/01	R209	04/02/2027	8.03 Call	Bond Future	1260.8400	1.2608	1332.8800	1.3329	5.714	0.0000	0.0000
2026/07/01	R209	06/05/2027	9.32 Call	Bond Future	5757.6000	5.7576	5919.6900	5.9197	2.815	0.0000	0.0000
2026/07/01	R209	06/05/2027	9.32 Put	Bond Future	1477.3800	1.4774	1410.1000	1.4101	4.554	0.0000	0.0000
2026/07/01	R209	06/05/2027	8.25 Put	Bond Future	3640.5300	3.6405	3505.9700	3.5060	3.696	0.0000	0.0000
2026/07/01	R209	06/05/2027	8.25 Call	Bond Future	2063.4500	2.0635	2158.2600	2.1583	4.595	0.0000	0.0000
2026/07/01	R209	06/05/2027		Bond Future	8.5290	86.6870	8.4881	86.9164	0.480	0.0000	0.0000
2026/07/01	R209	06/05/2027	8.41 Call	Bond Future	2502.3400	2.5023	2609.0500	2.6091	4.264	0.0000	0.0000
2026/07/01	R209	06/05/2027	8.41 Put	Bond Future	3170.7400	3.1707	3048.0800	3.0481	3.868	0.0000	0.0000
2026/07/01	R209	05/08/2027		Bond Future	8.5631	88.3394	8.5204	88.5737	0.499	0.0000	0.0000
2026/07/01	R209	05/08/2027	8.87 Call	Bond Future	4146.9200	4.1469	4284.5700	4.2846	3.319	0.0000	0.0000
2026/07/01	R209	05/08/2027	8.87 Put	Bond Future	2486.1400	2.4861	2389.4900	2.3895	3.888	0.0000	0.0000
2026/07/01	R210	06/08/2026		Bond Future	269.3886	269.3886	269.7745	269.7745	0.143	0.0000	0.0000
2026/07/01	R210	06/08/2026	259.84 Call	Bond Future	9548.6100	9.5486	9934.4700	9.9345	4.041	0.0000	0.0000
2026/07/01	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R210	05/11/2026		Bond Future	270.8222	270.8222	271.2132	271.2132	0.144	0.0000	0.0000
2026/07/01	R210	05/11/2026	253.33 Call	Bond Future	17492.2300	17.4922	17883.1800	17.8832	2.235	0.0000	0.0000
2026/07/01	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R210	04/02/2027		Bond Future	276.0961	276.0961	276.4933	276.4933	0.144	0.0000	0.0000
2026/07/01	R210	04/02/2027	266.03 Call	Bond Future	10066.0800	10.0661	10463.2700	10.4633	3.946	0.0000	0.0000
2026/07/01	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R210	06/05/2027		Bond Future	277.8046	277.8046	278.2091	278.2091	0.146	0.0000	0.0000
2026/07/01	R210	06/05/2027	271.13 Call	Bond Future	6674.5600	6.6746	7079.0700	7.0791	6.060	0.0000	0.0000
2026/07/01	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R210	05/08/2027		Bond Future	283.1659	283.1659	283.5798	283.5798	0.146	0.0000	0.0000
2026/07/01	R210	05/08/2027	276.01 Call	Bond Future	7155.8500	7.1559	7569.8200	7.5698	5.785	0.0000	0.0000
2026/07/01	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R213	06/08/2026		Bond Future	7.8951	99.7647	7.8734	99.8447	0.275	0.0000	0.0000
2026/07/01	R213	06/08/2026	9.69 Call	Bond Future	6351.5900	6.3516	6431.0000	6.4310	1.250	0.0000	0.0000
2026/07/01	R213	06/08/2026	9.69 Put	Bond Future	3.0700	0.0031	2.4200	0.0024	21.173	0.0000	0.0000
2026/07/01	R213	05/11/2026		Bond Future	7.9225	98.0471	7.8996	98.1279	0.290	0.0000	0.0000
2026/07/01	R213	05/11/2026	8.75 Call	Bond Future	3228.0100	3.2280	3289.8900	3.2899	1.917	0.0000	0.0000
2026/07/01	R213	05/11/2026	8.75 Put	Bond Future	370.2300	0.3702	351.3200	0.3513	5.108	0.0000	0.0000
2026/07/01	R213	04/02/2027		Bond Future	7.9367	99.9335	7.9123	100.0153	0.308	0.0000	0.0000
2026/07/01	R213	04/02/2027	8.14 Call	Bond Future	1794.7200	1.7947	1839.4800	1.8395	2.494	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	
2026/07/01	R213	04/02/2027	8.14 Put	Bond Future	1118.1100	1.1181	1081.0700	1.0811	3.313	0.0000	0.0000
2026/07/01	R213	06/05/2027	9.25 Call	Bond Future	4548.1300	4.5481	4613.8400	4.6138	1.445	0.0000	0.0000
2026/07/01	R213	06/05/2027	9.25 Put	Bond Future	516.2600	0.5163	498.5200	0.4985	3.436	0.0000	0.0000
2026/07/01	R213	06/05/2027	8.13 Put	Bond Future	1295.6800	1.2957	1257.3800	1.2574	2.956	0.0000	0.0000
2026/07/01	R213	06/05/2027	8.13 Call	Bond Future	1880.1100	1.8801	1925.2600	1.9253	2.401	0.0000	0.0000
2026/07/01	R213	06/05/2027		Bond Future	7.9450	98.3024	7.9187	98.3858	0.331	0.0000	0.0000
2026/07/01	R213	06/05/2027	7.56 Call	Bond Future	911.7100	0.9117	941.0600	0.9411	3.219	0.0000	0.0000
2026/07/01	R213	06/05/2027	7.56 Put	Bond Future	2141.5300	2.1415	2087.4300	2.0874	2.526	0.0000	0.0000
2026/07/01	R213	05/08/2027		Bond Future	7.9648	100.1766	7.9362	100.2623	0.360	0.0000	0.0000
2026/07/01	R213	05/08/2027	8.27 Call	Bond Future	2174.7700	2.1748	2223.9100	2.2239	2.260	0.0000	0.0000
2026/07/01	R213	05/08/2027	8.27 Put	Bond Future	1267.6500	1.2677	1231.1000	1.2311	2.883	0.0000	0.0000
2026/07/01	R213	05/08/2027	8.58 Call	Bond Future	2825.2800	2.8253	2880.7300	2.8807	1.963	0.0000	0.0000
2026/07/01	R213	05/08/2027	8.58 Put	Bond Future	1007.3500	1.0074	977.1100	0.9771	3.002	0.0000	0.0000
2026/07/01	R213	05/08/2027	7.95 Put	Bond Future	1619.3000	1.6193	1575.1300	1.5751	2.728	0.0000	0.0000
2026/07/01	R213	05/08/2027	7.95 Call	Bond Future	1575.0400	1.5750	1616.5600	1.6166	2.636	0.0000	0.0000
2026/07/01	R214	06/08/2026		Bond Future	8.9043	83.5066	8.8775	83.6930	0.301	0.0000	0.0000
2026/07/01	R214	06/08/2026	11.97 Call	Bond Future	17880.7600	17.8808	18067.1900	18.0672	1.043	0.0000	0.0000
2026/07/01	R214	06/08/2026	11.97 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/07/01	R214	05/11/2026		Bond Future	8.9448	81.7439	8.9173	81.9332	0.307	0.0000	0.0000
2026/07/01	R214	05/11/2026	10.97 Call	Bond Future	12590.1100	12.5901	12766.1700	12.7662	1.398	0.0000	0.0000
2026/07/01	R214	05/11/2026	10.97 Put	Bond Future	197.2800	0.1973	184.1000	0.1841	6.681	0.0000	0.0000
2026/07/01	R214	04/02/2027		Bond Future	8.9808	83.3167	8.9525	83.5091	0.315	0.0000	0.0000
2026/07/01	R214	04/02/2027	9.90 Call	Bond Future	7213.9600	7.2140	7356.1800	7.3562	1.971	0.0000	0.0000
2026/07/01	R214	04/02/2027	9.90 Put	Bond Future	1288.7500	1.2888	1238.6100	1.2386	3.891	0.0000	0.0000
2026/07/01	R214	06/05/2027		Bond Future	9.0144	81.6198	8.9853	81.8159	0.323	0.0000	0.0000
2026/07/01	R214	06/05/2027	8.88 Call	Bond Future	3104.6500	3.1047	3194.1300	3.1941	2.882	0.0000	0.0000
2026/07/01	R214	06/05/2027	8.88 Put	Bond Future	4015.5000	4.0155	3908.8000	3.9088	2.657	0.0000	0.0000
2026/07/01	R214	05/08/2027		Bond Future	9.0540	83.1757	9.0238	83.3761	0.333	0.0000	0.0000
2026/07/01	R214	05/08/2027	9.32 Call	Bond Future	5007.2100	5.0072	5121.6100	5.1216	2.285	0.0000	0.0000
2026/07/01	R214	05/08/2027	9.32 Put	Bond Future	3266.0200	3.2660	3179.9700	3.1800	2.635	0.0000	0.0000
2026/07/01	R248	06/08/2026	9.00 Call	Bond Future	2154.3000	2.1543	2271.7300	2.2717	5.451	0.0000	0.0000
2026/07/01	R248	06/08/2026	9.00 Put	Bond Future	1576.2700	1.5763	1443.7700	1.4438	8.406	0.0000	0.0000
2026/07/01	R248	06/08/2026	10.00 Call	Bond Future	9303.4100	9.3034	9535.5000	9.5355	2.495	0.0000	0.0000
2026/07/01	R248	06/08/2026	10.00 Put	Bond Future	111.6700	0.1117	93.8300	0.0938	15.976	0.0000	0.0000
2026/07/01	R248	06/08/2026		Bond Future	8.9379	102.1311	8.9113	102.3811	0.298	0.0000	0.0000
2026/07/01	R248	06/08/2026	12.37 Call	Bond Future	25281.9200	25.2819	25531.8500	25.5319	0.989	0.0000	0.0000
2026/07/01	R248	06/08/2026	12.37 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/01	R248	06/08/2026	9.20 Call	Bond Future	3354.4600	3.3545	3509.2200	3.5092	4.614	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
2026/07/01	R248	06/08/2026	9.20 Put	Bond Future	950.0600	0.9501	854.8900	0.8549	10.017	0.0000
2026/07/01	R248	05/11/2026		Bond Future	8.9753	99.5695	8.9480	99.8232	0.304	0.0000
2026/07/01	R248	05/11/2026	11.31 Call	Bond Future	18519.3600	18.5194	18760.6300	18.7606	1.303	0.0000
2026/07/01	R248	05/11/2026	11.31 Put	Bond Future	174.6100	0.1746	162.2000	0.1622	7.107	0.0000
2026/07/01	R248	04/02/2027		Bond Future	9.0086	101.4852	8.9806	101.7433	0.311	0.0000
2026/07/01	R248	04/02/2027	10.11 Call	Bond Future	10858.7000	10.8587	11057.5300	11.0575	1.831	0.0000
2026/07/01	R248	04/02/2027	10.11 Put	Bond Future	1513.6900	1.5137	1454.4800	1.4545	3.912	0.0000
2026/07/01	R248	06/05/2027		Bond Future	9.0395	98.9956	9.0107	99.2587	0.319	0.0000
2026/07/01	R248	06/05/2027	9.05 Call	Bond Future	4922.6800	4.9227	5054.7900	5.0548	2.684	0.0000
2026/07/01	R248	06/05/2027	9.05 Put	Bond Future	4826.8200	4.8268	4695.8200	4.6958	2.714	0.0000
2026/07/01	R248	05/08/2027		Bond Future	9.0755	100.8825	9.0457	101.1513	0.327	0.0000
2026/07/01	R248	05/08/2027	9.37 Call	Bond Future	6966.2400	6.9662	7122.0100	7.1220	2.236	0.0000
2026/07/01	R248	05/08/2027	9.37 Put	Bond Future	4364.0600	4.3641	4251.0400	4.2510	2.590	0.0000
2026/07/01	R2R9	06/08/2026		Bond Future	8.8119	111.6006	8.7798	111.8562	0.364	0.0000
2026/07/01	R2R9	06/08/2026	101.74 Call	Bond Future	98481.0800	98.4811	98736.7100	98.7367	0.260	0.0000
2026/07/01	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	R2R9	05/11/2026		Bond Future	8.8553	108.6724	8.8222	108.9319	0.374	0.0000
2026/07/01	R2R9	05/11/2026	98.56 Call	Bond Future	97702.3500	97.7024	97961.8100	97.9618	0.266	0.0000
2026/07/01	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/01	R2R9	04/02/2027		Bond Future	8.8927	110.7636	8.8585	111.0274	0.385	0.0000
2026/07/01	R2R9	04/02/2027	9.89 Call	Bond Future	8657.9100	8.6579	8858.3800	8.8584	2.315	0.0000
2026/07/01	R2R9	04/02/2027	9.89 Put	Bond Future	1346.8800	1.3469	1283.5700	1.2836	4.700	0.0000
2026/07/01	R2R9	06/05/2027		Bond Future	8.9314	107.9137	8.8959	108.1828	0.397	0.0000
2026/07/01	R2R9	06/05/2027	8.83 Call	Bond Future	3592.4400	3.5924	3718.6400	3.7186	3.513	0.0000
2026/07/01	R2R9	06/05/2027	8.83 Put	Bond Future	4364.2100	4.3642	4221.3400	4.2213	3.274	0.0000
2026/07/01	R2R9	06/05/2027	9.64 Call	Bond Future	7446.1500	7.4462	7629.4300	7.6294	2.461	0.0000
2026/07/01	R2R9	06/05/2027	9.64 Put	Bond Future	2260.3000	2.2603	2174.5100	2.1745	3.796	0.0000
2026/07/01	R2R9	06/05/2027	8.94 Put	Bond Future	3976.3800	3.9764	3842.5000	3.8425	3.367	0.0000
2026/07/01	R2R9	06/05/2027	8.94 Call	Bond Future	4041.6500	4.0417	4176.8400	4.1768	3.345	0.0000
2026/07/01	R2R9	05/08/2027	9.68 Call	Bond Future	7747.3400	7.7473	7930.7600	7.9308	2.368	0.0000
2026/07/01	R2R9	05/08/2027	9.68 Put	Bond Future	2686.5100	2.6865	2595.1000	2.5951	3.403	0.0000
2026/07/01	R2R9	05/08/2027	8.90 Put	Bond Future	4691.0300	4.6910	4549.2700	4.5493	3.022	0.0000
2026/07/01	R2R9	05/08/2027	8.90 Call	Bond Future	4115.8700	4.1159	4248.9400	4.2489	3.233	0.0000
2026/07/01	R2R9	05/08/2027	9.53 Call	Bond Future	6987.5300	6.9875	7162.6900	7.1627	2.507	0.0000
2026/07/01	R2R9	05/08/2027	9.53 Put	Bond Future	2978.0200	2.9780	2878.3500	2.8784	3.347	0.0000
2026/07/01	R2R9	05/08/2027	8.82 Put	Bond Future	4983.7100	4.9837	4835.9000	4.8359	2.966	0.0000
2026/07/01	R2R9	05/08/2027	8.82 Call	Bond Future	3806.1900	3.8062	3933.2100	3.9332	3.337	0.0000
2026/07/01	R2R9	05/08/2027		Bond Future	8.9770	109.9700	8.9401	110.2448	0.410	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
2026/07/01	R2R9	05/08/2027	9.26 Call	Bond Future	5674.9700	5.6750	5833.5300	2.794	0.0000	0.0000
2026/07/01	R2R9	05/08/2027	9.26 Put	Bond Future	3596.3500	3.5964	3480.0800	3.233	0.0000	0.0000
2026/07/01	R4R2	06/08/2026		Bond Future	8.9770	113.2328	8.9399	0.414	0.0000	0.0000
2026/07/01	R4R2	06/08/2026	102.06 Call	Bond Future	99815.5300	99.8155	100146.7400	0.332	0.0000	0.0000
2026/07/01	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R4R2	05/11/2026		Bond Future	9.0213	110.2086	8.9830	0.424	0.0000	0.0000
2026/07/01	R4R2	05/11/2026	98.76 Call	Bond Future	98986.0200	98.9860	99322.4100	0.340	0.0000	0.0000
2026/07/01	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	R4R2	04/02/2027		Bond Future	9.0601	112.3293	9.0207	0.435	0.0000	0.0000
2026/07/01	R4R2	04/02/2027	10.13 Call	Bond Future	10200.2800	10.2003	10465.0200	2.595	0.0000	0.0000
2026/07/01	R4R2	04/02/2027	10.13 Put	Bond Future	1479.4000	1.4794	1401.8900	5.239	0.0000	0.0000
2026/07/01	R4R2	06/05/2027		Bond Future	9.1001	109.3835	9.0594	0.447	0.0000	0.0000
2026/07/01	R4R2	06/05/2027	9.00 Call	Bond Future	4138.6600	4.1387	4304.6900	4.012	0.0000	0.0000
2026/07/01	R4R2	06/05/2027	9.00 Put	Bond Future	4999.5100	4.9995	4816.5700	3.659	0.0000	0.0000
2026/07/01	R4R2	05/08/2027		Bond Future	9.1462	111.4677	9.1041	0.461	0.0000	0.0000
2026/07/01	R4R2	05/08/2027	9.44 Call	Bond Future	6561.3500	6.5614	6769.4000	3.171	0.0000	0.0000
2026/07/01	R4R2	05/08/2027	9.44 Put	Bond Future	4125.0900	4.1251	3976.7800	3.595	0.0000	0.0000
2026/07/01	RR87	06/08/2026		Bond Future	7.2845	100.8630	7.3051	0.283	0.0000	0.0000
2026/07/01	RR87	06/08/2026	6.53 Call	Bond Future	0.0159	0.0000	0.0096	40.050	0.0000	0.0000
2026/07/01	RR87	06/08/2026	6.53 Put	Bond Future	266.8959	0.2669	274.1596	2.722	0.0000	0.0000
2026/07/01	RR87	05/11/2026		Bond Future	6.7940	102.7161	6.8654	1.050	0.0000	0.0000
2026/07/01	RR87	05/11/2026	5.27 Call	Bond Future	0.0105	0.0000	0.0057	46.051	0.0000	0.0000
2026/07/01	RR87	05/11/2026	5.27 Put	Bond Future	174.8105	0.1748	182.9857	4.677	0.0000	0.0000
2026/07/01	RR88	06/08/2026		Bond Future	7.5490	104.4339	7.5582	0.122	0.0000	0.0000
2026/07/01	RR88	06/08/2026	6.79 Call	Bond Future	0.1835	0.0002	0.1396	23.921	0.0000	0.0000
2026/07/01	RR88	06/08/2026	6.79 Put	Bond Future	913.0635	0.9131	923.9996	1.198	0.0000	0.0000
2026/07/01	RR88	05/11/2026		Bond Future	7.5506	105.7165	7.5627	0.160	0.0000	0.0000
2026/07/01	RR88	05/11/2026	6.71 Call	Bond Future	15.3282	0.0153	14.2983	6.719	0.0000	0.0000
2026/07/01	RR88	05/11/2026	6.71 Put	Bond Future	895.7682	0.8958	907.3383	1.292	0.0000	0.0000
2026/07/01	RR88	04/02/2027		Bond Future	7.4778	103.9033	7.4943	0.220	0.0000	0.0000
2026/07/01	RR88	04/02/2027	7.78 Call	Bond Future	459.3828	0.4594	450.0782	2.025	0.0000	0.0000
2026/07/01	RR88	04/02/2027	7.78 Put	Bond Future	206.2228	0.2062	210.7382	2.190	0.0000	0.0000
2026/07/01	RR88	06/05/2027		Bond Future	7.3547	105.9018	7.3779	0.316	0.0000	0.0000
2026/07/01	RR88	06/05/2027	7.89 Call	Bond Future	468.2689	0.4683	458.4407	2.099	0.0000	0.0000
2026/07/01	RR88	06/05/2027	7.89 Put	Bond Future	147.6189	0.1476	151.7607	2.806	0.0000	0.0000
2026/07/01	RR88	05/08/2027		Bond Future	7.1032	102.6140	7.1408	0.529	0.0000	0.0000
2026/07/01	RR88	05/08/2027	8.07 Call	Bond Future	415.8058	0.4158	405.2858	2.530	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
2026/07/01	RR88	05/08/2027	8.07 Put	Bond Future	67.2258	0.0672	70.2958	0.0703	4.567	0.0000	0.0000
2026/07/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/01	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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