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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/07/2026 TO 02/07/2026

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
2026/07/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	2029	06/08/2026		Bond Future	151.8570	151.8570	151.8967	151.8967	0.026	0.0000
2026/07/02	2029	06/08/2026	144.10 Call	Bond Future	7756.9500	7.7570	7796.6600	7.7967	0.512	0.0000
2026/07/02	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	2029	05/11/2026		Bond Future	153.1792	153.1792	153.2193	153.2193	0.026	0.0000
2026/07/02	2029	05/11/2026	147.56 Call	Bond Future	5619.2400	5.6192	5659.3000	5.6593	0.713	0.0000
2026/07/02	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2026/07/02	2029	04/02/2027		Bond Future	156.1613	156.1613	156.2019	156.2019	0.026	0.0000	0.0000
2026/07/02	2029	04/02/2027	149.72 Call	Bond Future	6441.3100	6.4413	6481.8600	6.4819	0.630	0.0000	0.0000
2026/07/02	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2029	06/05/2027		Bond Future	157.6620	157.6620	157.7033	157.7033	0.026	0.0000	0.0000
2026/07/02	2029	06/05/2027	153.32 Call	Bond Future	4341.9600	4.3420	4383.2500	4.3833	0.951	0.0000	0.0000
2026/07/02	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2029	05/08/2027		Bond Future	160.7060	160.7060	160.7484	160.7484	0.026	0.0000	0.0000
2026/07/02	2029	05/08/2027	156.72 Call	Bond Future	3985.9600	3.9860	4028.3900	4.0284	1.064	0.0000	0.0000
2026/07/02	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2030	06/08/2026	7.21 Put	Bond Future	1625.8800	1.6259	1509.3700	1.5094	7.166	0.0000	0.0000
2026/07/02	2030	06/08/2026	7.21 Call	Bond Future	46.5500	0.0466	55.8200	0.0558	19.914	0.0000	0.0000
2026/07/02	2030	06/08/2026	7.71 Put	Bond Future	542.3200	0.5423	472.6800	0.4727	12.841	0.0000	0.0000
2026/07/02	2030	06/08/2026	7.71 Call	Bond Future	481.4700	0.4815	537.6100	0.5376	11.660	0.0000	0.0000
2026/07/02	2030	06/08/2026	8.06 Call	Bond Future	1187.6800	1.1877	1279.1900	1.2792	7.705	0.0000	0.0000
2026/07/02	2030	06/08/2026	8.06 Put	Bond Future	202.0700	0.2021	167.8000	0.1678	16.959	0.0000	0.0000
2026/07/02	2030	06/08/2026		Bond Future	7.7302	101.0633	7.6884	101.1891	0.541	0.0000	0.0000
2026/07/02	2030	06/08/2026	9.22 Call	Bond Future	4364.3100	4.3643	4488.7600	4.4888	2.852	0.0000	0.0000
2026/07/02	2030	06/08/2026	9.22 Put	Bond Future	4.7300	0.0047	3.4000	0.0034	28.118	0.0000	0.0000
2026/07/02	2030	05/11/2026		Bond Future	7.7430	102.9196	7.6977	103.0474	0.585	0.0000	0.0000
2026/07/02	2030	05/11/2026	8.39 Call	Bond Future	2157.7800	2.1578	2253.6800	2.2537	4.444	0.0000	0.0000
2026/07/02	2030	05/11/2026	8.39 Put	Bond Future	353.6200	0.3536	321.7000	0.3217	9.027	0.0000	0.0000
2026/07/02	2030	04/02/2027		Bond Future	7.7336	100.8914	7.6841	101.0215	0.640	0.0000	0.0000
2026/07/02	2030	04/02/2027	7.82 Call	Bond Future	1172.2000	1.1722	1241.2300	1.2412	5.889	0.0000	0.0000
2026/07/02	2030	04/02/2027	7.82 Put	Bond Future	945.8200	0.9458	884.7400	0.8847	6.458	0.0000	0.0000
2026/07/02	2030	06/05/2027		Bond Future	7.7346	102.8321	7.6799	102.9647	0.706	0.0000	0.0000
2026/07/02	2030	06/05/2027	7.27 Call	Bond Future	562.1900	0.5622	606.3100	0.6063	7.848	0.0000	0.0000
2026/07/02	2030	06/05/2027	7.27 Put	Bond Future	1697.2800	1.6973	1608.7900	1.6088	5.214	0.0000	0.0000
2026/07/02	2030	05/08/2027		Bond Future	7.7514	100.7841	7.6904	100.9195	0.787	0.0000	0.0000
2026/07/02	2030	05/08/2027	8.11 Call	Bond Future	1652.9800	1.6530	1734.9900	1.7350	4.961	0.0000	0.0000
2026/07/02	2030	05/08/2027	8.11 Put	Bond Future	861.7200	0.8617	808.3700	0.8084	6.191	0.0000	0.0000
2026/07/02	2031	06/08/2026		Bond Future	117.3755	117.3755	117.4077	117.4077	0.027	0.0000	0.0000
2026/07/02	2031	06/08/2026	113.81 Call	Bond Future	3567.0800	3.5671	3598.9500	3.5990	0.893	0.0000	0.0000
2026/07/02	2031	06/08/2026	113.81 Put	Bond Future	1.6100	0.0016	1.3000	0.0013	19.255	0.0000	0.0000
2026/07/02	2031	05/11/2026		Bond Future	119.5597	119.5597	119.5922	119.5922	0.027	0.0000	0.0000
2026/07/02	2031	05/11/2026	111.49 Call	Bond Future	8069.8300	8.0698	8102.2900	8.1023	0.402	0.0000	0.0000
2026/07/02	2031	05/11/2026	111.49 Put	Bond Future	0.1200	0.0001	0.1000	0.0001	16.667	0.0000	0.0000
2026/07/02	2031	04/02/2027		Bond Future	119.3813	119.3813	119.4140	119.4140	0.027	0.0000	0.0000
2026/07/02	2031	04/02/2027	116.18 Call	Bond Future	3372.5400	3.3725	3400.0600	3.4001	0.816	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
2026/07/02	2031	04/02/2027	116.18 Put	Bond Future	171.2900	0.1713	166.0500	0.1661	3.059	0.0000	0.0000
2026/07/02	2031	06/05/2027		Bond Future	121.7049	121.7049	121.7384	121.7384	0.027	0.0000	0.0000
2026/07/02	2031	06/05/2027	116.87 Call	Bond Future	4907.1400	4.9071	4938.2400	4.9382	0.634	0.0000	0.0000
2026/07/02	2031	06/05/2027	116.87 Put	Bond Future	72.2400	0.0722	69.8900	0.0699	3.253	0.0000	0.0000
2026/07/02	2031	05/08/2027		Bond Future	121.4868	121.4868	121.5208	121.5208	0.028	0.0000	0.0000
2026/07/02	2031	05/08/2027	121.41 Call	Bond Future	1352.4100	1.3524	1368.3400	1.3683	1.178	0.0000	0.0000
2026/07/02	2031	05/08/2027	121.41 Put	Bond Future	1275.5700	1.2756	1257.5000	1.2575	1.417	0.0000	0.0000
2026/07/02	2032	06/08/2026		Bond Future	7.9951	104.1427	7.9845	104.1906	0.133	0.0000	0.0000
2026/07/02	2032	06/08/2026	10.12 Call	Bond Future	9026.1400	9.0261	9073.9000	9.0739	0.529	0.0000	0.0000
2026/07/02	2032	06/08/2026	10.12 Put	Bond Future	0.8400	0.0008	0.6700	0.0007	20.238	0.0000	0.0000
2026/07/02	2032	05/11/2026		Bond Future	8.0222	101.8959	8.0110	101.9445	0.140	0.0000	0.0000
2026/07/02	2032	05/11/2026	9.16 Call	Bond Future	5090.7000	5.0907	5129.1200	5.1291	0.755	0.0000	0.0000
2026/07/02	2032	05/11/2026	9.16 Put	Bond Future	305.3300	0.3053	295.2000	0.2952	3.318	0.0000	0.0000
2026/07/02	2032	04/02/2027		Bond Future	8.0374	103.8561	8.0256	103.9053	0.147	0.0000	0.0000
2026/07/02	2032	04/02/2027	8.48 Call	Bond Future	2934.8700	2.9349	2963.4100	2.9634	0.972	0.0000	0.0000
2026/07/02	2032	04/02/2027	8.48 Put	Bond Future	1111.4200	1.1114	1090.7000	1.0907	1.864	0.0000	0.0000
2026/07/02	2032	06/05/2027		Bond Future	8.0531	101.6931	8.0405	101.7433	0.156	0.0000	0.0000
2026/07/02	2032	06/05/2027	7.80 Call	Bond Future	1444.2200	1.4442	1462.6500	1.4627	1.276	0.0000	0.0000
2026/07/02	2032	06/05/2027	7.80 Put	Bond Future	2461.8600	2.4619	2430.0400	2.4300	1.293	0.0000	0.0000
2026/07/02	2032	05/08/2027		Bond Future	8.0791	103.6318	8.0657	103.6832	0.167	0.0000	0.0000
2026/07/02	2032	05/08/2027	8.42 Call	Bond Future	2898.0400	2.8980	2926.5200	2.9265	0.983	0.0000	0.0000
2026/07/02	2032	05/08/2027	8.42 Put	Bond Future	1605.6900	1.6057	1582.7200	1.5827	1.431	0.0000	0.0000
2026/07/02	2033	06/08/2026		Bond Future	148.1491	148.1491	148.0101	148.0101	0.094	0.0000	0.0000
2026/07/02	2033	06/08/2026	134.25 Call	Bond Future	13899.1100	13.8991	13760.0500	13.7601	1.000	0.0000	0.0000
2026/07/02	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2033	05/11/2026		Bond Future	149.2991	149.2991	149.1571	149.1571	0.095	0.0000	0.0000
2026/07/02	2033	05/11/2026	137.26 Call	Bond Future	12039.0600	12.0391	11897.0500	11.8971	1.180	0.0000	0.0000
2026/07/02	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2033	04/02/2027		Bond Future	152.2055	152.2055	152.0605	152.0605	0.095	0.0000	0.0000
2026/07/02	2033	04/02/2027	142.71 Call	Bond Future	9495.4900	9.4955	9350.4700	9.3505	1.527	0.0000	0.0000
2026/07/02	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2033	06/05/2027		Bond Future	153.5235	153.5235	153.3757	153.3757	0.096	0.0000	0.0000
2026/07/02	2033	06/05/2027	151.21 Call	Bond Future	2313.5400	2.3135	2165.6700	2.1657	6.392	0.0000	0.0000
2026/07/02	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2033	05/08/2027		Bond Future	156.4878	156.4878	156.3373	156.3373	0.096	0.0000	0.0000
2026/07/02	2033	05/08/2027	153.15 Call	Bond Future	3337.8300	3.3378	3187.3400	3.1873	4.509	0.0000	0.0000
2026/07/02	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
2026/07/02	2037	06/08/2026	11.30 Call	Bond Future	16607.0500	16.6071	16576.1800	16.5762	0.186	0.0000	0.0000
2026/07/02	2037	06/08/2026	11.30 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2026/07/02	2037	06/08/2026	10.70 Call	Bond Future	13325.8300	13.3258	13294.7600	13.2948	0.233	0.0000	0.0000
2026/07/02	2037	06/08/2026	10.70 Put	Bond Future	1.5400	0.0015	1.3300	0.0013	13.636	0.0000	0.0000
2026/07/02	2037	06/08/2026	10.02 Put	Bond Future	16.6100	0.0166	15.2300	0.0152	8.308	0.0000	0.0000
2026/07/02	2037	06/08/2026	10.02 Call	Bond Future	9403.3100	9.4033	9371.0700	9.3711	0.343	0.0000	0.0000
2026/07/02	2037	06/08/2026		Bond Future	8.5487	99.9394	8.5532	99.9086	0.053	0.0000	0.0000
2026/07/02	2037	06/08/2026	11.71 Call	Bond Future	18752.5000	18.7525	18721.6400	18.7216	0.165	0.0000	0.0000
2026/07/02	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2037	06/08/2026	9.30 Call	Bond Future	5099.4000	5.0994	5062.9600	5.0630	0.715	0.0000	0.0000
2026/07/02	2037	06/08/2026	9.30 Put	Bond Future	150.9200	0.1509	145.3400	0.1453	3.697	0.0000	0.0000
2026/07/02	2037	05/11/2026	10.83 Call	Bond Future	13744.0000	13.7440	13711.0300	13.7110	0.240	0.0000	0.0000
2026/07/02	2037	05/11/2026	10.83 Put	Bond Future	102.2100	0.1022	100.9600	0.1010	1.223	0.0000	0.0000
2026/07/02	2037	05/11/2026	10.23 Call	Bond Future	10526.6800	10.5267	10493.0200	10.4930	0.320	0.0000	0.0000
2026/07/02	2037	05/11/2026	10.23 Put	Bond Future	268.7800	0.2688	266.8400	0.2668	0.722	0.0000	0.0000
2026/07/02	2037	05/11/2026	9.46 Put	Bond Future	716.2300	0.7162	714.9700	0.7150	0.176	0.0000	0.0000
2026/07/02	2037	05/11/2026	9.46 Call	Bond Future	6362.9300	6.3629	6329.9500	6.3300	0.518	0.0000	0.0000
2026/07/02	2037	05/11/2026		Bond Future	8.5832	101.7751	8.5879	101.7434	0.055	0.0000	0.0000
2026/07/02	2037	05/11/2026	10.62 Call	Bond Future	12632.3100	12.6323	12599.0000	12.5990	0.264	0.0000	0.0000
2026/07/02	2037	05/11/2026	10.62 Put	Bond Future	154.8200	0.1548	153.2300	0.1532	1.027	0.0000	0.0000
2026/07/02	2037	04/02/2027		Bond Future	8.6109	99.4745	8.6159	99.4420	0.057	0.0000	0.0000
2026/07/02	2037	04/02/2027	9.51 Call	Bond Future	6858.5600	6.8586	6827.6600	6.8277	0.451	0.0000	0.0000
2026/07/02	2037	04/02/2027	9.51 Put	Bond Future	1174.2400	1.1742	1175.8700	1.1759	0.139	0.0000	0.0000
2026/07/02	2037	04/02/2027	9.81 Call	Bond Future	8370.6300	8.3706	8338.6000	8.3386	0.383	0.0000	0.0000
2026/07/02	2037	04/02/2027	9.81 Put	Bond Future	886.0200	0.8860	886.5200	0.8865	0.056	0.0000	0.0000
2026/07/02	2037	04/02/2027	9.31 Call	Bond Future	5880.6100	5.8806	5850.7800	5.8508	0.507	0.0000	0.0000
2026/07/02	2037	04/02/2027	9.31 Put	Bond Future	1422.6900	1.4227	1425.3900	1.4254	0.190	0.0000	0.0000
2026/07/02	2037	04/02/2027	8.44 Put	Bond Future	3415.1000	3.4151	3426.6500	3.4267	0.338	0.0000	0.0000
2026/07/02	2037	04/02/2027	8.44 Call	Bond Future	2283.1400	2.2831	2262.1600	2.2622	0.919	0.0000	0.0000
2026/07/02	2037	06/05/2027		Bond Future	8.6446	101.3879	8.6497	101.3547	0.059	0.0000	0.0000
2026/07/02	2037	06/05/2027	8.58 Call	Bond Future	3084.8100	3.0848	3063.0800	3.0631	0.704	0.0000	0.0000
2026/07/02	2037	06/05/2027	8.58 Put	Bond Future	3502.4700	3.5025	3513.8800	3.5139	0.326	0.0000	0.0000
2026/07/02	2037	05/08/2027		Bond Future	8.6865	99.0616	8.6918	99.0281	0.061	0.0000	0.0000
2026/07/02	2037	05/08/2027	9.05 Call	Bond Future	5024.3200	5.0243	4999.1900	4.9992	0.500	0.0000	0.0000
2026/07/02	2037	05/08/2027	9.05 Put	Bond Future	2762.5100	2.7625	2770.9200	2.7709	0.304	0.0000	0.0000
2026/07/02	2038	06/08/2026		Bond Future	162.1286	162.1286	162.9798	162.9798	0.525	0.0000	0.0000
2026/07/02	2038	06/08/2026	144.72 Call	Bond Future	17408.5700	17.4086	18259.8000	18.2598	4.890	0.0000	0.0000
2026/07/02	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
2026/07/02	2038	05/11/2026		Bond Future	165.1456	165.1456	166.0123	166.0123	0.525	0.0000	0.0000
2026/07/02	2038	05/11/2026	146.31 Call	Bond Future	18835.5900	18.8356	19702.3400	19.7023	4.602	0.0000	0.0000
2026/07/02	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2038	04/02/2027		Bond Future	166.0853	166.0853	166.9685	166.9685	0.532	0.0000	0.0000
2026/07/02	2038	04/02/2027	153.83 Call	Bond Future	12255.3100	12.2553	13138.4500	13.1385	7.206	0.0000	0.0000
2026/07/02	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2038	06/05/2027		Bond Future	169.3181	169.3181	170.2185	170.2185	0.532	0.0000	0.0000
2026/07/02	2038	06/05/2027	166.10 Call	Bond Future	3218.0800	3.2181	4118.5200	4.1185	27.981	0.0000	0.0000
2026/07/02	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2038	05/08/2027		Bond Future	170.2563	170.2563	171.1741	171.1741	0.539	0.0000	0.0000
2026/07/02	2038	05/08/2027	169.13 Call	Bond Future	1126.2500	1.1263	2044.1200	2.0441	81.498	0.0000	0.0000
2026/07/02	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2040	06/08/2026		Bond Future	8.8504	101.4515	8.8650	101.3369	0.165	0.0000	0.0000
2026/07/02	2040	06/08/2026	12.19 Call	Bond Future	22017.6400	22.0176	21903.0600	21.9031	0.520	0.0000	0.0000
2026/07/02	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2040	06/08/2026	9.20 Call	Bond Future	3286.7400	3.2867	3182.5900	3.1826	3.169	0.0000	0.0000
2026/07/02	2040	06/08/2026	9.20 Put	Bond Future	596.0700	0.5961	606.5000	0.6065	1.750	0.0000	0.0000
2026/07/02	2040	05/11/2026		Bond Future	8.8901	103.3149	8.9053	103.1980	0.170	0.0000	0.0000
2026/07/02	2040	05/11/2026	11.06 Call	Bond Future	15144.4300	15.1444	15029.0100	15.0290	0.762	0.0000	0.0000
2026/07/02	2040	05/11/2026	11.06 Put	Bond Future	155.1000	0.1551	156.5400	0.1565	0.928	0.0000	0.0000
2026/07/02	2040	05/11/2026	11.27 Call	Bond Future	16370.1200	16.3701	16254.1300	16.2541	0.709	0.0000	0.0000
2026/07/02	2040	05/11/2026	11.27 Put	Bond Future	103.2600	0.1033	104.1300	0.1041	0.843	0.0000	0.0000
2026/07/02	2040	05/11/2026	10.67 Call	Bond Future	12840.7800	12.8408	12727.1800	12.7272	0.885	0.0000	0.0000
2026/07/02	2040	05/11/2026	10.67 Put	Bond Future	299.3200	0.2993	302.5800	0.3026	1.089	0.0000	0.0000
2026/07/02	2040	05/11/2026	9.91 Put	Bond Future	736.4700	0.7365	747.6400	0.7476	1.517	0.0000	0.0000
2026/07/02	2040	05/11/2026	9.91 Call	Bond Future	8210.5600	8.2106	8104.8700	8.1049	1.287	0.0000	0.0000
2026/07/02	2040	04/02/2027		Bond Future	8.9244	100.7934	8.9401	100.6741	0.175	0.0000	0.0000
2026/07/02	2040	04/02/2027	9.93 Call	Bond Future	8585.7100	8.5857	8485.2800	8.4853	1.170	0.0000	0.0000
2026/07/02	2040	04/02/2027	9.93 Put	Bond Future	1308.7100	1.3087	1327.6200	1.3276	1.445	0.0000	0.0000
2026/07/02	2040	04/02/2027	10.17 Call	Bond Future	9952.6800	9.9527	9848.1100	9.8481	1.051	0.0000	0.0000
2026/07/02	2040	04/02/2027	10.17 Put	Bond Future	1049.3600	1.0494	1064.1300	1.0641	1.408	0.0000	0.0000
2026/07/02	2040	04/02/2027	9.67 Call	Bond Future	7126.6700	7.1267	7031.9100	7.0319	1.330	0.0000	0.0000
2026/07/02	2040	04/02/2027	9.67 Put	Bond Future	1658.1200	1.6581	1682.7000	1.6827	1.482	0.0000	0.0000
2026/07/02	2040	04/02/2027	8.78 Put	Bond Future	3950.1300	3.9501	4006.7700	4.0068	1.434	0.0000	0.0000
2026/07/02	2040	04/02/2027	8.78 Call	Bond Future	2840.3400	2.8403	2777.6400	2.7776	2.207	0.0000	0.0000
2026/07/02	2040	06/05/2027		Bond Future	8.9640	102.7322	8.9801	102.6106	0.181	0.0000	0.0000
2026/07/02	2040	06/05/2027	8.88 Call	Bond Future	3635.2600	3.6353	3569.1800	3.5692	1.818	0.0000	0.0000
2026/07/02	2040	06/05/2027	8.88 Put	Bond Future	4269.0900	4.2691	4324.6100	4.3246	1.301	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
2026/07/02	2040	05/08/2027		Bond Future	9.0112	100.1809	9.0279	100.0572	0.186	0.0000
2026/07/02	2040	05/08/2027	9.33 Call	Bond Future	5792.5300	5.7925	5712.6200	5.7126	1.380	0.0000
2026/07/02	2040	05/08/2027	9.33 Put	Bond Future	3472.3800	3.4724	3516.1800	3.5162	1.261	0.0000
2026/07/02	2043	06/08/2026		Bond Future	125.3413	125.3413	125.3775	125.3775	0.029	0.0000
2026/07/02	2043	06/08/2026	110.88 Call	Bond Future	14461.4912	14.4615	14497.6265	14.4976	0.250	0.0000
2026/07/02	2043	06/08/2026	110.88 Put	Bond Future	0.2012	0.0002	0.1565	0.0002	22.228	0.0000
2026/07/02	2043	05/11/2026		Bond Future	127.6738	127.6738	127.7103	127.7103	0.029	0.0000
2026/07/02	2043	05/11/2026	112.84 Call	Bond Future	14886.5723	14.8866	14921.0396	14.9210	0.232	0.0000
2026/07/02	2043	05/11/2026	112.84 Put	Bond Future	52.8123	0.0528	50.7896	0.0508	3.830	0.0000
2026/07/02	2043	04/02/2027		Bond Future	127.2073	127.2073	127.2441	127.2441	0.029	0.0000
2026/07/02	2043	04/02/2027	117.63 Call	Bond Future	10283.2431	10.2832	10310.0466	10.3100	0.261	0.0000
2026/07/02	2043	04/02/2027	117.63 Put	Bond Future	705.9531	0.7060	695.9466	0.6959	1.417	0.0000
2026/07/02	2043	06/05/2027		Bond Future	129.6832	129.6832	129.7208	129.7208	0.029	0.0000
2026/07/02	2043	06/05/2027	127.48 Call	Bond Future	5434.0718	5.4341	5449.8957	5.4499	0.291	0.0000
2026/07/02	2043	06/05/2027	127.48 Put	Bond Future	3230.9218	3.2309	3209.1057	3.2091	0.675	0.0000
2026/07/02	2043	05/08/2027		Bond Future	129.1621	129.1621	129.2003	129.2003	0.030	0.0000
2026/07/02	2043	05/08/2027	129.56 Call	Bond Future	4475.3322	4.4753	4488.8132	4.4888	0.301	0.0000
2026/07/02	2043	05/08/2027	129.56 Put	Bond Future	4873.2622	4.8733	4848.5032	4.8485	0.508	0.0000
2026/07/02	2044	06/08/2026		Bond Future	8.9491	98.5368	8.9739	98.3232	0.277	0.0000
2026/07/02	2044	06/08/2026	12.42 Call	Bond Future	24207.1900	24.2072	23993.6300	23.9936	0.882	0.0000
2026/07/02	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	2044	06/08/2026	9.25 Call	Bond Future	3311.4300	3.3114	3136.7400	3.1367	5.275	0.0000
2026/07/02	2044	06/08/2026	9.25 Put	Bond Future	762.5500	0.7626	801.4200	0.8014	5.097	0.0000
2026/07/02	2044	06/08/2026	9.00 Call	Bond Future	1903.3400	1.9033	1764.6700	1.7647	7.286	0.0000
2026/07/02	2044	06/08/2026	9.00 Put	Bond Future	1465.1600	1.4652	1540.0500	1.5401	5.111	0.0000
2026/07/02	2044	06/08/2026	9.75 Call	Bond Future	6759.5000	6.7595	6553.1500	6.5532	3.053	0.0000
2026/07/02	2044	06/08/2026	9.75 Put	Bond Future	189.9200	0.1899	197.1300	0.1971	3.796	0.0000
2026/07/02	2044	05/11/2026	9.50 Call	Bond Future	5814.4700	5.8145	5648.9600	5.6490	2.847	0.0000
2026/07/02	2044	05/11/2026	9.50 Put	Bond Future	1569.6000	1.5696	1621.8000	1.6218	3.326	0.0000
2026/07/02	2044	05/11/2026		Bond Future	8.9868	100.3466	9.0123	100.1289	0.284	0.0000
2026/07/02	2044	05/11/2026	11.34 Call	Bond Future	17521.6600	17.5217	17308.1800	17.3082	1.218	0.0000
2026/07/02	2044	05/11/2026	11.34 Put	Bond Future	148.0400	0.1480	152.2700	0.1523	2.857	0.0000
2026/07/02	2044	04/02/2027		Bond Future	9.0195	97.8933	9.0458	97.6712	0.292	0.0000
2026/07/02	2044	04/02/2027	10.18 Call	Bond Future	10421.3200	10.4213	10234.6100	10.2346	1.792	0.0000
2026/07/02	2044	04/02/2027	10.18 Put	Bond Future	1296.9200	1.2969	1332.3000	1.3323	2.728	0.0000
2026/07/02	2044	06/05/2027		Bond Future	9.0567	99.7762	9.0838	99.5499	0.299	0.0000
2026/07/02	2044	06/05/2027	9.08 Call	Bond Future	4568.1100	4.5681	4442.0000	4.4420	2.761	0.0000
2026/07/02	2044	06/05/2027	9.08 Put	Bond Future	4373.7500	4.3738	4473.9500	4.4740	2.291	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
2026/07/02	2044	05/08/2027		Bond Future	9.1005	97.2939	9.1284	97.0635	0.307	0.0000	0.0000
2026/07/02	2044	05/08/2027	9.44 Call	Bond Future	6606.4700	6.6065	6460.3100	6.4603	2.212	0.0000	0.0000
2026/07/02	2044	05/08/2027	9.44 Put	Bond Future	3859.0800	3.8591	3943.3100	3.9433	2.183	0.0000	0.0000
2026/07/02	2046	06/08/2026		Bond Future	146.1429	146.1429	146.3980	146.3980	0.175	0.0000	0.0000
2026/07/02	2046	06/08/2026	122.38 Call	Bond Future	23762.8800	23.7629	24018.0300	24.0180	1.074	0.0000	0.0000
2026/07/02	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2046	05/11/2026		Bond Future	146.4998	146.4998	146.7594	146.7594	0.177	0.0000	0.0000
2026/07/02	2046	05/11/2026	125.48 Call	Bond Future	21019.7500	21.0198	21279.3700	21.2794	1.235	0.0000	0.0000
2026/07/02	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2046	04/02/2027		Bond Future	149.3521	149.3521	149.6163	149.6163	0.177	0.0000	0.0000
2026/07/02	2046	04/02/2027	131.09 Call	Bond Future	18262.0800	18.2621	18526.3000	18.5263	1.447	0.0000	0.0000
2026/07/02	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2046	06/05/2027		Bond Future	149.8407	149.8407	150.1101	150.1101	0.180	0.0000	0.0000
2026/07/02	2046	06/05/2027	148.99 Call	Bond Future	850.6700	0.8507	1120.1000	1.1201	31.673	0.0000	0.0000
2026/07/02	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2046	05/08/2027		Bond Future	152.7329	152.7329	153.0079	153.0079	0.180	0.0000	0.0000
2026/07/02	2046	05/08/2027	149.17 Call	Bond Future	3562.9100	3.5629	3837.9400	3.8379	7.719	0.0000	0.0000
2026/07/02	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2050	06/08/2026		Bond Future	148.5036	148.5036	148.7982	148.7982	0.198	0.0000	0.0000
2026/07/02	2050	06/08/2026	123.27 Call	Bond Future	25233.5700	25.2336	25528.2000	25.5282	1.168	0.0000	0.0000
2026/07/02	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2050	05/11/2026		Bond Future	151.2669	151.2669	151.5666	151.5666	0.198	0.0000	0.0000
2026/07/02	2050	05/11/2026	123.84 Call	Bond Future	27426.8700	27.4269	27726.5700	27.7266	1.093	0.0000	0.0000
2026/07/02	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2050	04/02/2027		Bond Future	151.6795	151.6795	151.9848	151.9848	0.201	0.0000	0.0000
2026/07/02	2050	04/02/2027	132.39 Call	Bond Future	19289.4500	19.2895	19594.8100	19.5948	1.583	0.0000	0.0000
2026/07/02	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2050	06/05/2027		Bond Future	154.6318	154.6318	154.9433	154.9433	0.201	0.0000	0.0000
2026/07/02	2050	06/05/2027	150.46 Call	Bond Future	4171.8200	4.1718	4483.2700	4.4833	7.466	0.0000	0.0000
2026/07/02	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	2050	05/08/2027		Bond Future	155.0223	155.0223	155.3395	155.3395	0.205	0.0000	0.0000
2026/07/02	2050	05/08/2027	152.97 Call	Bond Future	2052.3200	2.0523	2369.5400	2.3695	15.457	0.0000	0.0000
2026/07/02	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	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	
2026/07/02	AL37	06/08/2026		Index Future	1303.2750	1303.2750	1304.3720	1304.3720	0.084	0.0000	0.0000
2026/07/02	AL37	05/11/2026		Index Future	1327.4690	1327.4690	1328.5820	1328.5820	0.084	0.0000	0.0000
2026/07/02	AL37	04/02/2027		Index Future	1352.9970	1352.9970	1354.1290	1354.1290	0.084	0.0000	0.0000
2026/07/02	AL37	06/05/2027		Index Future	1379.0270	1379.0270	1380.1810	1380.1810	0.084	0.0000	0.0000
2026/07/02	AL37	05/08/2027		Index Future	1405.0800	1405.0800	1406.2580	1406.2580	0.084	0.0000	0.0000
2026/07/02	AL7T	06/08/2026		Index Future	1706.6910	1706.6910	1706.2520	1706.2520	0.026	0.0000	0.0000
2026/07/02	AL7T	05/11/2026		Index Future	1738.3740	1738.3740	1737.9230	1737.9230	0.026	0.0000	0.0000
2026/07/02	AL7T	04/02/2027		Index Future	1771.8030	1771.8030	1771.3400	1771.3400	0.026	0.0000	0.0000
2026/07/02	AL7T	06/05/2027		Index Future	1805.8910	1805.8910	1805.4190	1805.4190	0.026	0.0000	0.0000
2026/07/02	AL7T	05/08/2027		Index Future	1840.0080	1840.0080	1839.5310	1839.5310	0.026	0.0000	0.0000
2026/07/02	ALBI	06/08/2026		Index Future	1440.9070	1440.9070	1440.2250	1440.2250	0.047	0.0000	0.0000
2026/07/02	ALBI	05/11/2026		Index Future	1467.6550	1467.6550	1466.9580	1466.9580	0.047	0.0000	0.0000
2026/07/02	ALBI	04/02/2027		Index Future	1495.8780	1495.8780	1495.1650	1495.1650	0.048	0.0000	0.0000
2026/07/02	ALBI	06/05/2027		Index Future	1524.6570	1524.6570	1523.9310	1523.9310	0.048	0.0000	0.0000
2026/07/02	ALBI	05/08/2027		Index Future	1553.4620	1553.4620	1552.7240	1552.7240	0.048	0.0000	0.0000
2026/07/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/07/02	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
2026/07/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/02	ES33	06/08/2026		Bond Future	8.7131	96.7259	8.7176	96.7036	0.051	0.0000
2026/07/02	ES33	06/08/2026	12.02 Call	Bond Future	14857.2300	14.8572	14834.9700	14.8350	0.150	0.0000
2026/07/02	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	ES33	05/11/2026		Bond Future	8.7652	94.7325	8.7699	94.7096	0.054	0.0000
2026/07/02	ES33	05/11/2026	10.83 Call	Bond Future	9404.1400	9.4041	9381.1900	9.3812	0.244	0.0000
2026/07/02	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	ES33	04/02/2027		Bond Future	8.8118	96.5771	8.8168	96.5536	0.057	0.0000
2026/07/02	ES33	04/02/2027	9.70 Call	Bond Future	4080.5000	4.0805	4056.9900	4.0570	0.576	0.0000
2026/07/02	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	ES33	06/05/2027		Bond Future	8.8576	94.6610	8.8628	94.6370	0.059	0.0000
2026/07/02	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
2026/07/02	ES33	06/05/2027	8.80 Put	Bond Future	264.3500	0.2644	288.2700	0.2883	9.049	0.0000	0.0000
2026/07/02	ES33	05/08/2027		Bond Future	8.9133	96.4867	8.9188	96.4625	0.061	0.0000	0.0000
2026/07/02	ES33	05/08/2027	9.27 Call	Bond Future	1566.3000	1.5663	1542.0800	1.5421	1.546	0.0000	0.0000
2026/07/02	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	ES42	06/08/2026		Bond Future	9.2821	96.1094	9.2967	95.9958	0.157	0.0000	0.0000
2026/07/02	ES42	06/08/2026	12.65 Call	Bond Future	21635.0900	21.6351	21521.4900	21.5215	0.525	0.0000	0.0000
2026/07/02	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	ES42	05/11/2026		Bond Future	9.3312	93.6338	9.3463	93.5179	0.162	0.0000	0.0000
2026/07/02	ES42	05/11/2026	11.66 Call	Bond Future	15668.9800	15.6690	15553.0500	15.5531	0.740	0.0000	0.0000
2026/07/02	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	ES42	04/02/2027		Bond Future	9.3752	95.4574	9.3908	95.3390	0.166	0.0000	0.0000
2026/07/02	ES42	04/02/2027	10.29 Call	Bond Future	6597.4500	6.5975	6479.0900	6.4791	1.794	0.0000	0.0000
2026/07/02	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	ES42	06/05/2027		Bond Future	9.4216	93.0507	9.4377	92.9300	0.171	0.0000	0.0000
2026/07/02	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	ES42	06/05/2027	9.33 Put	Bond Future	691.6400	0.6916	812.3300	0.8123	17.450	0.0000	0.0000
2026/07/02	ES42	05/08/2027		Bond Future	9.4733	94.8443	9.4899	94.7215	0.175	0.0000	0.0000
2026/07/02	ES42	05/08/2027	9.84 Call	Bond Future	2662.2600	2.6623	2539.4300	2.5394	4.614	0.0000	0.0000
2026/07/02	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	GOVI	06/08/2026		GOVI	1414.2960	1414.2960	1413.5560	1413.5560	0.052	0.0000	0.0000
2026/07/02	GOVI	06/08/2026	1,189. Call 00	GOVI	2252960.0000	225.2960	2245560.0000	224.5560	0.328	0.0000	0.0000
2026/07/02	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	GOVI	05/11/2026		GOVI	1440.5510	1440.5510	1439.7940	1439.7940	0.053	0.0000	0.0000
2026/07/02	GOVI	05/11/2026	1,277. Call 00	GOVI	1635510.0000	163.5510	1627940.0000	162.7940	0.463	0.0000	0.0000
2026/07/02	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	GOVI	04/02/2027		GOVI	1468.2530	1468.2530	1467.4790	1467.4790	0.053	0.0000	0.0000
2026/07/02	GOVI	04/02/2027	1,369. Call 00	GOVI	992530.0000	99.2530	984790.0000	98.4790	0.780	0.0000	0.0000
2026/07/02	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	GOVI	06/05/2027		GOVI	1496.5000	1496.5000	1495.7120	1495.7120	0.053	0.0000	0.0000
2026/07/02	GOVI	06/05/2027	1,427. Call 00	GOVI	695000.0000	69.5000	687120.0000	68.7120	1.134	0.0000	0.0000
2026/07/02	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	GOVI	05/08/2027		GOVI	1524.7730	1524.7730	1523.9720	1523.9720	0.053	0.0000	0.0000
2026/07/02	GOVI	05/08/2027	1,465. Call 00	GOVI	597730.0000	59.7730	589720.0000	58.9720	1.340	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
2026/07/02	GOVI	05/08/2027	1,465. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/02	I258	06/08/2026		Bond Future		136.5017	136.5017	136.5404	136.5404	0.028	0.0000	0.0000
2026/07/02	I258	06/08/2026	112.95 Call	Bond Future		23551.7589	23.5518	23590.4698	23.5905	0.164	0.0000	0.0000
2026/07/02	I258	06/08/2026	112.95 Put	Bond Future		0.0789	0.0001	0.0598	0.0001	24.207	0.0000	0.0000
2026/07/02	I258	05/11/2026		Bond Future		139.0420	139.0420	139.0809	139.0809	0.028	0.0000	0.0000
2026/07/02	I258	05/11/2026	114.95 Call	Bond Future		24145.2960	24.1453	24182.2322	24.1822	0.153	0.0000	0.0000
2026/07/02	I258	05/11/2026	114.95 Put	Bond Future		53.3260	0.0533	51.3422	0.0513	3.720	0.0000	0.0000
2026/07/02	I258	04/02/2027		Bond Future		138.7969	138.7969	138.8361	138.8361	0.028	0.0000	0.0000
2026/07/02	I258	04/02/2027	118.90 Call	Bond Future		20389.0340	20.3890	20420.8203	20.4208	0.156	0.0000	0.0000
2026/07/02	I258	04/02/2027	118.90 Put	Bond Future		492.0940	0.4921	484.6903	0.4847	1.505	0.0000	0.0000
2026/07/02	I258	06/05/2027		Bond Future		141.4983	141.4983	141.5384	141.5384	0.028	0.0000	0.0000
2026/07/02	I258	06/05/2027	134.78 Call	Bond Future		10590.9130	10.5909	10608.1354	10.6081	0.163	0.0000	0.0000
2026/07/02	I258	06/05/2027	134.78 Put	Bond Future		3872.6330	3.8726	3849.6954	3.8497	0.592	0.0000	0.0000
2026/07/02	I258	05/08/2027		Bond Future		141.2054	141.2054	141.2462	141.2462	0.029	0.0000	0.0000
2026/07/02	I258	05/08/2027	138.93 Call	Bond Future		8703.4659	8.7035	8717.6200	8.7176	0.163	0.0000	0.0000
2026/07/02	I258	05/08/2027	138.93 Put	Bond Future		6428.0859	6.4281	6401.4300	6.4014	0.415	0.0000	0.0000
2026/07/02	IGOV	06/08/2026		Index Future		456.3040	456.3040	456.8330	456.8330	0.116	0.0000	0.0000
2026/07/02	IGOV	05/11/2026		Index Future		464.8870	464.8870	465.4250	465.4250	0.116	0.0000	0.0000
2026/07/02	IGOV	04/02/2027		Index Future		473.9360	473.9360	474.4850	474.4850	0.116	0.0000	0.0000
2026/07/02	IGOV	06/05/2027		Index Future		483.1620	483.1620	483.7210	483.7210	0.116	0.0000	0.0000
2026/07/02	IGOV	05/08/2027		Index Future		492.3960	492.3960	492.9670	492.9670	0.116	0.0000	0.0000
2026/07/02	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/07/02	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/02	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/02	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/02	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/02	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/02	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/02	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/02	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/02	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/02	R033	06/08/2026		Bond Future		8.0806	113.3510	8.0648	113.4355	0.195	0.0000	0.0000
2026/07/02	R033	06/08/2026	10.25 Call	Bond Future		10897.3800	10.8974	10981.7400	10.9817	0.774	0.0000	0.0000
2026/07/02	R033	06/08/2026	10.25 Put	Bond Future		0.6700	0.0007	0.5100	0.0005	23.881	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	
2026/07/02	R033	05/11/2026		Bond Future	8.1095	110.3911	8.0930	110.4769	0.203	0.0000	0.0000
2026/07/02	R033	05/11/2026	9.33 Call	Bond Future	6430.7500	6.4308	6502.4900	6.5025	1.116	0.0000	0.0000
2026/07/02	R033	05/11/2026	9.33 Put	Bond Future	316.5400	0.3165	302.5100	0.3025	4.432	0.0000	0.0000
2026/07/02	R033	04/02/2027		Bond Future	8.1278	112.5147	8.1105	112.6019	0.213	0.0000	0.0000
2026/07/02	R033	04/02/2027	8.65 Call	Bond Future	3803.7800	3.8038	3858.9000	3.8589	1.449	0.0000	0.0000
2026/07/02	R033	04/02/2027	8.65 Put	Bond Future	1220.0600	1.2201	1187.9800	1.1880	2.629	0.0000	0.0000
2026/07/02	R033	06/05/2027		Bond Future	8.1468	109.6356	8.1285	109.7245	0.225	0.0000	0.0000
2026/07/02	R033	06/05/2027	7.93 Call	Bond Future	1834.5500	1.8346	1870.0700	1.8701	1.936	0.0000	0.0000
2026/07/02	R033	06/05/2027	7.93 Put	Bond Future	2892.3700	2.8924	2839.0000	2.8390	1.845	0.0000	0.0000
2026/07/02	R033	05/08/2027		Bond Future	8.1753	111.7253	8.1559	111.8162	0.238	0.0000	0.0000
2026/07/02	R033	05/08/2027	8.54 Call	Bond Future	3611.6800	3.6117	3664.1400	3.6641	1.453	0.0000	0.0000
2026/07/02	R033	05/08/2027	8.54 Put	Bond Future	1925.0300	1.9250	1886.6500	1.8867	1.994	0.0000	0.0000
2026/07/02	R035	06/08/2026	7.70 Put	Bond Future	3692.3000	3.6923	3712.4000	3.7124	0.544	0.0000	0.0000
2026/07/02	R035	06/08/2026	7.70 Call	Bond Future	116.4500	0.1165	107.6500	0.1077	7.557	0.0000	0.0000
2026/07/02	R035	06/08/2026	7.90 Put	Bond Future	2591.8300	2.5918	2604.5400	2.6045	0.490	0.0000	0.0000
2026/07/02	R035	06/08/2026	7.90 Call	Bond Future	299.3100	0.2993	283.1200	0.2831	5.409	0.0000	0.0000
2026/07/02	R035	06/08/2026	8.34 Call	Bond Future	1392.3200	1.3923	1360.0800	1.3601	2.316	0.0000	0.0000
2026/07/02	R035	06/08/2026	8.34 Put	Bond Future	930.3900	0.9304	927.0500	0.9271	0.359	0.0000	0.0000
2026/07/02	R035	06/08/2026	7.95 Put	Bond Future	2344.8800	2.3449	2355.4900	2.3555	0.452	0.0000	0.0000
2026/07/02	R035	06/08/2026	7.95 Call	Bond Future	370.1000	0.3701	351.8100	0.3518	4.942	0.0000	0.0000
2026/07/02	R035	06/08/2026	8.29 Put	Bond Future	1060.4000	1.0604	1058.2700	1.0583	0.201	0.0000	0.0000
2026/07/02	R035	06/08/2026	8.29 Call	Bond Future	1214.0200	1.2140	1182.9900	1.1830	2.556	0.0000	0.0000
2026/07/02	R035	06/08/2026	8.79 Put	Bond Future	255.5200	0.2555	249.4300	0.2494	2.383	0.0000	0.0000
2026/07/02	R035	06/08/2026	8.79 Call	Bond Future	3439.6000	3.4396	3404.6100	3.4046	1.017	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.39 Call	Bond Future	6709.4700	6.7095	6678.1800	6.6782	0.466	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.39 Put	Bond Future	38.9400	0.0389	36.5500	0.0366	6.138	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.71 Call	Bond Future	8479.3200	8.4793	8449.2700	8.4493	0.354	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.71 Put	Bond Future	13.6400	0.0136	12.4900	0.0125	8.431	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.21 Call	Bond Future	5711.0500	5.7111	5678.7200	5.6787	0.566	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.21 Put	Bond Future	69.7100	0.0697	66.2800	0.0663	4.920	0.0000	0.0000
2026/07/02	R035	06/08/2026	8.71 Put	Bond Future	324.9700	0.3250	318.6100	0.3186	1.957	0.0000	0.0000
2026/07/02	R035	06/08/2026	8.71 Call	Bond Future	3031.9600	3.0320	2996.7000	2.9967	1.163	0.0000	0.0000
2026/07/02	R035	06/08/2026	10.22 Call	Bond Future	11240.6000	11.2406	11211.3800	11.2114	0.260	0.0000	0.0000
2026/07/02	R035	06/08/2026	10.22 Put	Bond Future	2.6300	0.0026	2.3100	0.0023	12.167	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.72 Call	Bond Future	8534.2800	8.5343	8504.2600	8.5043	0.352	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.72 Put	Bond Future	13.2000	0.0132	12.0800	0.0121	8.485	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.22 Put	Bond Future	67.5600	0.0676	64.1900	0.0642	4.988	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.22 Call	Bond Future	5766.4400	5.7664	5734.1700	5.7342	0.560	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	
2026/07/02	R035	06/08/2026	10.13 Call	Bond Future	10760.0000	10.7600	10730.7000	10.7307	0.272	0.0000	0.0000
2026/07/02	R035	06/08/2026	10.13 Put	Bond Future	3.5000	0.0035	3.1000	0.0031	11.429	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.63 Call	Bond Future	8038.7200	8.0387	8008.4300	8.0084	0.377	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.63 Put	Bond Future	17.7300	0.0177	16.3400	0.0163	7.840	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.13 Put	Bond Future	89.5600	0.0896	85.6100	0.0856	4.410	0.0000	0.0000
2026/07/02	R035	06/08/2026	9.13 Call	Bond Future	5268.9200	5.2689	5236.0700	5.2361	0.623	0.0000	0.0000
2026/07/02	R035	06/08/2026		Bond Future	8.2652	107.6581	8.2698	107.6292	0.057	0.0000	0.0000
2026/07/02	R035	06/08/2026	11.06 Call	Bond Future	15577.3600	15.5774	15548.4500	15.5485	0.186	0.0000	0.0000
2026/07/02	R035	06/08/2026	11.06 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/07/02	R035	05/11/2026		Bond Future	8.2978	105.1338	8.3028	105.1041	0.059	0.0000	0.0000
2026/07/02	R035	05/11/2026	10.03 Call	Bond Future	10021.3200	10.0213	9990.1300	9.9901	0.311	0.0000	0.0000
2026/07/02	R035	05/11/2026	10.03 Put	Bond Future	196.0500	0.1961	194.5500	0.1946	0.765	0.0000	0.0000
2026/07/02	R035	05/11/2026	9.80 Call	Bond Future	8856.8200	8.8568	8825.5600	8.8256	0.353	0.0000	0.0000
2026/07/02	R035	05/11/2026	9.80 Put	Bond Future	264.3400	0.2643	262.7700	0.2628	0.594	0.0000	0.0000
2026/07/02	R035	05/11/2026	9.30 Call	Bond Future	6355.8600	6.3559	6325.0100	6.3250	0.485	0.0000	0.0000
2026/07/02	R035	05/11/2026	9.30 Put	Bond Future	517.1200	0.5171	515.9600	0.5160	0.224	0.0000	0.0000
2026/07/02	R035	05/11/2026	8.80 Put	Bond Future	1018.9000	1.0189	1019.9000	1.0199	0.098	0.0000	0.0000
2026/07/02	R035	05/11/2026	8.80 Call	Bond Future	3999.3200	3.9993	3970.6300	3.9706	0.717	0.0000	0.0000
2026/07/02	R035	05/11/2026	8.97 Call	Bond Future	4772.7000	4.7727	4742.9700	4.7430	0.623	0.0000	0.0000
2026/07/02	R035	05/11/2026	8.97 Put	Bond Future	808.4400	0.8084	808.4000	0.8084	0.005	0.0000	0.0000
2026/07/02	R035	05/11/2026	8.47 Call	Bond Future	2637.1300	2.6371	2611.6500	2.6117	0.966	0.0000	0.0000
2026/07/02	R035	05/11/2026	8.47 Put	Bond Future	1602.6400	1.6026	1606.8500	1.6069	0.263	0.0000	0.0000
2026/07/02	R035	05/11/2026	7.97 Put	Bond Future	3119.2600	3.1193	3131.5500	3.1316	0.394	0.0000	0.0000
2026/07/02	R035	05/11/2026	7.97 Call	Bond Future	1111.8700	1.1119	1094.4700	1.0945	1.565	0.0000	0.0000
2026/07/02	R035	04/02/2027		Bond Future	8.3230	107.1559	8.3282	107.1255	0.062	0.0000	0.0000
2026/07/02	R035	04/02/2027	9.02 Call	Bond Future	5242.8500	5.2429	5215.3000	5.2153	0.525	0.0000	0.0000
2026/07/02	R035	04/02/2027	9.02 Put	Bond Future	1231.8500	1.2319	1234.7000	1.2347	0.231	0.0000	0.0000
2026/07/02	R035	04/02/2027	7.70 Put	Bond Future	4747.1300	4.7471	4764.6200	4.7646	0.368	0.0000	0.0000
2026/07/02	R035	04/02/2027	7.70 Call	Bond Future	984.1500	0.9842	971.2400	0.9712	1.312	0.0000	0.0000
2026/07/02	R035	04/02/2027	8.20 Put	Bond Future	2855.7500	2.8558	2866.4200	2.8664	0.374	0.0000	0.0000
2026/07/02	R035	04/02/2027	8.20 Call	Bond Future	2126.3600	2.1264	2106.6300	2.1066	0.928	0.0000	0.0000
2026/07/02	R035	04/02/2027	8.85 Call	Bond Future	4511.3300	4.5113	4484.9000	4.4849	0.586	0.0000	0.0000
2026/07/02	R035	04/02/2027	8.85 Put	Bond Future	1459.8800	1.4599	1463.8500	1.4639	0.272	0.0000	0.0000
2026/07/02	R035	04/02/2027	9.43 Call	Bond Future	7101.3000	7.1013	7071.9000	7.0719	0.414	0.0000	0.0000
2026/07/02	R035	04/02/2027	9.43 Put	Bond Future	824.4100	0.8244	825.4100	0.8254	0.121	0.0000	0.0000
2026/07/02	R035	04/02/2027	8.93 Call	Bond Future	4852.0300	4.8520	4825.0400	4.8250	0.556	0.0000	0.0000
2026/07/02	R035	04/02/2027	8.93 Put	Bond Future	1347.5400	1.3475	1350.9500	1.3510	0.253	0.0000	0.0000
2026/07/02	R035	04/02/2027	8.43 Put	Bond Future	2244.7200	2.2447	2252.5800	2.2526	0.350	0.0000	0.0000
2026/07/02	R035	04/02/2027	8.43 Call	Bond Future	2873.7900	2.8738	2851.2500	2.8513	0.784	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
2026/07/02	R035	06/05/2027		Bond Future	8.3447	104.7120	8.3501	104.6810	0.064	0.0000
2026/07/02	R035	06/05/2027	8.25 Call	Bond Future	2577.9500	2.5780	2558.4200	2.5584	0.758	0.0000
2026/07/02	R035	06/05/2027	8.25 Put	Bond Future	3125.7400	3.1257	3137.2000	3.1372	0.367	0.0000
2026/07/02	R035	05/08/2027		Bond Future	8.3742	106.7087	8.3798	106.6773	0.067	0.0000
2026/07/02	R035	05/08/2027	8.72 Call	Bond Future	4318.8800	4.3189	4295.8900	4.2959	0.532	0.0000
2026/07/02	R035	05/08/2027	8.72 Put	Bond Future	2400.8900	2.4009	2409.2200	2.4092	0.347	0.0000
2026/07/02	R038	06/08/2026		Bond Future	8.6796	119.8394	8.6791	119.8437	0.006	0.0000
2026/07/02	R038	06/08/2026	11.77 Call	Bond Future	21482.5100	21.4825	21486.8400	21.4868	0.020	0.0000
2026/07/02	R038	06/08/2026	11.77 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/07/02	R038	05/11/2026		Bond Future	8.7213	116.5575	8.7208	116.5616	0.006	0.0000
2026/07/02	R038	05/11/2026	10.72 Call	Bond Future	14536.1600	14.5362	14536.5100	14.5365	0.002	0.0000
2026/07/02	R038	05/11/2026	10.72 Put	Bond Future	184.5600	0.1846	180.8100	0.1808	2.032	0.0000
2026/07/02	R038	04/02/2027		Bond Future	8.7564	118.7998	8.7559	118.8037	0.006	0.0000
2026/07/02	R038	04/02/2027	9.60 Call	Bond Future	7759.0000	7.7590	7754.8800	7.7549	0.053	0.0000
2026/07/02	R038	04/02/2027	9.60 Put	Bond Future	1484.5800	1.4846	1476.5200	1.4765	0.543	0.0000
2026/07/02	R038	06/05/2027		Bond Future	8.7927	115.6003	8.7922	115.6044	0.006	0.0000
2026/07/02	R038	06/05/2027	8.71 Call	Bond Future	3596.9200	3.5969	3592.6300	3.5926	0.119	0.0000
2026/07/02	R038	06/05/2027	8.71 Put	Bond Future	4227.1300	4.2271	4218.7400	4.2187	0.198	0.0000
2026/07/02	R038	05/08/2027		Bond Future	8.8362	117.8036	8.8356	117.8080	0.007	0.0000
2026/07/02	R038	05/08/2027	9.15 Call	Bond Future	5740.0500	5.7401	5737.1800	5.7372	0.050	0.0000
2026/07/02	R038	05/08/2027	9.15 Put	Bond Future	3437.4800	3.4375	3430.2100	3.4302	0.211	0.0000
2026/07/02	R053	06/08/2026	8.10 Put	Bond Future	10102.3900	10.1024	10270.6800	10.2707	1.666	0.0000
2026/07/02	R053	06/08/2026	8.10 Call	Bond Future	120.7200	0.1207	103.8200	0.1038	13.999	0.0000
2026/07/02	R053	06/08/2026	8.60 Put	Bond Future	4248.8100	4.2488	4351.0600	4.3511	2.407	0.0000
2026/07/02	R053	06/08/2026	8.60 Call	Bond Future	1096.5600	1.0966	1013.6200	1.0136	7.564	0.0000
2026/07/02	R053	06/08/2026	9.10 Call	Bond Future	4381.8100	4.3818	4221.8900	4.2219	3.650	0.0000
2026/07/02	R053	06/08/2026	9.10 Put	Bond Future	1246.8700	1.2469	1272.1400	1.2721	2.027	0.0000
2026/07/02	R053	06/08/2026		Bond Future	8.8456	132.5195	8.8603	132.3343	0.167	0.0000
2026/07/02	R053	06/08/2026	12.28 Call	Bond Future	33408.2200	33.4082	33223.0300	33.2230	0.554	0.0000
2026/07/02	R053	06/08/2026	12.28 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/07/02	R053	06/08/2026	9.60 Call	Bond Future	9247.4100	9.2474	9062.8900	9.0629	1.995	0.0000
2026/07/02	R053	06/08/2026	9.60 Put	Bond Future	314.9900	0.3150	315.6600	0.3157	0.213	0.0000
2026/07/02	R053	05/11/2026		Bond Future	8.8788	129.0923	8.8940	128.9034	0.171	0.0000
2026/07/02	R053	05/11/2026	11.21 Call	Bond Future	24531.3800	24.5314	24344.3700	24.3444	0.762	0.0000
2026/07/02	R053	05/11/2026	11.21 Put	Bond Future	214.8000	0.2148	216.7100	0.2167	0.889	0.0000
2026/07/02	R053	04/02/2027		Bond Future	8.9071	131.5757	8.9227	131.3829	0.175	0.0000
2026/07/02	R053	04/02/2027	9.99 Call	Bond Future	14318.7800	14.3188	14154.3800	14.1544	1.148	0.0000
2026/07/02	R053	04/02/2027	9.99 Put	Bond Future	2016.3600	2.0164	2044.6900	2.0447	1.405	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
2026/07/02	R053	06/05/2027		Bond Future	8.9359	128.2437	8.9519	128.0474	0.179	0.0000
2026/07/02	R053	06/05/2027	8.92 Call	Bond Future	6365.0700	6.3651	6252.9300	6.2529	1.762	0.0000
2026/07/02	R053	06/05/2027	8.92 Put	Bond Future	6559.8100	6.5598	6644.0000	6.6440	1.283	0.0000
2026/07/02	R053	05/08/2027		Bond Future	8.9690	130.6882	8.9855	130.4882	0.184	0.0000
2026/07/02	R053	05/08/2027	9.28 Call	Bond Future	9399.9200	9.3999	9269.9500	9.2700	1.383	0.0000
2026/07/02	R053	05/08/2027	9.28 Put	Bond Future	5709.6600	5.7097	5779.6300	5.7796	1.225	0.0000
2026/07/02	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/07/02	R186	06/08/2026	8.57 Call	Bond Future	33.7700	0.0338	33.3000	0.0333	1.392	0.0000
2026/07/02	R186	06/08/2026	8.57 Put	Bond Future	33.7700	0.0338	33.3000	0.0333	1.392	0.0000
2026/07/02	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/07/02	R186	05/11/2026	8.12 Call	Bond Future	31.4200	0.0314	31.2900	0.0313	0.414	0.0000
2026/07/02	R186	05/11/2026	8.12 Put	Bond Future	31.4200	0.0314	31.2900	0.0313	0.414	0.0000
2026/07/02	R202	06/08/2026		Bond Future	303.3366	303.3366	302.6406	302.6406	0.229	0.0000
2026/07/02	R202	06/08/2026	278.86 Call	Bond Future	24476.6400	24.4766	23780.5800	23.7806	2.844	0.0000
2026/07/02	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	R202	05/11/2026		Bond Future	308.9812	308.9812	308.2714	308.2714	0.230	0.0000
2026/07/02	R202	05/11/2026	280.46 Call	Bond Future	28521.2100	28.5212	27811.3900	27.8114	2.489	0.0000
2026/07/02	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	R202	04/02/2027		Bond Future	309.4010	309.4010	308.6766	308.6766	0.234	0.0000
2026/07/02	R202	04/02/2027	294.73 Call	Bond Future	14670.9600	14.6710	13946.5600	13.9466	4.938	0.0000
2026/07/02	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	R202	06/05/2027		Bond Future	315.4234	315.4234	314.6851	314.6851	0.234	0.0000
2026/07/02	R202	06/05/2027	306.99 Call	Bond Future	8433.4200	8.4334	7695.1000	7.6951	8.755	0.0000
2026/07/02	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	R202	05/08/2027		Bond Future	315.7794	315.7794	315.0269	315.0269	0.238	0.0000
2026/07/02	R202	05/08/2027	312.97 Call	Bond Future	2809.4300	2.8094	2056.9300	2.0569	26.785	0.0000
2026/07/02	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	R209	06/08/2026		Bond Future	8.4057	88.2315	8.4103	88.2041	0.055	0.0000
2026/07/02	R209	06/08/2026	11.39 Call	Bond Future	15565.0500	15.5651	15537.5900	15.5376	0.176	0.0000
2026/07/02	R209	06/08/2026	11.39 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/07/02	R209	05/11/2026		Bond Future	8.4376	86.7008	8.4424	86.6727	0.057	0.0000
2026/07/02	R209	05/11/2026	10.32 Call	Bond Future	10271.8600	10.2719	10242.3100	10.2423	0.288	0.0000
2026/07/02	R209	05/11/2026	10.32 Put	Bond Future	158.0900	0.1581	156.6700	0.1567	0.898	0.0000
2026/07/02	R209	04/02/2027		Bond Future	8.4625	88.3686	8.4675	88.3397	0.060	0.0000
2026/07/02	R209	04/02/2027	9.28 Call	Bond Future	5600.5500	5.6006	5573.6000	5.5736	0.481	0.0000
2026/07/02	R209	04/02/2027	9.28 Put	Bond Future	1086.9500	1.0870	1088.8900	1.0889	0.178	0.0000
2026/07/02	R209	04/02/2027	8.96 Call	Bond Future	4269.6800	4.2697	4244.5900	4.2446	0.588	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	
2026/07/02	R209	04/02/2027	8.96 Put	Bond Future	1486.2900	1.4863	1490.0900	1.4901	0.256	0.0000	0.0000
2026/07/02	R209	04/02/2027	8.03 Put	Bond Future	3848.0000	3.8480	3861.8400	3.8618	0.360	0.0000	0.0000
2026/07/02	R209	04/02/2027	8.03 Call	Bond Future	1332.8800	1.3329	1317.8300	1.3178	1.129	0.0000	0.0000
2026/07/02	R209	06/05/2027		Bond Future	8.4881	86.9164	8.4933	86.8870	0.062	0.0000	0.0000
2026/07/02	R209	06/05/2027	8.41 Call	Bond Future	2609.0500	2.6091	2590.0800	2.5901	0.727	0.0000	0.0000
2026/07/02	R209	06/05/2027	8.41 Put	Bond Future	3048.0800	3.0481	3058.4800	3.0585	0.341	0.0000	0.0000
2026/07/02	R209	06/05/2027	9.32 Call	Bond Future	5919.6900	5.9197	5893.8800	5.8939	0.436	0.0000	0.0000
2026/07/02	R209	06/05/2027	9.32 Put	Bond Future	1410.1000	1.4101	1413.6600	1.4137	0.252	0.0000	0.0000
2026/07/02	R209	06/05/2027	8.25 Put	Bond Future	3505.9700	3.5060	3518.0600	3.5181	0.345	0.0000	0.0000
2026/07/02	R209	06/05/2027	8.25 Call	Bond Future	2158.2600	2.1583	2140.9800	2.1410	0.801	0.0000	0.0000
2026/07/02	R209	05/08/2027		Bond Future	8.5204	88.5737	8.5258	88.5439	0.064	0.0000	0.0000
2026/07/02	R209	05/08/2027	8.87 Call	Bond Future	4284.5700	4.2846	4262.4700	4.2625	0.516	0.0000	0.0000
2026/07/02	R209	05/08/2027	8.87 Put	Bond Future	2389.4900	2.3895	2397.1700	2.3972	0.321	0.0000	0.0000
2026/07/02	R210	06/08/2026		Bond Future	269.7745	269.7745	269.8878	269.8878	0.042	0.0000	0.0000
2026/07/02	R210	06/08/2026	259.84 Call	Bond Future	9934.4700	9.9345	10047.7500	10.0478	1.140	0.0000	0.0000
2026/07/02	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	R210	05/11/2026		Bond Future	271.2132	271.2132	271.3279	271.3279	0.042	0.0000	0.0000
2026/07/02	R210	05/11/2026	253.33 Call	Bond Future	17883.1800	17.8832	17997.8500	17.9979	0.641	0.0000	0.0000
2026/07/02	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	R210	04/02/2027		Bond Future	276.4933	276.4933	276.6097	276.6097	0.042	0.0000	0.0000
2026/07/02	R210	04/02/2027	266.03 Call	Bond Future	10463.2700	10.4633	10579.6900	10.5797	1.113	0.0000	0.0000
2026/07/02	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	R210	06/05/2027		Bond Future	278.2091	278.2091	278.3276	278.3276	0.043	0.0000	0.0000
2026/07/02	R210	06/05/2027	271.13 Call	Bond Future	7079.0700	7.0791	7197.5800	7.1976	1.674	0.0000	0.0000
2026/07/02	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	R210	05/08/2027		Bond Future	283.5798	283.5798	283.7012	283.7012	0.043	0.0000	0.0000
2026/07/02	R210	05/08/2027	276.01 Call	Bond Future	7569.8200	7.5698	7691.2000	7.6912	1.603	0.0000	0.0000
2026/07/02	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	R213	06/08/2026		Bond Future	7.8734	99.8447	7.8474	99.9408	0.330	0.0000	0.0000
2026/07/02	R213	06/08/2026	9.69 Call	Bond Future	6431.0000	6.4310	6526.4700	6.5265	1.485	0.0000	0.0000
2026/07/02	R213	06/08/2026	9.69 Put	Bond Future	2.4200	0.0024	1.8400	0.0018	23.967	0.0000	0.0000
2026/07/02	R213	05/11/2026		Bond Future	7.8996	98.1279	7.8719	98.2255	0.351	0.0000	0.0000
2026/07/02	R213	05/11/2026	8.75 Call	Bond Future	3289.8900	3.2899	3366.1900	3.3662	2.319	0.0000	0.0000
2026/07/02	R213	05/11/2026	8.75 Put	Bond Future	351.3200	0.3513	330.0800	0.3301	6.046	0.0000	0.0000
2026/07/02	R213	04/02/2027		Bond Future	7.9123	100.0153	7.8826	100.1145	0.375	0.0000	0.0000
2026/07/02	R213	04/02/2027	8.14 Call	Bond Future	1839.4800	1.8395	1895.4600	1.8955	3.043	0.0000	0.0000
2026/07/02	R213	04/02/2027	8.14 Put	Bond Future	1081.0700	1.0811	1037.8100	1.0378	4.002	0.0000	0.0000
2026/07/02	R213	06/05/2027		Bond Future	7.9187	98.3858	7.8868	98.4871	0.403	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	
2026/07/02	R213	06/05/2027	7.56 Call	Bond Future	941.0600	0.9411	978.0900	0.9781	3.935	0.0000	0.0000
2026/07/02	R213	06/05/2027	7.56 Put	Bond Future	2087.4300	2.0874	2023.2300	2.0232	3.076	0.0000	0.0000
2026/07/02	R213	06/05/2027	9.25 Call	Bond Future	4613.8400	4.6138	4694.5900	4.6946	1.750	0.0000	0.0000
2026/07/02	R213	06/05/2027	9.25 Put	Bond Future	498.5200	0.4985	478.0400	0.4780	4.108	0.0000	0.0000
2026/07/02	R213	06/05/2027	8.13 Put	Bond Future	1257.3800	1.2574	1212.4100	1.2124	3.576	0.0000	0.0000
2026/07/02	R213	06/05/2027	8.13 Call	Bond Future	1925.2600	1.9253	1981.5200	1.9815	2.922	0.0000	0.0000
2026/07/02	R213	05/08/2027		Bond Future	7.9362	100.2623	7.9016	100.3656	0.435	0.0000	0.0000
2026/07/02	R213	05/08/2027	8.27 Call	Bond Future	2223.9100	2.2239	2284.5000	2.2845	2.724	0.0000	0.0000
2026/07/02	R213	05/08/2027	8.27 Put	Bond Future	1231.1000	1.2311	1188.3500	1.1884	3.473	0.0000	0.0000
2026/07/02	R213	05/08/2027	8.58 Call	Bond Future	2880.7300	2.8807	2948.8400	2.9488	2.364	0.0000	0.0000
2026/07/02	R213	05/08/2027	8.58 Put	Bond Future	977.1100	0.9771	941.8800	0.9419	3.606	0.0000	0.0000
2026/07/02	R213	05/08/2027	7.95 Put	Bond Future	1575.1300	1.5751	1523.2400	1.5232	3.294	0.0000	0.0000
2026/07/02	R213	05/08/2027	7.95 Call	Bond Future	1616.5600	1.6166	1668.0100	1.6680	3.183	0.0000	0.0000
2026/07/02	R214	06/08/2026		Bond Future	8.8775	83.6930	8.8922	83.5906	0.166	0.0000	0.0000
2026/07/02	R214	06/08/2026	11.97 Call	Bond Future	18067.1900	18.0672	17964.7700	17.9648	0.567	0.0000	0.0000
2026/07/02	R214	06/08/2026	11.97 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/07/02	R214	05/11/2026		Bond Future	8.9173	81.9332	8.9324	81.8287	0.170	0.0000	0.0000
2026/07/02	R214	05/11/2026	10.97 Call	Bond Future	12766.1700	12.7662	12663.4000	12.6634	0.805	0.0000	0.0000
2026/07/02	R214	05/11/2026	10.97 Put	Bond Future	184.1000	0.1841	185.8400	0.1858	0.945	0.0000	0.0000
2026/07/02	R214	04/02/2027		Bond Future	8.9525	83.5091	8.9682	83.4024	0.175	0.0000	0.0000
2026/07/02	R214	04/02/2027	9.90 Call	Bond Future	7356.1800	7.3562	7267.4400	7.2674	1.206	0.0000	0.0000
2026/07/02	R214	04/02/2027	9.90 Put	Bond Future	1238.6100	1.2386	1256.4800	1.2565	1.443	0.0000	0.0000
2026/07/02	R214	06/05/2027		Bond Future	8.9853	81.8159	9.0014	81.7072	0.180	0.0000	0.0000
2026/07/02	R214	06/05/2027	8.88 Call	Bond Future	3194.1300	3.1941	3135.4800	3.1355	1.836	0.0000	0.0000
2026/07/02	R214	06/05/2027	8.88 Put	Bond Future	3908.8000	3.9088	3958.8600	3.9589	1.281	0.0000	0.0000
2026/07/02	R214	05/08/2027		Bond Future	9.0238	83.3761	9.0404	83.2655	0.184	0.0000	0.0000
2026/07/02	R214	05/08/2027	9.32 Call	Bond Future	5121.6100	5.1216	5050.5600	5.0506	1.387	0.0000	0.0000
2026/07/02	R214	05/08/2027	9.32 Put	Bond Future	3179.9700	3.1800	3219.4800	3.2195	1.242	0.0000	0.0000
2026/07/02	R248	06/08/2026	9.20 Call	Bond Future	3509.2200	3.5092	3353.8100	3.3538	4.429	0.0000	0.0000
2026/07/02	R248	06/08/2026	9.20 Put	Bond Future	854.8900	0.8549	885.0000	0.8850	3.522	0.0000	0.0000
2026/07/02	R248	06/08/2026		Bond Future	8.9113	102.3811	8.9311	102.1955	0.222	0.0000	0.0000
2026/07/02	R248	06/08/2026	12.37 Call	Bond Future	25531.8500	25.5319	25346.3300	25.3463	0.727	0.0000	0.0000
2026/07/02	R248	06/08/2026	12.37 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/02	R248	06/08/2026	9.00 Call	Bond Future	2271.7300	2.2717	2140.2200	2.1402	5.789	0.0000	0.0000
2026/07/02	R248	06/08/2026	9.00 Put	Bond Future	1443.7700	1.4438	1497.7800	1.4978	3.741	0.0000	0.0000
2026/07/02	R248	06/08/2026	10.00 Call	Bond Future	9535.5000	9.5355	9350.4900	9.3505	1.940	0.0000	0.0000
2026/07/02	R248	06/08/2026	10.00 Put	Bond Future	93.8300	0.0938	94.3400	0.0943	0.544	0.0000	0.0000
2026/07/02	R248	05/11/2026		Bond Future	8.9480	99.8232	8.9684	99.6341	0.227	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	
2026/07/02	R248	05/11/2026	11.31 Call	Bond Future	18760.6300	18.7606	18574.5000	18.5745	0.992	0.0000	0.0000
2026/07/02	R248	05/11/2026	11.31 Put	Bond Future	162.2000	0.1622	165.2000	0.1652	1.850	0.0000	0.0000
2026/07/02	R248	04/02/2027		Bond Future	8.9806	101.7433	9.0015	101.5502	0.233	0.0000	0.0000
2026/07/02	R248	04/02/2027	10.11 Call	Bond Future	11057.5300	11.0575	10894.4600	10.8945	1.475	0.0000	0.0000
2026/07/02	R248	04/02/2027	10.11 Put	Bond Future	1454.4800	1.4545	1484.4600	1.4845	2.061	0.0000	0.0000
2026/07/02	R248	06/05/2027		Bond Future	9.0107	99.2587	9.0322	99.0620	0.239	0.0000	0.0000
2026/07/02	R248	06/05/2027	9.05 Call	Bond Future	5054.7900	5.0548	4942.0900	4.9421	2.230	0.0000	0.0000
2026/07/02	R248	06/05/2027	9.05 Put	Bond Future	4695.8200	4.6958	4779.7800	4.7798	1.788	0.0000	0.0000
2026/07/02	R248	05/08/2027		Bond Future	9.0457	101.1513	9.0679	100.9510	0.245	0.0000	0.0000
2026/07/02	R248	05/08/2027	9.37 Call	Bond Future	7122.0100	7.1220	6993.8700	6.9939	1.799	0.0000	0.0000
2026/07/02	R248	05/08/2027	9.37 Put	Bond Future	4251.0400	4.2510	4323.1500	4.3232	1.696	0.0000	0.0000
2026/07/02	R2R9	06/08/2026		Bond Future	8.7798	111.8562	8.7894	111.7798	0.109	0.0000	0.0000
2026/07/02	R2R9	06/08/2026	101.74 Call	Bond Future	98736.7100	98.7367	98660.2500	98.6603	0.077	0.0000	0.0000
2026/07/02	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	R2R9	05/11/2026		Bond Future	8.8222	108.9319	8.8321	108.8537	0.113	0.0000	0.0000
2026/07/02	R2R9	05/11/2026	98.56 Call	Bond Future	97961.8100	97.9618	97883.5900	97.8836	0.080	0.0000	0.0000
2026/07/02	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/02	R2R9	04/02/2027		Bond Future	8.8585	111.0274	8.8688	110.9475	0.117	0.0000	0.0000
2026/07/02	R2R9	04/02/2027	9.89 Call	Bond Future	8858.3800	8.8584	8788.5300	8.7885	0.789	0.0000	0.0000
2026/07/02	R2R9	04/02/2027	9.89 Put	Bond Future	1283.5700	1.2836	1293.5600	1.2936	0.778	0.0000	0.0000
2026/07/02	R2R9	06/05/2027		Bond Future	8.8959	108.1828	8.9066	108.1014	0.120	0.0000	0.0000
2026/07/02	R2R9	06/05/2027	8.83 Call	Bond Future	3718.6400	3.7186	3671.8300	3.6718	1.259	0.0000	0.0000
2026/07/02	R2R9	06/05/2027	8.83 Put	Bond Future	4221.3400	4.2213	4255.9000	4.2559	0.819	0.0000	0.0000
2026/07/02	R2R9	06/05/2027	9.64 Call	Bond Future	7629.4300	7.6294	7565.6000	7.5656	0.837	0.0000	0.0000
2026/07/02	R2R9	06/05/2027	9.64 Put	Bond Future	2174.5100	2.1745	2192.0500	2.1921	0.807	0.0000	0.0000
2026/07/02	R2R9	06/05/2027	8.94 Put	Bond Future	3842.5000	3.8425	3874.2500	3.8743	0.826	0.0000	0.0000
2026/07/02	R2R9	06/05/2027	8.94 Call	Bond Future	4176.8400	4.1768	4127.2200	4.1272	1.188	0.0000	0.0000
2026/07/02	R2R9	05/08/2027		Bond Future	8.9401	110.2448	8.9512	110.1621	0.124	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	9.26 Call	Bond Future	5833.5300	5.8335	5778.3100	5.7783	0.947	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	9.26 Put	Bond Future	3480.0800	3.4801	3507.5200	3.5075	0.788	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	9.68 Call	Bond Future	7930.7600	7.9308	7868.2700	7.8683	0.788	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	9.68 Put	Bond Future	2595.1000	2.5951	2615.2700	2.6153	0.777	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	8.90 Put	Bond Future	4549.2700	4.5493	4584.4800	4.5845	0.774	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	8.90 Call	Bond Future	4248.9400	4.2489	4201.4900	4.2015	1.117	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	9.53 Call	Bond Future	7162.6900	7.1627	7102.5700	7.1026	0.839	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	9.53 Put	Bond Future	2878.3500	2.8784	2900.8900	2.9009	0.783	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	8.82 Put	Bond Future	4835.9000	4.8359	4873.0000	4.8730	0.767	0.0000	0.0000
2026/07/02	R2R9	05/08/2027	8.82 Call	Bond Future	3933.2100	3.9332	3887.6500	3.8877	1.158	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
2026/07/02	R4R2	06/08/2026		Bond Future	8.9399	113.5640	8.9596	113.3881	0.220	0.0000
2026/07/02	R4R2	06/08/2026	102.06 Call	Bond Future	100146.7400	100.1467	99970.7800	99.9708	0.176	0.0000
2026/07/02	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	R4R2	05/11/2026		Bond Future	8.9830	110.5450	9.0034	110.3656	0.227	0.0000
2026/07/02	R4R2	05/11/2026	98.76 Call	Bond Future	99322.4100	99.3224	99142.9800	99.1430	0.181	0.0000
2026/07/02	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/02	R4R2	04/02/2027		Bond Future	9.0207	112.6715	9.0418	112.4885	0.233	0.0000
2026/07/02	R4R2	04/02/2027	10.13 Call	Bond Future	10465.0200	10.4650	10311.1300	10.3111	1.471	0.0000
2026/07/02	R4R2	04/02/2027	10.13 Put	Bond Future	1401.8900	1.4019	1431.0500	1.4311	2.080	0.0000
2026/07/02	R4R2	06/05/2027		Bond Future	9.0594	109.7325	9.0811	109.5459	0.240	0.0000
2026/07/02	R4R2	06/05/2027	9.00 Call	Bond Future	4304.6900	4.3047	4204.1300	4.2041	2.336	0.0000
2026/07/02	R4R2	06/05/2027	9.00 Put	Bond Future	4816.5700	4.8166	4902.5700	4.9026	1.786	0.0000
2026/07/02	R4R2	05/08/2027		Bond Future	9.1041	111.8240	9.1265	111.6340	0.247	0.0000
2026/07/02	R4R2	05/08/2027	9.44 Call	Bond Future	6769.4000	6.7694	6648.1600	6.6482	1.791	0.0000
2026/07/02	R4R2	05/08/2027	9.44 Put	Bond Future	3976.7800	3.9768	4045.5200	4.0455	1.729	0.0000
2026/07/02	RR87	06/08/2026		Bond Future	7.3051	100.8557	7.2549	100.8734	0.687	0.0000
2026/07/02	RR87	06/08/2026	6.53 Call	Bond Future	0.0096	0.0000	0.0179	0.0000	87.120	0.0000
2026/07/02	RR87	06/08/2026	6.53 Put	Bond Future	274.1596	0.2742	256.4579	0.2565	6.457	0.0000
2026/07/02	RR87	05/11/2026		Bond Future	6.8654	102.7079	6.7102	102.7257	2.261	0.0000
2026/07/02	RR87	05/11/2026	5.27 Call	Bond Future	0.0057	0.0000	0.0181	0.0000	219.048	0.0000
2026/07/02	RR87	05/11/2026	5.27 Put	Bond Future	182.9857	0.1830	165.2181	0.1652	9.710	0.0000
2026/07/02	RR88	06/08/2026		Bond Future	7.5582	104.4229	7.5039	104.4880	0.719	0.0000
2026/07/02	RR88	06/08/2026	6.79 Call	Bond Future	0.1396	0.0001	0.2462	0.0002	76.357	0.0000
2026/07/02	RR88	06/08/2026	6.79 Put	Bond Future	923.9996	0.9240	859.0762	0.8591	7.026	0.0000
2026/07/02	RR88	05/11/2026		Bond Future	7.5627	105.7039	7.4957	105.7737	0.886	0.0000
2026/07/02	RR88	05/11/2026	6.71 Call	Bond Future	14.2983	0.0143	18.6239	0.0186	30.253	0.0000
2026/07/02	RR88	05/11/2026	6.71 Put	Bond Future	907.3383	0.9073	841.9039	0.8419	7.212	0.0000
2026/07/02	RR88	04/02/2027		Bond Future	7.4943	103.8895	7.4072	103.9626	1.162	0.0000
2026/07/02	RR88	04/02/2027	7.78 Call	Bond Future	450.0782	0.4501	496.0290	0.4960	10.210	0.0000
2026/07/02	RR88	04/02/2027	7.78 Put	Bond Future	210.7382	0.2107	183.5590	0.1836	12.897	0.0000
2026/07/02	RR88	06/05/2027		Bond Future	7.3779	105.8879	7.2538	105.9624	1.682	0.0000
2026/07/02	RR88	06/05/2027	7.89 Call	Bond Future	458.4407	0.4584	509.5005	0.5095	11.138	0.0000
2026/07/02	RR88	06/05/2027	7.89 Put	Bond Future	151.7607	0.1518	128.2405	0.1282	15.498	0.0000
2026/07/02	RR88	05/08/2027		Bond Future	7.1408	102.6004	6.9303	102.6766	2.949	0.0000
2026/07/02	RR88	05/08/2027	8.07 Call	Bond Future	405.2858	0.4053	464.5461	0.4645	14.622	0.0000
2026/07/02	RR88	05/08/2027	8.07 Put	Bond Future	70.2958	0.0703	53.3361	0.0533	24.126	0.0000
2026/07/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	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
2026/07/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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