



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/07/2026 TO 03/07/2026

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
2026/07/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/03	2029	06/08/2026		Bond Future	151.8967	151.8967	151.9344	151.9344	0.025	0.0000
2026/07/03	2029	06/08/2026	144.10 Call	Bond Future	7796.6600	7.7967	7834.3700	7.8344	0.484	0.0000
2026/07/03	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2029	05/11/2026		Bond Future	153.2193	153.2193	153.2531	153.2531	0.022	0.0000
2026/07/03	2029	05/11/2026	147.56 Call	Bond Future	5659.3000	5.6593	5693.1000	5.6931	0.597	0.0000
2026/07/03	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

0
0
0
0
0
0
8,413
0
0
0
0
0

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/03	2029	04/02/2027			Bond Future	156.2019	156.2019	156.2114	156.2114	0.006	0.0000	0.0000
2026/07/03	2029	04/02/2027	149.72 Call		Bond Future	6481.8600	6.4819	6491.4100	6.4914	0.147	0.0000	0.0000
2026/07/03	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	2029	06/05/2027			Bond Future	157.7033	157.7033	157.7021	157.7021	0.001	0.0000	0.0000
2026/07/03	2029	06/05/2027	153.32 Call		Bond Future	4383.2500	4.3833	4382.0900	4.3821	0.026	0.0000	0.0000
2026/07/03	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	2029	05/08/2027			Bond Future	160.7484	160.7484	160.7501	160.7501	0.001	0.0000	0.0000
2026/07/03	2029	05/08/2027	156.72 Call		Bond Future	4028.3900	4.0284	4030.1100	4.0301	0.043	0.0000	0.0000
2026/07/03	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	2030	06/08/2026	7.21 Put		Bond Future	1509.3700	1.5094	1357.1900	1.3572	10.082	0.0000	0.0000
2026/07/03	2030	06/08/2026	7.21 Call		Bond Future	55.8200	0.0558	59.1200	0.0591	5.912	0.0000	0.0000
2026/07/03	2030	06/08/2026	7.71 Put		Bond Future	472.6800	0.4727	370.9000	0.3709	21.533	0.0000	0.0000
2026/07/03	2030	06/08/2026	7.71 Call		Bond Future	537.6100	0.5376	591.3100	0.5913	9.989	0.0000	0.0000
2026/07/03	2030	06/08/2026	8.06 Call		Bond Future	1279.1900	1.2792	1384.3400	1.3843	8.220	0.0000	0.0000
2026/07/03	2030	06/08/2026	8.06 Put		Bond Future	167.8000	0.1678	117.4700	0.1175	29.994	0.0000	0.0000
2026/07/03	2030	06/08/2026			Bond Future	7.6884	101.1891	7.6369	101.3445	0.671	0.0000	0.0000
2026/07/03	2030	06/08/2026	9.22 Call		Bond Future	4488.7600	4.4888	4642.6700	4.6427	3.429	0.0000	0.0000
2026/07/03	2030	06/08/2026	9.22 Put		Bond Future	3.4000	0.0034	1.8300	0.0018	46.176	0.0000	0.0000
2026/07/03	2030	05/11/2026			Bond Future	7.6977	103.0474	7.6427	103.2026	0.713	0.0000	0.0000
2026/07/03	2030	05/11/2026	8.39 Call		Bond Future	2253.6800	2.2537	2337.4400	2.3374	3.717	0.0000	0.0000
2026/07/03	2030	05/11/2026	8.39 Put		Bond Future	321.7000	0.3217	250.2200	0.2502	22.219	0.0000	0.0000
2026/07/03	2030	04/02/2027			Bond Future	7.6841	101.0215	7.6304	101.1629	0.699	0.0000	0.0000
2026/07/03	2030	04/02/2027	7.82 Call		Bond Future	1241.2300	1.2412	1258.6000	1.2586	1.399	0.0000	0.0000
2026/07/03	2030	04/02/2027	7.82 Put		Bond Future	884.7400	0.8847	760.6800	0.7607	14.022	0.0000	0.0000
2026/07/03	2030	06/05/2027			Bond Future	7.6799	102.9647	7.6235	103.1019	0.734	0.0000	0.0000
2026/07/03	2030	06/05/2027	7.27 Call		Bond Future	606.3100	0.6063	604.2800	0.6043	0.335	0.0000	0.0000
2026/07/03	2030	06/05/2027	7.27 Put		Bond Future	1608.7900	1.6088	1469.5700	1.4696	8.654	0.0000	0.0000
2026/07/03	2030	05/08/2027			Bond Future	7.6904	100.9195	7.6266	101.0614	0.830	0.0000	0.0000
2026/07/03	2030	05/08/2027	8.11 Call		Bond Future	1734.9900	1.7350	1777.9400	1.7779	2.476	0.0000	0.0000
2026/07/03	2030	05/08/2027	8.11 Put		Bond Future	808.3700	0.8084	709.4400	0.7094	12.238	0.0000	0.0000
2026/07/03	2031	06/08/2026			Bond Future	117.4077	117.4077	117.4382	117.4382	0.026	0.0000	0.0000
2026/07/03	2031	06/08/2026	113.81 Call		Bond Future	3598.9500	3.5990	3628.8100	3.6288	0.830	0.0000	0.0000
2026/07/03	2031	06/08/2026	113.81 Put		Bond Future	1.3000	0.0013	0.5700	0.0006	56.154	0.0000	0.0000
2026/07/03	2031	05/11/2026			Bond Future	119.5922	119.5922	119.6198	119.6198	0.023	0.0000	0.0000
2026/07/03	2031	05/11/2026	111.49 Call		Bond Future	8102.2900	8.1023	8129.8200	8.1298	0.340	0.0000	0.0000
2026/07/03	2031	05/11/2026	111.49 Put		Bond Future	0.1000	0.0001	0.0200	0.0000	80.000	0.0000	0.0000
2026/07/03	2031	04/02/2027			Bond Future	119.4140	119.4140	119.4227	119.4227	0.007	0.0000	0.0000
2026/07/03	2031	04/02/2027	116.18 Call		Bond Future	3400.0600	3.4001	3363.7100	3.3637	1.069	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
1,000
0
1,000
0
1,000
131,107
0
0
67,303
0
0
0
0
0
0
0
0
0
0
0
0
0
5,873
0
0
7,363
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	2031	04/02/2027	116.18 Put	Bond Future	166.0500	0.1661	121.0000	0.1210	27.130	0.0000	0.0000
2026/07/03	2031	06/05/2027		Bond Future	121.7384	121.7384	121.7389	121.7389	0.000	0.0000	0.0000
2026/07/03	2031	06/05/2027	116.87 Call	Bond Future	4938.2400	4.9382	4909.9300	4.9099	0.573	0.0000	0.0000
2026/07/03	2031	06/05/2027	116.87 Put	Bond Future	69.8900	0.0699	41.0300	0.0410	41.293	0.0000	0.0000
2026/07/03	2031	05/08/2027		Bond Future	121.5208	121.5208	121.5235	121.5235	0.002	0.0000	0.0000
2026/07/03	2031	05/08/2027	121.41 Call	Bond Future	1368.3400	1.3683	1241.6700	1.2417	9.257	0.0000	0.0000
2026/07/03	2031	05/08/2027	121.41 Put	Bond Future	1257.5000	1.2575	1128.1600	1.1282	10.285	0.0000	0.0000
2026/07/03	2032	06/08/2026		Bond Future	7.9845	104.1906	7.9231	104.4675	0.769	0.0000	0.0000
2026/07/03	2032	06/08/2026	10.12 Call	Bond Future	9073.9000	9.0739	9350.5900	9.3506	3.049	0.0000	0.0000
2026/07/03	2032	06/08/2026	10.12 Put	Bond Future	0.6700	0.0007	0.5400	0.0005	19.403	0.0000	0.0000
2026/07/03	2032	05/11/2026		Bond Future	8.0110	101.9445	7.9468	102.2233	0.801	0.0000	0.0000
2026/07/03	2032	05/11/2026	9.16 Call	Bond Future	5129.1200	5.1291	5336.4500	5.3365	4.042	0.0000	0.0000
2026/07/03	2032	05/11/2026	9.16 Put	Bond Future	295.2000	0.2952	223.7300	0.2237	24.211	0.0000	0.0000
2026/07/03	2032	04/02/2027		Bond Future	8.0256	103.9053	7.9616	104.1727	0.798	0.0000	0.0000
2026/07/03	2032	04/02/2027	8.48 Call	Bond Future	2963.4100	2.9634	3043.0300	3.0430	2.687	0.0000	0.0000
2026/07/03	2032	04/02/2027	8.48 Put	Bond Future	1090.7000	1.0907	902.9500	0.9030	17.214	0.0000	0.0000
2026/07/03	2032	06/05/2027		Bond Future	8.0405	101.7433	7.9742	102.0088	0.824	0.0000	0.0000
2026/07/03	2032	06/05/2027	7.80 Call	Bond Future	1462.6500	1.4627	1456.4500	1.4565	0.424	0.0000	0.0000
2026/07/03	2032	06/05/2027	7.80 Put	Bond Future	2430.0400	2.4300	2158.3900	2.1584	11.179	0.0000	0.0000
2026/07/03	2032	05/08/2027		Bond Future	8.0657	103.6832	7.9945	103.9558	0.883	0.0000	0.0000
2026/07/03	2032	05/08/2027	8.42 Call	Bond Future	2926.5200	2.9265	2972.9700	2.9730	1.587	0.0000	0.0000
2026/07/03	2032	05/08/2027	8.42 Put	Bond Future	1582.7200	1.5827	1356.5400	1.3565	14.291	0.0000	0.0000
2026/07/03	2033	06/08/2026		Bond Future	148.0101	148.0101	147.5999	147.5999	0.277	0.0000	0.0000
2026/07/03	2033	06/08/2026	134.25 Call	Bond Future	13760.0500	13.7601	13349.8500	13.3499	2.981	0.0000	0.0000
2026/07/03	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	2033	05/11/2026		Bond Future	149.1571	149.1571	148.7348	148.7348	0.283	0.0000	0.0000
2026/07/03	2033	05/11/2026	137.26 Call	Bond Future	11897.0500	11.8971	11474.7600	11.4748	3.550	0.0000	0.0000
2026/07/03	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	2033	04/02/2027		Bond Future	152.0605	152.0605	151.6059	151.6059	0.299	0.0000	0.0000
2026/07/03	2033	04/02/2027	142.71 Call	Bond Future	9350.4700	9.3505	8895.8600	8.8959	4.862	0.0000	0.0000
2026/07/03	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	2033	06/05/2027		Bond Future	153.3757	153.3757	152.9016	152.9016	0.309	0.0000	0.0000
2026/07/03	2033	06/05/2027	151.21 Call	Bond Future	2165.6700	2.1657	1691.6200	1.6916	21.889	0.0000	0.0000
2026/07/03	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	2033	05/08/2027		Bond Future	156.3373	156.3373	155.8570	155.8570	0.307	0.0000	0.0000
2026/07/03	2033	05/08/2027	153.15 Call	Bond Future	3187.3400	3.1873	2706.9900	2.7070	15.071	0.0000	0.0000
2026/07/03	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
109,773	
	0
	0
88,880	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
20,962	
	0
	0
199	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	2037	06/08/2026	9.30 Call	Bond Future	5062.9600	5.0630	5509.5600	5.5096	8.821	0.0000	0.0000
2026/07/03	2037	06/08/2026	9.30 Put	Bond Future	145.3400	0.1453	104.5300	0.1045	28.079	0.0000	0.0000
2026/07/03	2037	06/08/2026	11.30 Call	Bond Future	16576.1800	16.5762	17063.5700	17.0636	2.940	0.0000	0.0000
2026/07/03	2037	06/08/2026	11.30 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2026/07/03	2037	06/08/2026	10.70 Call	Bond Future	13294.7600	13.2948	13781.7600	13.7818	3.663	0.0000	0.0000
2026/07/03	2037	06/08/2026	10.70 Put	Bond Future	1.3300	0.0013	0.9200	0.0009	30.827	0.0000	0.0000
2026/07/03	2037	06/08/2026	10.02 Put	Bond Future	15.2300	0.0152	10.6500	0.0107	30.072	0.0000	0.0000
2026/07/03	2037	06/08/2026	10.02 Call	Bond Future	9371.0700	9.3711	9853.9000	9.8539	5.152	0.0000	0.0000
2026/07/03	2037	06/08/2026		Bond Future	8.5532	99.9086	8.4819	100.3960	0.834	0.0000	0.0000
2026/07/03	2037	06/08/2026	11.71 Call	Bond Future	18721.6400	18.7216	19209.0500	19.2091	2.603	0.0000	0.0000
2026/07/03	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	2037	05/11/2026		Bond Future	8.5879	101.7434	8.5145	102.2367	0.856	0.0000	0.0000
2026/07/03	2037	05/11/2026	10.62 Call	Bond Future	12599.0000	12.5990	13046.7100	13.0467	3.554	0.0000	0.0000
2026/07/03	2037	05/11/2026	10.62 Put	Bond Future	153.2300	0.1532	107.5900	0.1076	29.785	0.0000	0.0000
2026/07/03	2037	05/11/2026	10.83 Call	Bond Future	13711.0300	13.7110	14171.8800	14.1719	3.361	0.0000	0.0000
2026/07/03	2037	05/11/2026	10.83 Put	Bond Future	100.9600	0.1010	68.4600	0.0685	32.191	0.0000	0.0000
2026/07/03	2037	05/11/2026	10.23 Call	Bond Future	10493.0200	10.4930	10912.5900	10.9126	3.999	0.0000	0.0000
2026/07/03	2037	05/11/2026	10.23 Put	Bond Future	266.8400	0.2668	193.0600	0.1931	27.650	0.0000	0.0000
2026/07/03	2037	05/11/2026	9.46 Put	Bond Future	714.9700	0.7150	543.8400	0.5438	23.935	0.0000	0.0000
2026/07/03	2037	05/11/2026	9.46 Call	Bond Future	6329.9500	6.3300	6652.1700	6.6522	5.090	0.0000	0.0000
2026/07/03	2037	04/02/2027	9.81 Call	Bond Future	8338.6000	8.3386	8632.3900	8.6324	3.523	0.0000	0.0000
2026/07/03	2037	04/02/2027	9.81 Put	Bond Future	886.5200	0.8865	694.1200	0.6941	21.703	0.0000	0.0000
2026/07/03	2037	04/02/2027	9.31 Call	Bond Future	5850.7800	5.8508	6058.1000	6.0581	3.543	0.0000	0.0000
2026/07/03	2037	04/02/2027	9.31 Put	Bond Future	1425.3900	1.4254	1146.5200	1.1465	19.564	0.0000	0.0000
2026/07/03	2037	04/02/2027	8.44 Put	Bond Future	3426.6500	3.4267	2977.4200	2.9774	13.110	0.0000	0.0000
2026/07/03	2037	04/02/2027	8.44 Call	Bond Future	2262.1600	2.2622	2299.1200	2.2991	1.634	0.0000	0.0000
2026/07/03	2037	04/02/2027		Bond Future	8.6159	99.4420	8.5421	99.9281	0.856	0.0000	0.0000
2026/07/03	2037	04/02/2027	9.51 Call	Bond Future	6827.6600	6.8277	7072.5300	7.0725	3.586	0.0000	0.0000
2026/07/03	2037	04/02/2027	9.51 Put	Bond Future	1175.8700	1.1759	934.5500	0.9346	20.523	0.0000	0.0000
2026/07/03	2037	06/05/2027		Bond Future	8.6497	101.3547	8.5742	101.8434	0.873	0.0000	0.0000
2026/07/03	2037	06/05/2027	8.58 Call	Bond Future	3063.0800	3.0631	3085.4700	3.0855	0.731	0.0000	0.0000
2026/07/03	2037	06/05/2027	8.58 Put	Bond Future	3513.8800	3.5139	3047.5800	3.0476	13.270	0.0000	0.0000
2026/07/03	2037	05/08/2027		Bond Future	8.6918	99.0281	8.6129	99.5281	0.908	0.0000	0.0000
2026/07/03	2037	05/08/2027	9.05 Call	Bond Future	4999.1900	4.9992	5087.3100	5.0873	1.763	0.0000	0.0000
2026/07/03	2037	05/08/2027	9.05 Put	Bond Future	2770.9200	2.7709	2358.9700	2.3590	14.867	0.0000	0.0000
2026/07/03	2038	06/08/2026		Bond Future	162.9798	162.9798	163.5902	163.5902	0.375	0.0000	0.0000
2026/07/03	2038	06/08/2026	144.72 Call	Bond Future	18259.8000	18.2598	18870.2400	18.8702	3.343	0.0000	0.0000
2026/07/03	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

[illegible]

8,000

0

2,541

0

2,541

0

2,541

236,639

0

0

30,080

0

0

0

4,490

0

4,490

0

4,490

0

4,490

0

4,490

0

4,490

0

0

0

0

0

0

0

0

0

3,987

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	2038	05/11/2026		Bond Future	166.0123	166.0123	166.6291	0.372	0.0000	0.0000
2026/07/03	2038	05/11/2026	146.31 Call	Bond Future	19702.3400	19.7023	20319.1100	20.3191	3.130	0.0000
2026/07/03	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2038	04/02/2027		Bond Future	166.9685	166.9685	167.5703	167.5703	0.360	0.0000
2026/07/03	2038	04/02/2027	153.83 Call	Bond Future	13138.4500	13.1385	13740.2800	13.7403	4.581	0.0000
2026/07/03	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2038	06/05/2027		Bond Future	170.2185	170.2185	170.8204	170.8204	0.354	0.0000
2026/07/03	2038	06/05/2027	166.10 Call	Bond Future	4118.5200	4.1185	4720.4000	4.7204	14.614	0.0000
2026/07/03	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2038	05/08/2027		Bond Future	171.1741	171.1741	171.7905	171.7905	0.360	0.0000
2026/07/03	2038	05/08/2027	169.13 Call	Bond Future	2044.1200	2.0441	2660.5400	2.6605	30.156	0.0000
2026/07/03	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2040	06/08/2026		Bond Future	8.8650	101.3369	8.7836	101.9776	0.919	0.0000
2026/07/03	2040	06/08/2026	12.19 Call	Bond Future	21903.0600	21.9031	22543.7200	22.5437	2.925	0.0000
2026/07/03	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2040	06/08/2026	9.20 Call	Bond Future	3182.5900	3.1826	3661.5700	3.6616	15.050	0.0000
2026/07/03	2040	06/08/2026	9.20 Put	Bond Future	606.5000	0.6065	444.8200	0.4448	26.658	0.0000
2026/07/03	2040	05/11/2026		Bond Future	8.9053	103.1980	8.8216	103.8473	0.940	0.0000
2026/07/03	2040	05/11/2026	11.06 Call	Bond Future	15029.0100	15.0290	15642.0000	15.6420	4.079	0.0000
2026/07/03	2040	05/11/2026	11.06 Put	Bond Future	156.5400	0.1565	120.2900	0.1203	23.157	0.0000
2026/07/03	2040	05/11/2026	11.27 Call	Bond Future	16254.1300	16.2541	16877.6300	16.8776	3.836	0.0000
2026/07/03	2040	05/11/2026	11.27 Put	Bond Future	104.1300	0.1041	78.3900	0.0784	24.719	0.0000
2026/07/03	2040	05/11/2026	10.67 Call	Bond Future	12727.1800	12.7272	13277.4500	13.2775	4.324	0.0000
2026/07/03	2040	05/11/2026	10.67 Put	Bond Future	302.5800	0.3026	203.6100	0.2036	32.709	0.0000
2026/07/03	2040	05/11/2026	9.91 Put	Bond Future	747.6400	0.7476	555.0300	0.5550	25.762	0.0000
2026/07/03	2040	05/11/2026	9.91 Call	Bond Future	8104.8700	8.1049	8561.5000	8.5615	5.634	0.0000
2026/07/03	2040	04/02/2027	10.17 Call	Bond Future	9848.1100	9.8481	10254.1300	10.2541	4.123	0.0000
2026/07/03	2040	04/02/2027	10.17 Put	Bond Future	1064.1300	1.0641	825.2400	0.8252	22.449	0.0000
2026/07/03	2040	04/02/2027	9.67 Call	Bond Future	7031.9100	7.0319	7328.4900	7.3285	4.218	0.0000
2026/07/03	2040	04/02/2027	9.67 Put	Bond Future	1682.7000	1.6827	1334.3700	1.3344	20.701	0.0000
2026/07/03	2040	04/02/2027	8.78 Put	Bond Future	4006.7700	4.0068	3434.9100	3.4349	14.272	0.0000
2026/07/03	2040	04/02/2027	8.78 Call	Bond Future	2777.6400	2.7776	2850.6900	2.8507	2.630	0.0000
2026/07/03	2040	04/02/2027		Bond Future	8.9401	100.6741	8.8557	101.3190	0.943	0.0000
2026/07/03	2040	04/02/2027	9.93 Call	Bond Future	8485.2800	8.4853	8840.8500	8.8409	4.190	0.0000
2026/07/03	2040	04/02/2027	9.93 Put	Bond Future	1327.6200	1.3276	1038.2800	1.0383	21.794	0.0000
2026/07/03	2040	06/05/2027		Bond Future	8.9801	102.6106	8.8939	103.2608	0.961	0.0000
2026/07/03	2040	06/05/2027	8.88 Call	Bond Future	3569.1800	3.5692	3620.9700	3.6210	1.451	0.0000
2026/07/03	2040	06/05/2027	8.88 Put	Bond Future	4324.6100	4.3246	3726.1400	3.7261	13.839	0.0000

1,585

0

0

0

0

0

0

0

0

0

0

0

82,308

0

0

0

13,500

2,380

0

0

0

2,300

0

2,300

0

2,300

0

2,300

0

2,300

0

2,300

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	2040	05/08/2027		Bond Future	9.0279	100.0572	8.9383	100.7220	0.993	0.0000
2026/07/03	2040	05/08/2027	9.33 Call	Bond Future	5712.6200	5.7126	5841.1800	5.8412	2.250	0.0000
2026/07/03	2040	05/08/2027	9.33 Put	Bond Future	3516.1800	3.5162	2979.9600	2.9800	15.250	0.0000
2026/07/03	2043	06/08/2026		Bond Future	125.3775	125.3775	125.9175	125.9175	0.431	0.0000
2026/07/03	2043	06/08/2026	110.88 Call	Bond Future	14497.6265	14.4976	15037.5441	15.0375	3.724	0.0000
2026/07/03	2043	06/08/2026	110.88 Put	Bond Future	0.1565	0.0002	0.0241	0.0000	84.588	0.0000
2026/07/03	2043	05/11/2026		Bond Future	127.7103	127.7103	128.2565	128.2565	0.428	0.0000
2026/07/03	2043	05/11/2026	112.84 Call	Bond Future	14921.0396	14.9210	15442.1431	15.4421	3.492	0.0000
2026/07/03	2043	05/11/2026	112.84 Put	Bond Future	50.7896	0.0508	25.6431	0.0256	49.511	0.0000
2026/07/03	2043	04/02/2027		Bond Future	127.2441	127.2441	127.7802	127.7802	0.421	0.0000
2026/07/03	2043	04/02/2027	117.63 Call	Bond Future	10310.0466	10.3100	10656.6878	10.6567	3.362	0.0000
2026/07/03	2043	04/02/2027	117.63 Put	Bond Future	695.9466	0.6959	506.5078	0.5065	27.220	0.0000
2026/07/03	2043	06/05/2027		Bond Future	129.7208	129.7208	130.2584	130.2584	0.414	0.0000
2026/07/03	2043	06/05/2027	127.48 Call	Bond Future	5449.8957	5.4499	5566.2475	5.5662	2.135	0.0000
2026/07/03	2043	06/05/2027	127.48 Put	Bond Future	3209.1057	3.2091	2787.8875	2.7879	13.126	0.0000
2026/07/03	2043	05/08/2027		Bond Future	129.2003	129.2003	129.7506	129.7506	0.426	0.0000
2026/07/03	2043	05/08/2027	129.56 Call	Bond Future	4488.8132	4.4888	4555.9986	4.5560	1.497	0.0000
2026/07/03	2043	05/08/2027	129.56 Put	Bond Future	4848.5032	4.8485	4365.4486	4.3654	9.963	0.0000
2026/07/03	2044	06/08/2026	9.25 Call	Bond Future	3136.7400	3.1367	3603.5100	3.6035	14.881	0.0000
2026/07/03	2044	06/08/2026	9.25 Put	Bond Future	801.4200	0.8014	608.1100	0.6081	24.121	0.0000
2026/07/03	2044	06/08/2026	9.00 Call	Bond Future	1764.6700	1.7647	2112.0100	2.1120	19.683	0.0000
2026/07/03	2044	06/08/2026	9.00 Put	Bond Future	1540.0500	1.5401	1227.3100	1.2273	20.307	0.0000
2026/07/03	2044	06/08/2026		Bond Future	8.9739	98.3232	8.8976	98.9833	0.850	0.0000
2026/07/03	2044	06/08/2026	12.42 Call	Bond Future	23993.6300	23.9936	24653.7100	24.6537	2.751	0.0000
2026/07/03	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2044	06/08/2026	9.75 Call	Bond Future	6553.1500	6.5532	7156.5400	7.1565	9.208	0.0000
2026/07/03	2044	06/08/2026	9.75 Put	Bond Future	197.1300	0.1971	140.4400	0.1404	28.758	0.0000
2026/07/03	2044	05/11/2026	9.50 Call	Bond Future	5648.9600	5.6490	5972.1000	5.9721	5.720	0.0000
2026/07/03	2044	05/11/2026	9.50 Put	Bond Future	1621.8000	1.6218	1275.6900	1.2757	21.341	0.0000
2026/07/03	2044	05/11/2026		Bond Future	9.0123	100.1289	8.9341	100.7982	0.867	0.0000
2026/07/03	2044	05/11/2026	11.34 Call	Bond Future	17308.1800	17.3082	17931.7100	17.9317	3.603	0.0000
2026/07/03	2044	05/11/2026	11.34 Put	Bond Future	152.2700	0.1523	106.5500	0.1066	30.026	0.0000
2026/07/03	2044	04/02/2027		Bond Future	9.0458	97.6712	8.9673	98.3369	0.868	0.0000
2026/07/03	2044	04/02/2027	10.18 Call	Bond Future	10234.6100	10.2346	10616.0500	10.6161	3.727	0.0000
2026/07/03	2044	04/02/2027	10.18 Put	Bond Future	1332.3000	1.3323	1048.0900	1.0481	21.332	0.0000
2026/07/03	2044	06/05/2027		Bond Future	9.0838	99.5499	9.0037	100.2217	0.882	0.0000
2026/07/03	2044	06/05/2027	9.08 Call	Bond Future	4442.0000	4.4420	4493.0500	4.4931	1.149	0.0000
2026/07/03	2044	06/05/2027	9.08 Put	Bond Future	4473.9500	4.4740	3853.2600	3.8533	13.873	0.0000

0
0
0
3,416
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
7,000
0
7,000
47,134
0
0
0
14,500
0
15,000
92,716
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	2044	05/08/2027		Bond Future	9.1284	97.0635	9.0455	97.7500	0.908	0.0000
2026/07/03	2044	05/08/2027	9.44 Call	Bond Future	6460.3100	6.4603	6573.3200	6.5733	1.749	0.0000
2026/07/03	2044	05/08/2027	9.44 Put	Bond Future	3943.3100	3.9433	3369.7900	3.3698	14.544	0.0000
2026/07/03	2046	06/08/2026		Bond Future	146.3980	146.3980	146.0097	146.0097	0.265	0.0000
2026/07/03	2046	06/08/2026	122.38 Call	Bond Future	24018.0300	24.0180	23629.6900	23.6297	1.617	0.0000
2026/07/03	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2046	05/11/2026		Bond Future	146.7594	146.7594	146.3595	146.3595	0.272	0.0000
2026/07/03	2046	05/11/2026	125.48 Call	Bond Future	21279.3700	21.2794	20879.5100	20.8795	1.879	0.0000
2026/07/03	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2046	04/02/2027		Bond Future	149.6163	149.6163	149.1847	149.1847	0.288	0.0000
2026/07/03	2046	04/02/2027	131.09 Call	Bond Future	18526.3000	18.5263	18094.7100	18.0947	2.330	0.0000
2026/07/03	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2046	06/05/2027		Bond Future	150.1101	150.1101	149.6596	149.6596	0.300	0.0000
2026/07/03	2046	06/05/2027	148.99 Call	Bond Future	1120.1000	1.1201	669.5500	0.6696	40.224	0.0000
2026/07/03	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2046	05/08/2027		Bond Future	153.0079	153.0079	152.5515	152.5515	0.298	0.0000
2026/07/03	2046	05/08/2027	149.17 Call	Bond Future	3837.9400	3.8379	3381.5000	3.3815	11.893	0.0000
2026/07/03	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2050	06/08/2026		Bond Future	148.7982	148.7982	148.8379	148.8379	0.027	0.0000
2026/07/03	2050	06/08/2026	123.27 Call	Bond Future	25528.2000	25.5282	25567.9100	25.5679	0.156	0.0000
2026/07/03	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2050	05/11/2026		Bond Future	151.5666	151.5666	151.6025	151.6025	0.024	0.0000
2026/07/03	2050	05/11/2026	123.84 Call	Bond Future	27726.5700	27.7266	27762.5000	27.7625	0.130	0.0000
2026/07/03	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2050	04/02/2027		Bond Future	151.9848	151.9848	151.9969	151.9969	0.008	0.0000
2026/07/03	2050	04/02/2027	132.39 Call	Bond Future	19594.8100	19.5948	19606.8700	19.6069	0.062	0.0000
2026/07/03	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2050	06/05/2027		Bond Future	154.9433	154.9433	154.9450	154.9450	0.001	0.0000
2026/07/03	2050	06/05/2027	150.46 Call	Bond Future	4483.2700	4.4833	4484.9500	4.4850	0.037	0.0000
2026/07/03	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	2050	05/08/2027		Bond Future	155.3395	155.3395	155.3442	155.3442	0.003	0.0000
2026/07/03	2050	05/08/2027	152.97 Call	Bond Future	2369.5400	2.3695	2374.2000	2.3742	0.197	0.0000
2026/07/03	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/07/03	AL37	06/08/2026		Index Future	1304.3720	1304.3720	1307.1990	1307.1990	0.217	0.0000	0.0000
2026/07/03	AL37	05/11/2026		Index Future	1328.5820	1328.5820	1331.4220	1331.4220	0.214	0.0000	0.0000
2026/07/03	AL37	04/02/2027		Index Future	1354.1290	1354.1290	1356.8070	1356.8070	0.198	0.0000	0.0000
2026/07/03	AL37	06/05/2027		Index Future	1380.1810	1380.1810	1382.8160	1382.8160	0.191	0.0000	0.0000
2026/07/03	AL37	05/08/2027		Index Future	1406.2580	1406.2580	1408.9680	1408.9680	0.193	0.0000	0.0000
2026/07/03	AL7T	06/08/2026		Index Future	1706.2520	1706.2520	1713.7710	1713.7710	0.441	0.0000	0.0000
2026/07/03	AL7T	05/11/2026		Index Future	1737.9230	1737.9230	1745.5290	1745.5290	0.438	0.0000	0.0000
2026/07/03	AL7T	04/02/2027		Index Future	1771.3400	1771.3400	1778.8090	1778.8090	0.422	0.0000	0.0000
2026/07/03	AL7T	06/05/2027		Index Future	1805.4190	1805.4190	1812.9080	1812.9080	0.415	0.0000	0.0000
2026/07/03	AL7T	05/08/2027		Index Future	1839.5310	1839.5310	1847.1930	1847.1930	0.417	0.0000	0.0000
2026/07/03	ALBI	06/08/2026		Index Future	1440.2250	1440.2250	1446.7890	1446.7890	0.456	0.0000	0.0000
2026/07/03	ALBI	05/11/2026		Index Future	1466.9580	1466.9580	1473.5990	1473.5990	0.453	0.0000	0.0000
2026/07/03	ALBI	04/02/2027		Index Future	1495.1650	1495.1650	1501.6940	1501.6940	0.437	0.0000	0.0000
2026/07/03	ALBI	06/05/2027		Index Future	1523.9310	1523.9310	1530.4810	1530.4810	0.430	0.0000	0.0000
2026/07/03	ALBI	05/08/2027		Index Future	1552.7240	1552.7240	1559.4260	1559.4260	0.432	0.0000	0.0000
2026/07/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/07/03	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
2026/07/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	ES33	06/08/2026		Bond Future	8.7176	96.7036	8.6510	97.0371	0.763	0.0000
2026/07/03	ES33	06/08/2026	12.02 Call	Bond Future	14834.9700	14.8350	15168.4400	15.1684	2.248	0.0000
2026/07/03	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	ES33	05/11/2026		Bond Future	8.7699	94.7096	8.7008	95.0464	0.788	0.0000
2026/07/03	ES33	05/11/2026	10.83 Call	Bond Future	9381.1900	9.3812	9718.0200	9.7180	3.590	0.0000
2026/07/03	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	ES33	04/02/2027		Bond Future	8.8168	96.5536	8.7475	96.8814	0.786	0.0000
2026/07/03	ES33	04/02/2027	9.70 Call	Bond Future	4056.9900	4.0570	4384.7900	4.3848	8.080	0.0000
2026/07/03	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	ES33	06/05/2027		Bond Future	8.8628	94.6370	8.7914	94.9647	0.805	0.0000
2026/07/03	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	39.3700	0.0394	100.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	ES33	06/05/2027	8.80 Put	Bond Future	288.2700	0.2883	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/03	ES33	05/08/2027		Bond Future	8.9188	96.4625	8.8432	96.7985	0.847	0.0000	0.0000
2026/07/03	ES33	05/08/2027	9.27 Call	Bond Future	1542.0800	1.5421	1878.0800	1.8781	21.789	0.0000	0.0000
2026/07/03	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	ES42	06/08/2026		Bond Future	9.2967	95.9958	9.2203	96.5930	0.821	0.0000	0.0000
2026/07/03	ES42	06/08/2026	12.65 Call	Bond Future	21521.4900	21.5215	22118.6400	22.1186	2.775	0.0000	0.0000
2026/07/03	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	ES42	05/11/2026		Bond Future	9.3463	93.5179	9.2679	94.1232	0.839	0.0000	0.0000
2026/07/03	ES42	05/11/2026	11.66 Call	Bond Future	15553.0500	15.5531	16158.4000	16.1584	3.892	0.0000	0.0000
2026/07/03	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	ES42	04/02/2027		Bond Future	9.3908	95.3390	9.3120	95.9406	0.840	0.0000	0.0000
2026/07/03	ES42	04/02/2027	10.29 Call	Bond Future	6479.0900	6.4791	7080.6700	7.0807	9.285	0.0000	0.0000
2026/07/03	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	ES42	06/05/2027		Bond Future	9.4377	92.9300	9.3571	93.5368	0.853	0.0000	0.0000
2026/07/03	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	ES42	06/05/2027	9.33 Put	Bond Future	812.3300	0.8123	205.5400	0.2055	74.697	0.0000	0.0000
2026/07/03	ES42	05/08/2027		Bond Future	9.4899	94.7215	9.4065	95.3421	0.879	0.0000	0.0000
2026/07/03	ES42	05/08/2027	9.84 Call	Bond Future	2539.4300	2.5394	3160.0500	3.1601	24.439	0.0000	0.0000
2026/07/03	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	GOVI	06/08/2026		GOVI	1413.5560	1413.5560	1420.1740	1420.1740	0.468	0.0000	0.0000
2026/07/03	GOVI	06/08/2026	1,189. Call 00	GOVI	2245560.0000	224.5560	2311740.0000	231.1740	2.947	0.0000	0.0000
2026/07/03	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	GOVI	05/11/2026		GOVI	1439.7940	1439.7940	1446.4910	1446.4910	0.465	0.0000	0.0000
2026/07/03	GOVI	05/11/2026	1,277. Call 00	GOVI	1627940.0000	162.7940	1694910.0000	169.4910	4.114	0.0000	0.0000
2026/07/03	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	GOVI	04/02/2027		GOVI	1467.4790	1467.4790	1474.0700	1474.0700	0.449	0.0000	0.0000
2026/07/03	GOVI	04/02/2027	1,369. Call 00	GOVI	984790.0000	98.4790	1050700.0000	105.0700	6.693	0.0000	0.0000
2026/07/03	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	GOVI	06/05/2027		GOVI	1495.7120	1495.7120	1502.3270	1502.3270	0.442	0.0000	0.0000
2026/07/03	GOVI	06/05/2027	1,427. Call 00	GOVI	687120.0000	68.7120	753270.0000	75.3270	9.627	0.0000	0.0000
2026/07/03	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	GOVI	05/08/2027		GOVI	1523.9720	1523.9720	1530.7390	1530.7390	0.444	0.0000	0.0000
2026/07/03	GOVI	05/08/2027	1,465. Call 00	GOVI	589720.0000	58.9720	657390.0000	65.7390	11.475	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
733
0
0
2
0
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/07/03	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/03	I258	06/08/2026		Bond Future	136.5404	136.5404	137.4003	137.4003	0.630	0.0000	0.0000
2026/07/03	I258	06/08/2026	112.95 Call	Bond Future	23590.4698	23.5905	24450.3165	24.4503	3.645	0.0000	0.0000
2026/07/03	I258	06/08/2026	112.95 Put	Bond Future	0.0598	0.0001	0.0065	0.0000	89.125	0.0000	0.0000
2026/07/03	I258	05/11/2026		Bond Future	139.0809	139.0809	139.9526	139.9526	0.627	0.0000	0.0000
2026/07/03	I258	05/11/2026	114.95 Call	Bond Future	24182.2322	24.1822	25026.4467	25.0264	3.491	0.0000	0.0000
2026/07/03	I258	05/11/2026	114.95 Put	Bond Future	51.3422	0.0513	23.8467	0.0238	53.553	0.0000	0.0000
2026/07/03	I258	04/02/2027		Bond Future	138.8361	138.8361	139.7019	139.7019	0.624	0.0000	0.0000
2026/07/03	I258	04/02/2027	118.90 Call	Bond Future	20420.8203	20.4208	21117.9946	21.1180	3.414	0.0000	0.0000
2026/07/03	I258	04/02/2027	118.90 Put	Bond Future	484.6903	0.4847	316.1346	0.3161	34.776	0.0000	0.0000
2026/07/03	I258	06/05/2027		Bond Future	141.5384	141.5384	142.4114	142.4114	0.617	0.0000	0.0000
2026/07/03	I258	06/05/2027	134.78 Call	Bond Future	10608.1354	10.6081	10880.7144	10.8807	2.570	0.0000	0.0000
2026/07/03	I258	06/05/2027	134.78 Put	Bond Future	3849.6954	3.8497	3249.3244	3.2493	15.595	0.0000	0.0000
2026/07/03	I258	05/08/2027		Bond Future	141.2462	141.2462	142.1385	142.1385	0.632	0.0000	0.0000
2026/07/03	I258	05/08/2027	138.93 Call	Bond Future	8717.6200	8.7176	8879.0121	8.8790	1.851	0.0000	0.0000
2026/07/03	I258	05/08/2027	138.93 Put	Bond Future	6401.4300	6.4014	5670.5221	5.6705	11.418	0.0000	0.0000
2026/07/03	IGOV	06/08/2026		Index Future	456.8330	456.8330	456.9420	456.9420	0.024	0.0000	0.0000
2026/07/03	IGOV	05/11/2026		Index Future	465.4250	465.4250	465.5220	465.5220	0.021	0.0000	0.0000
2026/07/03	IGOV	04/02/2027		Index Future	474.4850	474.4850	474.5080	474.5080	0.005	0.0000	0.0000
2026/07/03	IGOV	06/05/2027		Index Future	483.7210	483.7210	483.7120	483.7120	0.002	0.0000	0.0000
2026/07/03	IGOV	05/08/2027		Index Future	492.9670	492.9670	492.9660	492.9660	0.000	0.0000	0.0000
2026/07/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/07/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/03	R033	06/08/2026		Bond Future	8.0648	113.4355	8.0035	113.7655	0.760	0.0000	0.0000
2026/07/03	R033	06/08/2026	10.25 Call	Bond Future	10981.7400	10.9817	11311.6300	11.3116	3.004	0.0000	0.0000
2026/07/03	R033	06/08/2026	10.25 Put	Bond Future	0.5100	0.0005	0.3600	0.0004	29.412	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
250
8
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
9,289
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/03	R033	05/11/2026		Bond Future	8.0930	110.4769	8.0291	110.8095	0.789	0.0000	0.0000
2026/07/03	R033	05/11/2026	9.33 Call	Bond Future	6502.4900	6.5025	6758.6600	6.7587	3.940	0.0000	0.0000
2026/07/03	R033	05/11/2026	9.33 Put	Bond Future	302.5100	0.3025	226.0100	0.2260	25.288	0.0000	0.0000
2026/07/03	R033	04/02/2027		Bond Future	8.1105	112.6019	8.0468	112.9228	0.785	0.0000	0.0000
2026/07/03	R033	04/02/2027	8.65 Call	Bond Future	3858.9000	3.8589	3965.1100	3.9651	2.752	0.0000	0.0000
2026/07/03	R033	04/02/2027	8.65 Put	Bond Future	1187.9800	1.1880	973.2700	0.9733	18.074	0.0000	0.0000
2026/07/03	R033	06/05/2027		Bond Future	8.1285	109.7245	8.0628	110.0440	0.808	0.0000	0.0000
2026/07/03	R033	06/05/2027	7.93 Call	Bond Future	1870.0700	1.8701	1861.3600	1.8614	0.466	0.0000	0.0000
2026/07/03	R033	06/05/2027	7.93 Put	Bond Future	2839.0000	2.8390	2510.8500	2.5109	11.559	0.0000	0.0000
2026/07/03	R033	05/08/2027		Bond Future	8.1559	111.8162	8.0859	112.1441	0.858	0.0000	0.0000
2026/07/03	R033	05/08/2027	8.54 Call	Bond Future	3664.1400	3.6641	3716.1600	3.7162	1.420	0.0000	0.0000
2026/07/03	R033	05/08/2027	8.54 Put	Bond Future	1886.6500	1.8867	1610.7700	1.6108	14.623	0.0000	0.0000
2026/07/03	R035	06/08/2026	7.70 Put	Bond Future	3712.4000	3.7124	3317.7000	3.3177	10.632	0.0000	0.0000
2026/07/03	R035	06/08/2026	7.70 Call	Bond Future	107.6500	0.1077	155.5400	0.1555	44.487	0.0000	0.0000
2026/07/03	R035	06/08/2026	7.90 Put	Bond Future	2604.5400	2.6045	2254.6900	2.2547	13.432	0.0000	0.0000
2026/07/03	R035	06/08/2026	7.90 Call	Bond Future	283.1200	0.2831	375.8600	0.3759	32.756	0.0000	0.0000
2026/07/03	R035	06/08/2026	8.34 Call	Bond Future	1360.0800	1.3601	1606.8100	1.6068	18.141	0.0000	0.0000
2026/07/03	R035	06/08/2026	8.34 Put	Bond Future	927.0500	0.9271	731.1900	0.7312	21.127	0.0000	0.0000
2026/07/03	R035	06/08/2026	7.95 Put	Bond Future	2355.4900	2.3555	2019.9700	2.0200	14.244	0.0000	0.0000
2026/07/03	R035	06/08/2026	7.95 Call	Bond Future	351.8100	0.3518	458.8800	0.4589	30.434	0.0000	0.0000
2026/07/03	R035	06/08/2026	8.29 Put	Bond Future	1058.2700	1.0583	843.7000	0.8437	20.276	0.0000	0.0000
2026/07/03	R035	06/08/2026	8.29 Call	Bond Future	1182.9900	1.1830	1411.0100	1.4110	19.275	0.0000	0.0000
2026/07/03	R035	06/08/2026	8.79 Put	Bond Future	249.4300	0.2494	180.8200	0.1808	27.507	0.0000	0.0000
2026/07/03	R035	06/08/2026	8.79 Call	Bond Future	3404.6100	3.4046	3778.5900	3.7786	10.985	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.39 Call	Bond Future	6678.1800	6.6782	7109.4100	7.1094	6.457	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.39 Put	Bond Future	36.5500	0.0366	25.1900	0.0252	31.081	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.71 Call	Bond Future	8449.2700	8.4493	8888.1300	8.8881	5.194	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.71 Put	Bond Future	12.4900	0.0125	8.7600	0.0088	29.864	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.21 Call	Bond Future	5678.7200	5.6787	6100.8600	6.1009	7.434	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.21 Put	Bond Future	66.2800	0.0663	45.8300	0.0458	30.854	0.0000	0.0000
2026/07/03	R035	06/08/2026	8.71 Put	Bond Future	318.6100	0.3186	233.8400	0.2338	26.606	0.0000	0.0000
2026/07/03	R035	06/08/2026	8.71 Call	Bond Future	2996.7000	2.9967	3354.5200	3.3545	11.940	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.72 Call	Bond Future	8504.2600	8.5043	8943.2500	8.9433	5.162	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.72 Put	Bond Future	12.0800	0.0121	8.4800	0.0085	29.801	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.22 Put	Bond Future	64.1900	0.0642	44.3500	0.0444	30.908	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.22 Call	Bond Future	5734.1700	5.7342	6156.9200	6.1569	7.372	0.0000	0.0000
2026/07/03	R035	06/08/2026	10.13 Call	Bond Future	10730.7000	10.7307	11172.4900	11.1725	4.117	0.0000	0.0000
2026/07/03	R035	06/08/2026	10.13 Put	Bond Future	3.1000	0.0031	2.3000	0.0023	25.806	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
4,876
0
0
0
4,876
0
4,876
0
1,000
0
1,000
0
1,000
0
350
0
350
0
350
0
250
0
250
0
200

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
2026/07/03	R035	06/08/2026	9.63 Call	Bond Future	8008.4300	8.0084	8446.0600	8.4461	5.465	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.63 Put	Bond Future	16.3400	0.0163	11.3800	0.0114	30.355	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.13 Put	Bond Future	85.6100	0.0856	59.6200	0.0596	30.359	0.0000	0.0000
2026/07/03	R035	06/08/2026	9.13 Call	Bond Future	5236.0700	5.2361	5652.6700	5.6527	7.956	0.0000	0.0000
2026/07/03	R035	06/08/2026	10.22 Call	Bond Future	11211.3800	11.2114	11653.4000	11.6534	3.943	0.0000	0.0000
2026/07/03	R035	06/08/2026	10.22 Put	Bond Future	2.3100	0.0023	1.7400	0.0017	24.675	0.0000	0.0000
2026/07/03	R035	06/08/2026		Bond Future	8.2698	107.6292	8.1985	108.0718	0.863	0.0000	0.0000
2026/07/03	R035	06/08/2026	11.06 Call	Bond Future	15548.4500	15.5485	15991.0400	15.9910	2.847	0.0000	0.0000
2026/07/03	R035	06/08/2026	11.06 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/07/03	R035	05/11/2026		Bond Future	8.3028	105.1041	8.2289	105.5516	0.889	0.0000	0.0000
2026/07/03	R035	05/11/2026	10.03 Call	Bond Future	9990.1300	9.9901	10381.8600	10.3819	3.921	0.0000	0.0000
2026/07/03	R035	05/11/2026	10.03 Put	Bond Future	194.5500	0.1946	138.7600	0.1388	28.676	0.0000	0.0000
2026/07/03	R035	05/11/2026	9.80 Call	Bond Future	8825.5600	8.8256	9199.4800	9.1995	4.237	0.0000	0.0000
2026/07/03	R035	05/11/2026	9.80 Put	Bond Future	262.7700	0.2628	189.1700	0.1892	28.009	0.0000	0.0000
2026/07/03	R035	05/11/2026	9.30 Call	Bond Future	6325.0100	6.3250	6639.9000	6.6399	4.978	0.0000	0.0000
2026/07/03	R035	05/11/2026	9.30 Put	Bond Future	515.9600	0.5160	383.3300	0.3833	25.705	0.0000	0.0000
2026/07/03	R035	05/11/2026	8.80 Put	Bond Future	1019.9000	1.0199	796.2400	0.7962	21.930	0.0000	0.0000
2026/07/03	R035	05/11/2026	8.80 Call	Bond Future	3970.6300	3.9706	4194.4900	4.1945	5.638	0.0000	0.0000
2026/07/03	R035	05/11/2026	8.97 Call	Bond Future	4742.9700	4.7430	5001.7500	5.0018	5.456	0.0000	0.0000
2026/07/03	R035	05/11/2026	8.97 Put	Bond Future	808.4000	0.8084	619.6600	0.6197	23.347	0.0000	0.0000
2026/07/03	R035	05/11/2026	8.47 Call	Bond Future	2611.6500	2.6117	2761.1700	2.7612	5.725	0.0000	0.0000
2026/07/03	R035	05/11/2026	8.47 Put	Bond Future	1606.8500	1.6069	1308.8500	1.3089	18.546	0.0000	0.0000
2026/07/03	R035	05/11/2026	7.97 Put	Bond Future	3131.5500	3.1316	2737.9100	2.7379	12.570	0.0000	0.0000
2026/07/03	R035	05/11/2026	7.97 Call	Bond Future	1094.4700	1.0945	1148.3500	1.1484	4.923	0.0000	0.0000
2026/07/03	R035	04/02/2027	7.70 Put	Bond Future	4764.6200	4.7646	4334.0400	4.3340	9.037	0.0000	0.0000
2026/07/03	R035	04/02/2027	7.70 Call	Bond Future	971.2400	0.9712	979.5000	0.9795	0.850	0.0000	0.0000
2026/07/03	R035	04/02/2027	8.20 Put	Bond Future	2866.4200	2.8664	2468.0600	2.4681	13.897	0.0000	0.0000
2026/07/03	R035	04/02/2027	8.20 Call	Bond Future	2106.6300	2.1066	2147.1100	2.1471	1.922	0.0000	0.0000
2026/07/03	R035	04/02/2027	8.85 Call	Bond Future	4484.9000	4.4849	4641.0600	4.6411	3.482	0.0000	0.0000
2026/07/03	R035	04/02/2027	8.85 Put	Bond Future	1463.8500	1.4639	1181.1700	1.1812	19.311	0.0000	0.0000
2026/07/03	R035	04/02/2027		Bond Future	8.3282	107.1255	8.2540	107.5643	0.891	0.0000	0.0000
2026/07/03	R035	04/02/2027	9.02 Call	Bond Future	5215.3000	5.2153	5403.1600	5.4032	3.602	0.0000	0.0000
2026/07/03	R035	04/02/2027	9.02 Put	Bond Future	1234.7000	1.2347	983.7200	0.9837	20.327	0.0000	0.0000
2026/07/03	R035	04/02/2027	9.43 Call	Bond Future	7071.9000	7.0719	7326.3700	7.3264	3.598	0.0000	0.0000
2026/07/03	R035	04/02/2027	9.43 Put	Bond Future	825.4100	0.8254	641.0400	0.6410	22.337	0.0000	0.0000
2026/07/03	R035	04/02/2027	8.93 Call	Bond Future	4825.0400	4.8250	4996.3000	4.9963	3.549	0.0000	0.0000
2026/07/03	R035	04/02/2027	8.93 Put	Bond Future	1350.9500	1.3510	1083.3700	1.0834	19.807	0.0000	0.0000
2026/07/03	R035	04/02/2027	8.43 Put	Bond Future	2252.5800	2.2526	1890.7900	1.8908	16.061	0.0000	0.0000
2026/07/03	R035	04/02/2027	8.43 Call	Bond Future	2851.2500	2.8513	2928.3000	2.9283	2.702	0.0000	0.0000

0
200
0
200
0
250
65,497
0
0
61,003
0
0
0
200
0
200
0
200
0
600
0
600
0
600
0
3,000
0
3,000
0
3,000
0
0
0
0
0
1,050
0
1,050
0
1,050

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
2026/07/03	R035	06/05/2027		Bond Future	8.3501	104.6810	8.2739	105.1212	0.913	0.0000
2026/07/03	R035	06/05/2027	8.25 Call	Bond Future	2558.4200	2.5584	2582.5500	2.5826	0.943	0.0000
2026/07/03	R035	06/05/2027	8.25 Put	Bond Future	3137.2000	3.1372	2721.2000	2.7212	13.260	0.0000
2026/07/03	R035	05/08/2027		Bond Future	8.3798	106.6773	8.2997	107.1280	0.956	0.0000
2026/07/03	R035	05/08/2027	8.72 Call	Bond Future	4295.8900	4.2959	4375.9300	4.3759	1.863	0.0000
2026/07/03	R035	05/08/2027	8.72 Put	Bond Future	2409.2200	2.4092	2038.6000	2.0386	15.383	0.0000
2026/07/03	R038	06/08/2026		Bond Future	8.6791	119.8437	8.6078	120.4176	0.822	0.0000
2026/07/03	R038	06/08/2026	11.77 Call	Bond Future	21486.8400	21.4868	22060.7100	22.0607	2.671	0.0000
2026/07/03	R038	06/08/2026	11.77 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/07/03	R038	05/11/2026		Bond Future	8.7208	116.5616	8.6473	117.1424	0.843	0.0000
2026/07/03	R038	05/11/2026	10.72 Call	Bond Future	14536.5100	14.5365	15061.5100	15.0615	3.612	0.0000
2026/07/03	R038	05/11/2026	10.72 Put	Bond Future	180.8100	0.1808	125.0300	0.1250	30.850	0.0000
2026/07/03	R038	04/02/2027		Bond Future	8.7559	118.8037	8.6821	119.3764	0.843	0.0000
2026/07/03	R038	04/02/2027	9.60 Call	Bond Future	7754.8800	7.7549	8024.4500	8.0245	3.476	0.0000
2026/07/03	R038	04/02/2027	9.60 Put	Bond Future	1476.5200	1.4765	1173.3900	1.1734	20.530	0.0000
2026/07/03	R038	06/05/2027		Bond Future	8.7922	115.6044	8.7166	116.1800	0.860	0.0000
2026/07/03	R038	06/05/2027	8.71 Call	Bond Future	3592.6300	3.5926	3611.2100	3.6112	0.517	0.0000
2026/07/03	R038	06/05/2027	8.71 Put	Bond Future	4218.7400	4.2187	3661.6600	3.6617	13.205	0.0000
2026/07/03	R038	05/08/2027		Bond Future	8.8356	117.8080	8.7568	118.3972	0.893	0.0000
2026/07/03	R038	05/08/2027	9.15 Call	Bond Future	5737.1800	5.7372	5828.4200	5.8284	1.590	0.0000
2026/07/03	R038	05/08/2027	9.15 Put	Bond Future	3430.2100	3.4302	2932.2800	2.9323	14.516	0.0000
2026/07/03	R053	06/08/2026	8.10 Put	Bond Future	10270.6800	10.2707	9365.7600	9.3658	8.811	0.0000
2026/07/03	R053	06/08/2026	8.10 Call	Bond Future	103.8200	0.1038	159.7200	0.1597	53.843	0.0000
2026/07/03	R053	06/08/2026	8.60 Put	Bond Future	4351.0600	4.3511	3669.0600	3.6691	15.674	0.0000
2026/07/03	R053	06/08/2026	8.60 Call	Bond Future	1013.6200	1.0136	1292.4400	1.2924	27.507	0.0000
2026/07/03	R053	06/08/2026	9.10 Call	Bond Future	4221.8900	4.2219	4873.5100	4.8735	15.434	0.0000
2026/07/03	R053	06/08/2026	9.10 Put	Bond Future	1272.1400	1.2721	962.9400	0.9629	24.306	0.0000
2026/07/03	R053	06/08/2026	9.60 Call	Bond Future	9062.8900	9.0629	9929.9200	9.9299	9.567	0.0000
2026/07/03	R053	06/08/2026	9.60 Put	Bond Future	315.6600	0.3157	221.8700	0.2219	29.712	0.0000
2026/07/03	R053	06/08/2026		Bond Future	8.8603	132.3343	8.7842	133.2951	0.859	0.0000
2026/07/03	R053	06/08/2026	12.28 Call	Bond Future	33223.0300	33.2230	34183.8500	34.1839	2.892	0.0000
2026/07/03	R053	06/08/2026	12.28 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/07/03	R053	05/11/2026		Bond Future	8.8940	128.9034	8.8161	129.8779	0.875	0.0000
2026/07/03	R053	05/11/2026	11.21 Call	Bond Future	24344.3700	24.3444	25266.0300	25.2660	3.786	0.0000
2026/07/03	R053	05/11/2026	11.21 Put	Bond Future	216.7100	0.2167	163.8600	0.1639	24.387	0.0000
2026/07/03	R053	04/02/2027		Bond Future	8.9227	131.3829	8.8445	132.3547	0.877	0.0000
2026/07/03	R053	04/02/2027	9.99 Call	Bond Future	14154.3800	14.1544	14684.9100	14.6849	3.748	0.0000
2026/07/03	R053	04/02/2027	9.99 Put	Bond Future	2044.6900	2.0447	1603.4000	1.6034	21.582	0.0000

0
0
0
0
0
0
0
2,342
0
0
2,582
0
0
0
0
0
0
0
0
0
0
0
0
0
0
530
0
0
530
530
0
530
8,037
0
0
48,252
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	R053	06/05/2027		Bond Future	8.9519	128.0474	8.8722	129.0289	0.890	0.0000
2026/07/03	R053	06/05/2027	8.92 Call	Bond Future	6252.9300	6.2529	6312.0600	6.3121	0.946	0.0000
2026/07/03	R053	06/05/2027	8.92 Put	Bond Future	6644.0000	6.6440	5721.6300	5.7216	13.883	0.0000
2026/07/03	R053	05/08/2027		Bond Future	8.9855	130.4882	8.9034	131.4914	0.914	0.0000
2026/07/03	R053	05/08/2027	9.28 Call	Bond Future	9269.9500	9.2700	9412.4500	9.4125	1.537	0.0000
2026/07/03	R053	05/08/2027	9.28 Put	Bond Future	5779.6300	5.7796	4918.9700	4.9190	14.891	0.0000
2026/07/03	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/07/03	R186	06/08/2026	8.57 Call	Bond Future	33.3000	0.0333	32.8200	0.0328	1.441	0.0000
2026/07/03	R186	06/08/2026	8.57 Put	Bond Future	33.3000	0.0333	32.8200	0.0328	1.441	0.0000
2026/07/03	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/07/03	R186	05/11/2026	8.12 Call	Bond Future	31.2900	0.0313	31.1700	0.0312	0.384	0.0000
2026/07/03	R186	05/11/2026	8.12 Put	Bond Future	31.2900	0.0313	31.1700	0.0312	0.384	0.0000
2026/07/03	R202	06/08/2026		Bond Future	302.6406	302.6406	303.1113	303.1113	0.156	0.0000
2026/07/03	R202	06/08/2026	278.86 Call	Bond Future	23780.5800	23.7806	24251.2600	24.2513	1.979	0.0000
2026/07/03	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	R202	05/11/2026		Bond Future	308.2714	308.2714	308.7416	308.7416	0.153	0.0000
2026/07/03	R202	05/11/2026	280.46 Call	Bond Future	27811.3900	27.8114	28281.6200	28.2816	1.691	0.0000
2026/07/03	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	R202	04/02/2027		Bond Future	308.6766	308.6766	309.1063	309.1063	0.139	0.0000
2026/07/03	R202	04/02/2027	294.73 Call	Bond Future	13946.5600	13.9466	14376.2600	14.3763	3.081	0.0000
2026/07/03	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	R202	06/05/2027		Bond Future	314.6851	314.6851	315.1016	315.1016	0.132	0.0000
2026/07/03	R202	06/05/2027	306.99 Call	Bond Future	7695.1000	7.6951	8111.5800	8.1116	5.412	0.0000
2026/07/03	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	R202	05/08/2027		Bond Future	315.0269	315.0269	315.4570	315.4570	0.137	0.0000
2026/07/03	R202	05/08/2027	312.97 Call	Bond Future	2056.9300	2.0569	2486.9800	2.4870	20.907	0.0000
2026/07/03	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/03	R209	06/08/2026		Bond Future	8.4103	88.2041	8.3442	88.5965	0.786	0.0000
2026/07/03	R209	06/08/2026	11.39 Call	Bond Future	15537.5900	15.5376	15930.0000	15.9300	2.526	0.0000
2026/07/03	R209	06/08/2026	11.39 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/07/03	R209	05/11/2026		Bond Future	8.4424	86.6727	8.3743	87.0697	0.807	0.0000
2026/07/03	R209	05/11/2026	10.32 Call	Bond Future	10242.3100	10.2423	10598.3200	10.5983	3.476	0.0000
2026/07/03	R209	05/11/2026	10.32 Put	Bond Future	156.6700	0.1567	115.6900	0.1157	26.157	0.0000
2026/07/03	R209	04/02/2027		Bond Future	8.4675	88.3397	8.3993	88.7301	0.805	0.0000
2026/07/03	R209	04/02/2027	9.28 Call	Bond Future	5573.6000	5.5736	5751.1400	5.7511	3.185	0.0000
2026/07/03	R209	04/02/2027	9.28 Put	Bond Future	1088.8900	1.0889	876.0900	0.8761	19.543	0.0000
2026/07/03	R209	04/02/2027	8.96 Call	Bond Future	4244.5900	4.2446	4368.4400	4.3684	2.918	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
1,054
0
0
272
0
0
0
0
0
0
0
0
0
0
0
0
0
37,886
0
0
7,242
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/03	R209	04/02/2027	8.96 Put	Bond Future	1490.0900	1.4901	1223.6000	1.2236	17.884	0.0000	0.0000
2026/07/03	R209	04/02/2027	8.03 Put	Bond Future	3861.8400	3.8618	3468.8700	3.4689	10.176	0.0000	0.0000
2026/07/03	R209	04/02/2027	8.03 Call	Bond Future	1317.8300	1.3178	1315.2000	1.3152	0.200	0.0000	0.0000
2026/07/03	R209	06/05/2027	9.32 Call	Bond Future	5893.8800	5.8939	6033.6800	6.0337	2.372	0.0000	0.0000
2026/07/03	R209	06/05/2027	9.32 Put	Bond Future	1413.6600	1.4137	1161.6400	1.1616	17.827	0.0000	0.0000
2026/07/03	R209	06/05/2027	8.25 Put	Bond Future	3518.0600	3.5181	3116.4900	3.1165	11.415	0.0000	0.0000
2026/07/03	R209	06/05/2027	8.25 Call	Bond Future	2140.9800	2.1410	2131.2300	2.1312	0.455	0.0000	0.0000
2026/07/03	R209	06/05/2027		Bond Future	8.4933	86.8870	8.4236	87.2788	0.821	0.0000	0.0000
2026/07/03	R209	06/05/2027	8.41 Call	Bond Future	2590.0800	2.5901	2593.7200	2.5937	0.141	0.0000	0.0000
2026/07/03	R209	06/05/2027	8.41 Put	Bond Future	3058.4800	3.0585	2670.3000	2.6703	12.692	0.0000	0.0000
2026/07/03	R209	05/08/2027		Bond Future	8.5258	88.5439	8.4530	88.9450	0.854	0.0000	0.0000
2026/07/03	R209	05/08/2027	8.87 Call	Bond Future	4262.4700	4.2625	4320.5300	4.3205	1.362	0.0000	0.0000
2026/07/03	R209	05/08/2027	8.87 Put	Bond Future	2397.1700	2.3972	2054.1500	2.0542	14.309	0.0000	0.0000
2026/07/03	R210	06/08/2026		Bond Future	269.8878	269.8878	269.9748	269.9748	0.032	0.0000	0.0000
2026/07/03	R210	06/08/2026	259.84 Call	Bond Future	10047.7500	10.0478	10134.7800	10.1348	0.866	0.0000	0.0000
2026/07/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R210	05/11/2026		Bond Future	271.3279	271.3279	271.4084	271.4084	0.030	0.0000	0.0000
2026/07/03	R210	05/11/2026	253.33 Call	Bond Future	17997.8500	17.9979	18078.3800	18.0784	0.447	0.0000	0.0000
2026/07/03	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R210	04/02/2027		Bond Future	276.6097	276.6097	276.6476	276.6476	0.014	0.0000	0.0000
2026/07/03	R210	04/02/2027	266.03 Call	Bond Future	10579.6900	10.5797	10617.5800	10.6176	0.358	0.0000	0.0000
2026/07/03	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R210	06/05/2027		Bond Future	278.3276	278.3276	278.3469	278.3469	0.007	0.0000	0.0000
2026/07/03	R210	06/05/2027	271.13 Call	Bond Future	7197.5800	7.1976	7216.9300	7.2169	0.269	0.0000	0.0000
2026/07/03	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R210	05/08/2027		Bond Future	283.7012	283.7012	283.7262	283.7262	0.009	0.0000	0.0000
2026/07/03	R210	05/08/2027	276.01 Call	Bond Future	7691.2000	7.6912	7716.1700	7.7162	0.325	0.0000	0.0000
2026/07/03	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R213	06/08/2026		Bond Future	7.8474	99.9408	7.7910	100.1493	0.718	0.0000	0.0000
2026/07/03	R213	06/08/2026	9.69 Call	Bond Future	6526.4700	6.5265	6734.2500	6.7343	3.184	0.0000	0.0000
2026/07/03	R213	06/08/2026	9.69 Put	Bond Future	1.8400	0.0018	1.1400	0.0011	38.043	0.0000	0.0000
2026/07/03	R213	05/11/2026		Bond Future	7.8719	98.2255	7.8125	98.4348	0.754	0.0000	0.0000
2026/07/03	R213	05/11/2026	8.75 Call	Bond Future	3366.1900	3.3662	3499.6900	3.4997	3.966	0.0000	0.0000
2026/07/03	R213	05/11/2026	8.75 Put	Bond Future	330.0800	0.3301	254.2200	0.2542	22.982	0.0000	0.0000
2026/07/03	R213	04/02/2027		Bond Future	7.8826	100.1145	7.8238	100.3118	0.746	0.0000	0.0000
2026/07/03	R213	04/02/2027	8.14 Call	Bond Future	1895.4600	1.8955	1934.2000	1.9342	2.044	0.0000	0.0000
2026/07/03	R213	04/02/2027	8.14 Put	Bond Future	1037.8100	1.0378	879.2500	0.8793	15.278	0.0000	0.0000
2026/07/03	R213	06/05/2027	9.25 Call	Bond Future	4694.5900	4.6946	4801.8300	4.8018	2.284	0.0000	0.0000

3,237

0

3,237

0

4,620

0

4,620

0

0

0

0

0

0

570

0

0

0

0

0

0

0

0

0

0

0

0

0

0

55,986

0

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	R213	06/05/2027	9.25 Put	Bond Future	478.0400	0.4780	390.9600	0.3910	18.216	0.0000	0.0000
2026/07/03	R213	06/05/2027	8.13 Put	Bond Future	1212.4100	1.2124	1047.7300	1.0477	13.583	0.0000	0.0000
2026/07/03	R213	06/05/2027	8.13 Call	Bond Future	1981.5200	1.9815	2011.1600	2.0112	1.496	0.0000	0.0000
2026/07/03	R213	06/05/2027		Bond Future	7.8868	98.4871	7.8257	98.6814	0.774	0.0000	0.0000
2026/07/03	R213	06/05/2027	7.56 Call	Bond Future	978.0900	0.9781	972.5700	0.9726	0.564	0.0000	0.0000
2026/07/03	R213	06/05/2027	7.56 Put	Bond Future	2023.2300	2.0232	1823.3900	1.8234	9.877	0.0000	0.0000
2026/07/03	R213	05/08/2027		Bond Future	7.9016	100.3656	7.8350	100.5657	0.844	0.0000	0.0000
2026/07/03	R213	05/08/2027	8.27 Call	Bond Future	2284.5000	2.2845	2327.2800	2.3273	1.873	0.0000	0.0000
2026/07/03	R213	05/08/2027	8.27 Put	Bond Future	1188.3500	1.1884	1031.1100	1.0311	13.232	0.0000	0.0000
2026/07/03	R213	05/08/2027	8.58 Call	Bond Future	2948.8400	2.9488	3011.5800	3.0116	2.128	0.0000	0.0000
2026/07/03	R213	05/08/2027	8.58 Put	Bond Future	941.8800	0.9419	804.6000	0.8046	14.575	0.0000	0.0000
2026/07/03	R213	05/08/2027	7.95 Put	Bond Future	1523.2400	1.5232	1347.7300	1.3477	11.522	0.0000	0.0000
2026/07/03	R213	05/08/2027	7.95 Call	Bond Future	1668.0100	1.6680	1692.5200	1.6925	1.469	0.0000	0.0000
2026/07/03	R214	06/08/2026		Bond Future	8.8922	83.5906	8.8160	84.1233	0.857	0.0000	0.0000
2026/07/03	R214	06/08/2026	11.97 Call	Bond Future	17964.7700	17.9648	18497.4900	18.4975	2.965	0.0000	0.0000
2026/07/03	R214	06/08/2026	11.97 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/03	R214	05/11/2026		Bond Future	8.9324	81.8287	8.8543	82.3687	0.874	0.0000	0.0000
2026/07/03	R214	05/11/2026	10.97 Call	Bond Future	12663.4000	12.6634	13152.8900	13.1529	3.865	0.0000	0.0000
2026/07/03	R214	05/11/2026	10.97 Put	Bond Future	185.8400	0.1858	135.3100	0.1353	27.190	0.0000	0.0000
2026/07/03	R214	04/02/2027		Bond Future	8.9682	83.4024	8.8896	83.9394	0.876	0.0000	0.0000
2026/07/03	R214	04/02/2027	9.90 Call	Bond Future	7267.4400	7.2674	7543.8200	7.5438	3.803	0.0000	0.0000
2026/07/03	R214	04/02/2027	9.90 Put	Bond Future	1256.4800	1.2565	995.9400	0.9959	20.736	0.0000	0.0000
2026/07/03	R214	06/05/2027		Bond Future	9.0014	81.7072	8.9214	82.2489	0.890	0.0000	0.0000
2026/07/03	R214	06/05/2027	8.88 Call	Bond Future	3135.4800	3.1355	3162.6100	3.1626	0.865	0.0000	0.0000
2026/07/03	R214	06/05/2027	8.88 Put	Bond Future	3958.8600	3.9589	3444.2800	3.4443	12.998	0.0000	0.0000
2026/07/03	R214	05/08/2027		Bond Future	9.0404	83.2655	8.9576	83.8192	0.916	0.0000	0.0000
2026/07/03	R214	05/08/2027	9.32 Call	Bond Future	5050.5600	5.0506	5139.6400	5.1396	1.764	0.0000	0.0000
2026/07/03	R214	05/08/2027	9.32 Put	Bond Future	3219.4800	3.2195	2754.8800	2.7549	14.431	0.0000	0.0000
2026/07/03	R248	06/08/2026	9.00 Call	Bond Future	2140.2200	2.1402	2538.0300	2.5380	18.587	0.0000	0.0000
2026/07/03	R248	06/08/2026	9.00 Put	Bond Future	1497.7800	1.4978	1178.5800	1.1786	21.312	0.0000	0.0000
2026/07/03	R248	06/08/2026	10.00 Call	Bond Future	9350.4900	9.3505	10038.7100	10.0387	7.360	0.0000	0.0000
2026/07/03	R248	06/08/2026	10.00 Put	Bond Future	94.3400	0.0943	65.5500	0.0656	30.517	0.0000	0.0000
2026/07/03	R248	06/08/2026		Bond Future	8.9311	102.1955	8.8549	102.9125	0.852	0.0000	0.0000
2026/07/03	R248	06/08/2026	12.37 Call	Bond Future	25346.3300	25.3463	26063.3300	26.0633	2.829	0.0000	0.0000
2026/07/03	R248	06/08/2026	12.37 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/03	R248	06/08/2026	9.20 Call	Bond Future	3353.8100	3.3538	3855.9400	3.8559	14.972	0.0000	0.0000
2026/07/03	R248	06/08/2026	9.20 Put	Bond Future	885.0000	0.8850	670.1200	0.6701	24.280	0.0000	0.0000
2026/07/03	R248	05/11/2026		Bond Future	8.9684	99.6341	8.8905	100.3612	0.869	0.0000	0.0000

2,830
0
2,830
0
0
0
0
0
0
0
0
1,200
0
1,200
24,485
0
0
4,153
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,762
0
1,762
99,189
0
0
0
100
196,214

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	
2026/07/03	R248	05/11/2026	11.31 Call	Bond Future	18574.5000	18.5745	19253.1400	19.2531	3.654	0.0000	0.0000
2026/07/03	R248	05/11/2026	11.31 Put	Bond Future	165.2000	0.1652	116.7400	0.1167	29.334	0.0000	0.0000
2026/07/03	R248	04/02/2027		Bond Future	9.0015	101.5502	8.9232	102.2749	0.870	0.0000	0.0000
2026/07/03	R248	04/02/2027	10.11 Call	Bond Future	10894.4600	10.8945	11301.5600	11.3016	3.737	0.0000	0.0000
2026/07/03	R248	04/02/2027	10.11 Put	Bond Future	1484.4600	1.4845	1166.8500	1.1669	21.396	0.0000	0.0000
2026/07/03	R248	06/05/2027		Bond Future	9.0322	99.0620	8.9524	99.7938	0.883	0.0000	0.0000
2026/07/03	R248	06/05/2027	9.05 Call	Bond Future	4942.0900	4.9421	4999.9200	4.9999	1.170	0.0000	0.0000
2026/07/03	R248	06/05/2027	9.05 Put	Bond Future	4779.7800	4.7798	4105.8300	4.1058	14.100	0.0000	0.0000
2026/07/03	R248	05/08/2027		Bond Future	9.0679	100.9510	8.9856	101.6989	0.907	0.0000	0.0000
2026/07/03	R248	05/08/2027	9.37 Call	Bond Future	6993.8700	6.9939	7107.7200	7.1077	1.628	0.0000	0.0000
2026/07/03	R248	05/08/2027	9.37 Put	Bond Future	4323.1500	4.3232	3689.0900	3.6891	14.667	0.0000	0.0000
2026/07/03	R2R9	06/08/2026		Bond Future	8.7894	111.7798	8.7231	112.3093	0.754	0.0000	0.0000
2026/07/03	R2R9	06/08/2026	101.74 Call	Bond Future	98660.2500	98.6603	99189.8400	99.1898	0.537	0.0000	0.0000
2026/07/03	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R2R9	05/11/2026		Bond Future	8.8321	108.8537	8.7640	109.3897	0.771	0.0000	0.0000
2026/07/03	R2R9	05/11/2026	98.56 Call	Bond Future	97883.5900	97.8836	98419.5900	98.4196	0.548	0.0000	0.0000
2026/07/03	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R2R9	04/02/2027		Bond Future	8.8688	110.9475	8.8006	111.4758	0.769	0.0000	0.0000
2026/07/03	R2R9	04/02/2027	9.89 Call	Bond Future	8788.5300	8.7885	9046.1600	9.0462	2.931	0.0000	0.0000
2026/07/03	R2R9	04/02/2027	9.89 Put	Bond Future	1293.5600	1.2936	1022.9500	1.0230	20.920	0.0000	0.0000
2026/07/03	R2R9	06/05/2027		Bond Future	8.9066	108.1014	8.8370	108.6323	0.782	0.0000	0.0000
2026/07/03	R2R9	06/05/2027	8.83 Call	Bond Future	3671.8300	3.6718	3662.9000	3.6629	0.243	0.0000	0.0000
2026/07/03	R2R9	06/05/2027	8.83 Put	Bond Future	4255.9000	4.2559	3716.0500	3.7161	12.685	0.0000	0.0000
2026/07/03	R2R9	06/05/2027	9.64 Call	Bond Future	7565.6000	7.5656	7712.6300	7.7126	1.943	0.0000	0.0000
2026/07/03	R2R9	06/05/2027	9.64 Put	Bond Future	2192.0500	2.1921	1808.1600	1.8082	17.513	0.0000	0.0000
2026/07/03	R2R9	06/05/2027	8.94 Put	Bond Future	3874.2500	3.8743	3351.7200	3.3517	13.487	0.0000	0.0000
2026/07/03	R2R9	06/05/2027	8.94 Call	Bond Future	4127.2200	4.1272	4135.6100	4.1356	0.203	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	9.68 Call	Bond Future	7868.2700	7.8683	7989.5000	7.9895	1.541	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	9.68 Put	Bond Future	2615.2700	2.6153	2193.1300	2.1931	16.141	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	8.90 Put	Bond Future	4584.4800	4.5845	4034.2200	4.0342	12.003	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	8.90 Call	Bond Future	4201.4900	4.2015	4194.6000	4.1946	0.164	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	9.53 Call	Bond Future	7102.5700	7.1026	7191.9100	7.1919	1.258	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	9.53 Put	Bond Future	2900.8900	2.9009	2446.8600	2.4469	15.651	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	8.82 Put	Bond Future	4873.0000	4.8730	4312.9700	4.3130	11.493	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	8.82 Call	Bond Future	3887.6500	3.8877	3870.9900	3.8710	0.429	0.0000	0.0000
2026/07/03	R2R9	05/08/2027		Bond Future	8.9512	110.1621	8.8786	110.7055	0.811	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	9.26 Call	Bond Future	5778.3100	5.7783	5820.6400	5.8206	0.733	0.0000	0.0000
2026/07/03	R2R9	05/08/2027	9.26 Put	Bond Future	3507.5200	3.5075	3006.4800	3.0065	14.285	0.0000	0.0000

0
0
0
0
0
260
0
0
0
0
0
4,283
0
0
210
0
0
0
0
0
0
0
0
0
0
250
0
250
0
180
0
180
0
910
0
910
0
0
0

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	
2026/07/03	R4R2	06/08/2026		Bond Future	8.9596	113.3881	8.8782	114.1172	0.908	0.0000	0.0000
2026/07/03	R4R2	06/08/2026	102.06 Call	Bond Future	99970.7800	99.9708	100699.9700	100.7000	0.729	0.0000	0.0000
2026/07/03	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R4R2	05/11/2026		Bond Future	9.0034	110.3656	8.9198	111.1046	0.928	0.0000	0.0000
2026/07/03	R4R2	05/11/2026	98.76 Call	Bond Future	99142.9800	99.1430	99882.0500	99.8821	0.745	0.0000	0.0000
2026/07/03	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/03	R4R2	04/02/2027		Bond Future	9.0418	112.4885	8.9576	113.2234	0.931	0.0000	0.0000
2026/07/03	R4R2	04/02/2027	10.13 Call	Bond Future	10311.1300	10.3111	10732.7500	10.7328	4.089	0.0000	0.0000
2026/07/03	R4R2	04/02/2027	10.13 Put	Bond Future	1431.0500	1.4311	1117.7000	1.1177	21.897	0.0000	0.0000
2026/07/03	R4R2	06/05/2027		Bond Future	9.0811	109.5459	8.9950	110.2874	0.948	0.0000	0.0000
2026/07/03	R4R2	06/05/2027	9.00 Call	Bond Future	4204.1300	4.2041	4268.0700	4.2681	1.521	0.0000	0.0000
2026/07/03	R4R2	06/05/2027	9.00 Put	Bond Future	4902.5700	4.9026	4225.0700	4.2251	13.819	0.0000	0.0000
2026/07/03	R4R2	05/08/2027		Bond Future	9.1265	111.6340	9.0373	112.3922	0.978	0.0000	0.0000
2026/07/03	R4R2	05/08/2027	9.44 Call	Bond Future	6648.1600	6.6482	6790.4000	6.7904	2.140	0.0000	0.0000
2026/07/03	R4R2	05/08/2027	9.44 Put	Bond Future	4045.5200	4.0455	3429.6400	3.4296	15.224	0.0000	0.0000
2026/07/03	RR87	06/08/2026		Bond Future	7.2549	100.8734	7.2343	100.8807	0.285	0.0000	0.0000
2026/07/03	RR87	06/08/2026	6.53 Call	Bond Future	0.0179	0.0000	0.0091	0.0000	48.965	0.0000	0.0000
2026/07/03	RR87	06/08/2026	6.53 Put	Bond Future	256.4579	0.2565	249.1591	0.2492	2.846	0.0000	0.0000
2026/07/03	RR87	05/11/2026		Bond Future	6.7102	102.7257	6.6721	102.7301	0.567	0.0000	0.0000
2026/07/03	RR87	05/11/2026	5.27 Call	Bond Future	0.0181	0.0000	0.0052	0.0000	71.144	0.0000	0.0000
2026/07/03	RR87	05/11/2026	5.27 Put	Bond Future	165.2181	0.1652	160.8452	0.1608	2.647	0.0000	0.0000
2026/07/03	RR88	06/08/2026		Bond Future	7.5039	104.4880	7.4938	104.5001	0.135	0.0000	0.0000
2026/07/03	RR88	06/08/2026	6.79 Call	Bond Future	0.2462	0.0002	0.1285	0.0001	47.813	0.0000	0.0000
2026/07/03	RR88	06/08/2026	6.79 Put	Bond Future	859.0762	0.8591	846.8685	0.8469	1.421	0.0000	0.0000
2026/07/03	RR88	05/11/2026		Bond Future	7.4957	105.7737	7.4862	105.7836	0.127	0.0000	0.0000
2026/07/03	RR88	05/11/2026	6.71 Call	Bond Future	18.6239	0.0186	12.9431	0.0129	30.503	0.0000	0.0000
2026/07/03	RR88	05/11/2026	6.71 Put	Bond Future	841.9039	0.8419	826.3031	0.8263	1.853	0.0000	0.0000
2026/07/03	RR88	04/02/2027		Bond Future	7.4072	103.9626	7.4152	103.9559	0.108	0.0000	0.0000
2026/07/03	RR88	04/02/2027	7.78 Call	Bond Future	496.0290	0.4960	485.6506	0.4857	2.092	0.0000	0.0000
2026/07/03	RR88	04/02/2027	7.78 Put	Bond Future	183.5590	0.1836	179.9006	0.1799	1.993	0.0000	0.0000
2026/07/03	RR88	06/05/2027		Bond Future	7.2538	105.9624	7.2771	105.9484	0.322	0.0000	0.0000
2026/07/03	RR88	06/05/2027	7.89 Call	Bond Future	509.5005	0.5095	497.1932	0.4972	2.416	0.0000	0.0000
2026/07/03	RR88	06/05/2027	7.89 Put	Bond Future	128.2405	0.1282	129.9632	0.1300	1.343	0.0000	0.0000
2026/07/03	RR88	05/08/2027		Bond Future	6.9303	102.6766	6.9635	102.6646	0.480	0.0000	0.0000
2026/07/03	RR88	05/08/2027	8.07 Call	Bond Future	464.5461	0.4645	456.5723	0.4566	1.716	0.0000	0.0000
2026/07/03	RR88	05/08/2027	8.07 Put	Bond Future	53.3361	0.0533	57.4123	0.0574	7.643	0.0000	0.0000
2026/07/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0

813

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

00

00

00

00

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

	0
	0
	0
	1796886