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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2026/07/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/07	2029	06/08/2026		Bond Future	152.0734	152.0734	152.0535	152.0535	0.013	0.0000
2026/07/07	2029	06/08/2026	144.10 Call	Bond Future	7973.3800	7.9734	7953.5000	7.9535	0.249	0.0000
2026/07/07	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/07	2029	05/11/2026		Bond Future	153.3944	153.3944	153.3738	153.3738	0.013	0.0000
2026/07/07	2029	05/11/2026	147.56 Call	Bond Future	5834.3600	5.8344	5813.7600	5.8138	0.353	0.0000
2026/07/07	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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/07	2029	04/02/2027		Bond Future			156.3552	156.3552		156.3340	0.014	0.0000	0.0000
2026/07/07	2029	04/02/2027	149.72 Call	Bond Future			6635.2200	6.6352		6614.0400	0.319	0.0000	0.0000
2026/07/07	2029	04/02/2027	149.72 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2029	06/05/2027		Bond Future			157.8490	157.8490		157.8278	0.013	0.0000	0.0000
2026/07/07	2029	06/05/2027	153.32 Call	Bond Future			4528.9500	4.5290		4507.7700	0.468	0.0000	0.0000
2026/07/07	2029	06/05/2027	153.32 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2029	05/08/2027		Bond Future			160.9001	160.9001		160.8788	0.013	0.0000	0.0000
2026/07/07	2029	05/08/2027	156.72 Call	Bond Future			4180.1000	4.1801		4158.8000	0.510	0.0000	0.0000
2026/07/07	2029	05/08/2027	156.72 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2030	06/08/2026	7.21 Put	Bond Future			1333.1800	1.3332		1441.8600	8.152	0.0000	0.0000
2026/07/07	2030	06/08/2026	7.21 Call	Bond Future			51.8900	0.0519		37.5100	27.712	0.0000	0.0000
2026/07/07	2030	06/08/2026	7.71 Put	Bond Future			342.9300	0.3429		389.3000	13.522	0.0000	0.0000
2026/07/07	2030	06/08/2026	7.71 Call	Bond Future			580.1200	0.5801		503.4300	13.220	0.0000	0.0000
2026/07/07	2030	06/08/2026	8.06 Call	Bond Future			1383.9700	1.3840		1275.7900	7.817	0.0000	0.0000
2026/07/07	2030	06/08/2026	8.06 Put	Bond Future			100.3200	0.1003		115.2000	14.833	0.0000	0.0000
2026/07/07	2030	06/08/2026		Bond Future			7.6313	101.3613		7.6721	101.2383	0.535	0.0000
2026/07/07	2030	06/08/2026	9.22 Call	Bond Future			4658.7300	4.6587		4535.7600	2.640	0.0000	0.0000
2026/07/07	2030	06/08/2026	9.22 Put	Bond Future			1.1100	0.0011		1.2000	0.0012	8.108	0.0000
2026/07/07	2030	05/11/2026		Bond Future			7.6368	103.2194		7.6812	103.0939	0.582	0.0000
2026/07/07	2030	05/11/2026	8.39 Call	Bond Future			2343.3700	2.3434		2238.9300	4.457	0.0000	0.0000
2026/07/07	2030	05/11/2026	8.39 Put	Bond Future			239.3400	0.2393		260.4800	0.2605	8.833	0.0000
2026/07/07	2030	04/02/2027		Bond Future			7.6239	101.1799		7.6726	101.0518	0.639	0.0000
2026/07/07	2030	04/02/2027	7.82 Call	Bond Future			1261.8100	1.2618		1185.5600	1.1856	6.043	0.0000
2026/07/07	2030	04/02/2027	7.82 Put	Bond Future			746.8800	0.7469		798.7500	0.7988	6.945	0.0000
2026/07/07	2030	06/05/2027		Bond Future			7.6164	103.1192		7.6701	102.9887	0.704	0.0000
2026/07/07	2030	06/05/2027	7.27 Call	Bond Future			606.1600	0.6062		557.9200	0.5579	7.958	0.0000
2026/07/07	2030	06/05/2027	7.27 Put	Bond Future			1454.0900	1.4541		1536.3900	1.5364	5.660	0.0000
2026/07/07	2030	05/08/2027		Bond Future			7.6186	101.0792		7.6783	100.9464	0.784	0.0000
2026/07/07	2030	05/08/2027	8.11 Call	Bond Future			1785.4300	1.7854		1698.7200	1.6987	4.857	0.0000
2026/07/07	2030	05/08/2027	8.11 Put	Bond Future			699.0600	0.6991		745.1900	0.7452	6.599	0.0000
2026/07/07	2031	06/08/2026		Bond Future			117.5677	117.5677		117.4541	0.097	0.0000	0.0000
2026/07/07	2031	06/08/2026	113.81 Call	Bond Future			3757.9600	3.7580		3644.3900	3.6444	3.022	0.0000
2026/07/07	2031	06/08/2026	113.81 Put	Bond Future			0.2200	0.0002		0.2600	0.0003	18.182	0.0000
2026/07/07	2031	05/11/2026		Bond Future			119.7514	119.7514		119.6354	0.097	0.0000	0.0000
2026/07/07	2031	05/11/2026	111.49 Call	Bond Future			8261.4000	8.2614		8145.4000	8.1454	1.404	0.0000
2026/07/07	2031	05/11/2026	111.49 Put	Bond Future			0.0100	0.0000		0.0100	0.0000	0.000	0.0000
2026/07/07	2031	04/02/2027		Bond Future			119.5570	119.5570		119.4386	0.099	0.0000	0.0000
2026/07/07	2031	04/02/2027	116.18 Call	Bond Future			3482.4100	3.4824		3373.9500	3.115	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
2026/07/07	2031	04/02/2027	116.18 Put	Bond Future	105.4500	0.1055	115.3500	0.1154	9.388	0.0000	0.0000
2026/07/07	2031	06/05/2027		Bond Future	121.8758	121.8758	121.7552	121.7552	0.099	0.0000	0.0000
2026/07/07	2031	06/05/2027	116.87 Call	Bond Future	5041.1200	5.0411	4924.2300	4.9242	2.319	0.0000	0.0000
2026/07/07	2031	06/05/2027	116.87 Put	Bond Future	35.2800	0.0353	39.0000	0.0390	10.544	0.0000	0.0000
2026/07/07	2031	05/08/2027		Bond Future	121.6638	121.6638	121.5420	121.5420	0.100	0.0000	0.0000
2026/07/07	2031	05/08/2027	121.41 Call	Bond Future	1311.4700	1.3115	1245.3200	1.2453	5.044	0.0000	0.0000
2026/07/07	2031	05/08/2027	121.41 Put	Bond Future	1057.7100	1.0577	1113.3700	1.1134	5.262	0.0000	0.0000
2026/07/07	2032	06/08/2026		Bond Future	7.9176	104.4923	7.9631	104.2869	0.575	0.0000	0.0000
2026/07/07	2032	06/08/2026	10.12 Call	Bond Future	9375.1300	9.3751	9169.7300	9.1697	2.191	0.0000	0.0000
2026/07/07	2032	06/08/2026	10.12 Put	Bond Future	0.2800	0.0003	0.2900	0.0003	3.571	0.0000	0.0000
2026/07/07	2032	05/11/2026		Bond Future	7.9411	102.2483	7.9893	102.0388	0.607	0.0000	0.0000
2026/07/07	2032	05/11/2026	9.16 Call	Bond Future	5349.3900	5.3494	5159.1700	5.1592	3.556	0.0000	0.0000
2026/07/07	2032	05/11/2026	9.16 Put	Bond Future	211.7000	0.2117	230.9300	0.2309	9.084	0.0000	0.0000
2026/07/07	2032	04/02/2027		Bond Future	7.9555	104.1981	8.0066	103.9845	0.643	0.0000	0.0000
2026/07/07	2032	04/02/2027	8.48 Call	Bond Future	3049.6700	3.0497	2899.1000	2.8991	4.937	0.0000	0.0000
2026/07/07	2032	04/02/2027	8.48 Put	Bond Future	884.2400	0.8842	947.2700	0.9473	7.128	0.0000	0.0000
2026/07/07	2032	06/05/2027		Bond Future	7.9678	102.0346	8.0221	101.8170	0.682	0.0000	0.0000
2026/07/07	2032	06/05/2027	7.80 Call	Bond Future	1459.3800	1.4594	1361.0500	1.3611	6.738	0.0000	0.0000
2026/07/07	2032	06/05/2027	7.80 Put	Bond Future	2135.4400	2.1354	2254.7800	2.2548	5.589	0.0000	0.0000
2026/07/07	2032	05/08/2027		Bond Future	7.9876	103.9824	8.0454	103.7608	0.724	0.0000	0.0000
2026/07/07	2032	05/08/2027	8.42 Call	Bond Future	2982.3700	2.9824	2841.0600	2.8411	4.738	0.0000	0.0000
2026/07/07	2032	05/08/2027	8.42 Put	Bond Future	1339.3900	1.3394	1419.6800	1.4197	5.995	0.0000	0.0000
2026/07/07	2033	06/08/2026		Bond Future	148.0905	148.0905	147.8619	147.8619	0.154	0.0000	0.0000
2026/07/07	2033	06/08/2026	134.25 Call	Bond Future	13840.4600	13.8405	13611.8600	13.6119	1.652	0.0000	0.0000
2026/07/07	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2033	05/11/2026		Bond Future	149.2341	149.2341	149.0009	149.0009	0.156	0.0000	0.0000
2026/07/07	2033	05/11/2026	137.26 Call	Bond Future	11974.1100	11.9741	11740.9100	11.7409	1.948	0.0000	0.0000
2026/07/07	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2033	04/02/2027		Bond Future	152.1146	152.1146	151.8768	151.8768	0.156	0.0000	0.0000
2026/07/07	2033	04/02/2027	142.71 Call	Bond Future	9404.6300	9.4046	9166.8000	9.1668	2.529	0.0000	0.0000
2026/07/07	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2033	06/05/2027		Bond Future	153.4206	153.4206	153.1782	153.1782	0.158	0.0000	0.0000
2026/07/07	2033	06/05/2027	151.21 Call	Bond Future	2210.5600	2.2106	1968.2200	1.9682	10.963	0.0000	0.0000
2026/07/07	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2033	05/08/2027		Bond Future	156.3862	156.3862	156.1395	156.1395	0.158	0.0000	0.0000
2026/07/07	2033	05/08/2027	153.15 Call	Bond Future	3236.2000	3.2362	2989.4800	2.9895	7.624	0.0000	0.0000
2026/07/07	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	
2026/07/07	2037	06/08/2026	9.30 Call	Bond Future	5624.8100	5.6248	5424.4300	5.4244	3.562	0.0000	0.0000
2026/07/07	2037	06/08/2026	9.30 Put	Bond Future	77.0700	0.0771	81.7500	0.0818	6.072	0.0000	0.0000
2026/07/07	2037	06/08/2026	11.30 Call	Bond Future	17206.2600	17.2063	17001.2000	17.0012	1.192	0.0000	0.0000
2026/07/07	2037	06/08/2026	11.30 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/07	2037	06/08/2026	10.70 Call	Bond Future	13923.9900	13.9240	13718.9100	13.7189	1.473	0.0000	0.0000
2026/07/07	2037	06/08/2026	10.70 Put	Bond Future	0.4400	0.0004	0.4200	0.0004	4.545	0.0000	0.0000
2026/07/07	2037	06/08/2026	10.02 Put	Bond Future	6.4200	0.0064	6.4800	0.0065	0.935	0.0000	0.0000
2026/07/07	2037	06/08/2026	10.02 Call	Bond Future	9992.3800	9.9924	9787.3800	9.7874	2.052	0.0000	0.0000
2026/07/07	2037	06/08/2026		Bond Future	8.4611	100.5387	8.4910	100.3336	0.353	0.0000	0.0000
2026/07/07	2037	06/08/2026	11.71 Call	Bond Future	19351.7600	19.3518	19146.7000	19.1467	1.060	0.0000	0.0000
2026/07/07	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2037	05/11/2026		Bond Future	8.4929	102.3817	8.5240	102.1727	0.365	0.0000	0.0000
2026/07/07	2037	05/11/2026	10.62 Call	Bond Future	13180.1200	13.1801	12975.5100	12.9755	1.552	0.0000	0.0000
2026/07/07	2037	05/11/2026	10.62 Put	Bond Future	95.9900	0.0960	100.4200	0.1004	4.615	0.0000	0.0000
2026/07/07	2037	05/11/2026	10.83 Call	Bond Future	14308.8200	14.3088	14102.6200	14.1026	1.441	0.0000	0.0000
2026/07/07	2037	05/11/2026	10.83 Put	Bond Future	60.3900	0.0604	63.2300	0.0632	4.703	0.0000	0.0000
2026/07/07	2037	05/11/2026	10.23 Call	Bond Future	11039.1500	11.0392	10838.4000	10.8384	1.819	0.0000	0.0000
2026/07/07	2037	05/11/2026	10.23 Put	Bond Future	174.6100	0.1746	182.9000	0.1829	4.748	0.0000	0.0000
2026/07/07	2037	05/11/2026	9.46 Put	Bond Future	503.3600	0.5034	528.9600	0.5290	5.086	0.0000	0.0000
2026/07/07	2037	05/11/2026	9.46 Call	Bond Future	6756.7000	6.7567	6573.2600	6.5733	2.715	0.0000	0.0000
2026/07/07	2037	04/02/2027	9.81 Call	Bond Future	8744.2700	8.7443	8558.4200	8.5584	2.125	0.0000	0.0000
2026/07/07	2037	04/02/2027	9.81 Put	Bond Future	658.3300	0.6583	685.6600	0.6857	4.151	0.0000	0.0000
2026/07/07	2037	04/02/2027	9.31 Call	Bond Future	6153.7900	6.1538	5986.2200	5.9862	2.723	0.0000	0.0000
2026/07/07	2037	04/02/2027	9.31 Put	Bond Future	1094.5400	1.0945	1140.1500	1.1402	4.167	0.0000	0.0000
2026/07/07	2037	04/02/2027	8.44 Put	Bond Future	2881.8800	2.8819	2987.9000	2.9879	3.679	0.0000	0.0000
2026/07/07	2037	04/02/2027	8.44 Call	Bond Future	2351.2500	2.3513	2244.0900	2.2441	4.558	0.0000	0.0000
2026/07/07	2037	04/02/2027		Bond Future	8.5198	100.0758	8.5520	99.8626	0.378	0.0000	0.0000
2026/07/07	2037	04/02/2027	9.51 Call	Bond Future	7175.4200	7.1754	6999.3900	6.9994	2.453	0.0000	0.0000
2026/07/07	2037	04/02/2027	9.51 Put	Bond Future	889.7700	0.8898	926.9200	0.9269	4.175	0.0000	0.0000
2026/07/07	2037	06/05/2027		Bond Future	8.5510	101.9939	8.5845	101.7767	0.391	0.0000	0.0000
2026/07/07	2037	06/05/2027	8.58 Call	Bond Future	3148.8500	3.1489	3031.0500	3.0311	3.741	0.0000	0.0000
2026/07/07	2037	06/05/2027	8.58 Put	Bond Future	2960.4600	2.9605	3059.9100	3.0599	3.359	0.0000	0.0000
2026/07/07	2037	05/08/2027		Bond Future	8.5888	99.6817	8.6235	99.4605	0.405	0.0000	0.0000
2026/07/07	2037	05/08/2027	9.05 Call	Bond Future	5172.9400	5.1729	5027.2000	5.0272	2.817	0.0000	0.0000
2026/07/07	2037	05/08/2027	9.05 Put	Bond Future	2291.0000	2.2910	2366.4700	2.3665	3.294	0.0000	0.0000
2026/07/07	2038	06/08/2026		Bond Future	162.5878	162.5878	162.3130	162.3130	0.169	0.0000	0.0000
2026/07/07	2038	06/08/2026	144.72 Call	Bond Future	17867.7700	17.8678	17593.0300	17.5930	1.538	0.0000	0.0000
2026/07/07	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
2026/07/07	2038	05/11/2026		Bond Future	165.6076	165.6076	165.3273	165.3273	0.169	0.0000	0.0000
2026/07/07	2038	05/11/2026	146.31 Call	Bond Future	19297.5800	19.2976	19017.3200	19.0173	1.452	0.0000	0.0000
2026/07/07	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2038	04/02/2027		Bond Future	166.5289	166.5289	166.2432	166.2432	0.172	0.0000	0.0000
2026/07/07	2038	04/02/2027	153.83 Call	Bond Future	12698.9300	12.6989	12413.2400	12.4132	2.250	0.0000	0.0000
2026/07/07	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2038	06/05/2027		Bond Future	169.7590	169.7590	169.4678	169.4678	0.172	0.0000	0.0000
2026/07/07	2038	06/05/2027	166.10 Call	Bond Future	3658.9500	3.6590	3367.7700	3.3678	7.958	0.0000	0.0000
2026/07/07	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2038	05/08/2027		Bond Future	170.7094	170.7094	170.4137	170.4137	0.173	0.0000	0.0000
2026/07/07	2038	05/08/2027	169.13 Call	Bond Future	1579.3700	1.5794	1283.6900	1.2837	18.721	0.0000	0.0000
2026/07/07	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2040	06/08/2026		Bond Future	8.7476	102.2626	8.7723	102.0665	0.283	0.0000	0.0000
2026/07/07	2040	06/08/2026	12.19 Call	Bond Future	22828.7100	22.8287	22632.6600	22.6327	0.859	0.0000	0.0000
2026/07/07	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	2040	06/08/2026	9.20 Call	Bond Future	3846.9300	3.8469	3669.0900	3.6691	4.623	0.0000	0.0000
2026/07/07	2040	06/08/2026	9.20 Put	Bond Future	345.1900	0.3452	363.4000	0.3634	5.275	0.0000	0.0000
2026/07/07	2040	05/11/2026		Bond Future	8.7844	104.1372	8.8100	103.9373	0.291	0.0000	0.0000
2026/07/07	2040	05/11/2026	11.06 Call	Bond Future	15915.4700	15.9155	15718.8100	15.7188	1.236	0.0000	0.0000
2026/07/07	2040	05/11/2026	11.06 Put	Bond Future	103.8400	0.1038	107.1200	0.1071	3.159	0.0000	0.0000
2026/07/07	2040	05/11/2026	11.27 Call	Bond Future	17155.9900	17.1560	16958.1700	16.9582	1.153	0.0000	0.0000
2026/07/07	2040	05/11/2026	11.27 Put	Bond Future	66.8300	0.0668	68.9500	0.0690	3.172	0.0000	0.0000
2026/07/07	2040	05/11/2026	10.67 Call	Bond Future	13541.8000	13.5418	13347.8900	13.3479	1.432	0.0000	0.0000
2026/07/07	2040	05/11/2026	10.67 Put	Bond Future	178.0400	0.1780	184.0700	0.1841	3.387	0.0000	0.0000
2026/07/07	2040	05/11/2026	9.91 Put	Bond Future	497.2400	0.4972	516.0200	0.5160	3.777	0.0000	0.0000
2026/07/07	2040	05/11/2026	9.91 Call	Bond Future	8793.6300	8.7936	8612.4700	8.6125	2.060	0.0000	0.0000
2026/07/07	2040	04/02/2027	10.17 Call	Bond Future	10489.9300	10.4899	10310.1700	10.3102	1.714	0.0000	0.0000
2026/07/07	2040	04/02/2027	10.17 Put	Bond Future	765.7300	0.7657	789.8800	0.7899	3.154	0.0000	0.0000
2026/07/07	2040	04/02/2027	9.67 Call	Bond Future	7536.0800	7.5361	7372.2600	7.3723	2.174	0.0000	0.0000
2026/07/07	2040	04/02/2027	9.67 Put	Bond Future	1246.6500	1.2467	1286.7400	1.2867	3.216	0.0000	0.0000
2026/07/07	2040	04/02/2027	8.78 Put	Bond Future	3263.4300	3.2634	3359.0200	3.3590	2.929	0.0000	0.0000
2026/07/07	2040	04/02/2027	8.78 Call	Bond Future	2974.5200	2.9745	2866.2000	2.8662	3.642	0.0000	0.0000
2026/07/07	2040	04/02/2027		Bond Future	8.8174	101.6143	8.8439	101.4104	0.300	0.0000	0.0000
2026/07/07	2040	04/02/2027	9.93 Call	Bond Future	9064.4300	9.0644	8891.3300	8.8913	1.910	0.0000	0.0000
2026/07/07	2040	04/02/2027	9.93 Put	Bond Future	966.5500	0.9666	997.3600	0.9974	3.188	0.0000	0.0000
2026/07/07	2040	06/05/2027		Bond Future	8.8542	103.5618	8.8816	103.3541	0.309	0.0000	0.0000
2026/07/07	2040	06/05/2027	8.88 Call	Bond Future	3759.4100	3.7594	3645.0200	3.6450	3.043	0.0000	0.0000
2026/07/07	2040	06/05/2027	8.88 Put	Bond Future	3563.5700	3.5636	3656.9200	3.6569	2.620	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
2026/07/07	2040	05/08/2027		Bond Future	8.8972	101.0290	8.9255	100.8174	0.318	0.0000
2026/07/07	2040	05/08/2027	9.33 Call	Bond Future	6019.6600	6.0197	5880.4700	5.8805	2.312	0.0000
2026/07/07	2040	05/08/2027	9.33 Put	Bond Future	2851.4300	2.8514	2923.8000	2.9238	2.538	0.0000
2026/07/07	2043	06/08/2026		Bond Future	125.7368	125.7368	125.3404	125.3404	0.315	0.0000
2026/07/07	2043	06/08/2026	110.88 Call	Bond Future	14856.7621	14.8568	14460.4441	14.4604	2.668	0.0000
2026/07/07	2043	06/08/2026	110.88 Put	Bond Future	0.0121	0.0000	0.0141	0.0000	16.556	0.0000
2026/07/07	2043	05/11/2026		Bond Future	128.0722	128.0722	127.6682	127.6682	0.315	0.0000
2026/07/07	2043	05/11/2026	112.84 Call	Bond Future	15257.3518	15.2574	14856.9183	14.8569	2.625	0.0000
2026/07/07	2043	05/11/2026	112.84 Put	Bond Future	25.1718	0.0252	28.7583	0.0288	14.248	0.0000
2026/07/07	2043	04/02/2027		Bond Future	127.5923	127.5923	127.1804	127.1804	0.323	0.0000
2026/07/07	2043	04/02/2027	117.63 Call	Bond Future	10478.1873	10.4782	10111.3101	10.1113	3.501	0.0000
2026/07/07	2043	04/02/2027	117.63 Put	Bond Future	515.8473	0.5158	560.9201	0.5609	8.738	0.0000
2026/07/07	2043	06/05/2027		Bond Future	130.0671	130.0671	129.6472	129.6472	0.323	0.0000
2026/07/07	2043	06/05/2027	127.48 Call	Bond Future	5428.6200	5.4286	5166.5978	5.1666	4.827	0.0000
2026/07/07	2043	06/05/2027	127.48 Put	Bond Future	2841.5600	2.8416	2999.4278	2.9994	5.556	0.0000
2026/07/07	2043	05/08/2027		Bond Future	129.5562	129.5562	129.1295	129.1295	0.329	0.0000
2026/07/07	2043	05/08/2027	129.56 Call	Bond Future	4438.0224	4.4380	4215.0699	4.2151	5.024	0.0000
2026/07/07	2043	05/08/2027	129.56 Put	Bond Future	4441.8124	4.4418	4645.5599	4.6456	4.587	0.0000
2026/07/07	2044	06/08/2026	9.25 Call	Bond Future	3861.1500	3.8612	3600.1500	3.6002	6.760	0.0000
2026/07/07	2044	06/08/2026	9.25 Put	Bond Future	464.0800	0.4641	507.4300	0.5074	9.341	0.0000
2026/07/07	2044	06/08/2026	9.00 Call	Bond Future	2287.9500	2.2880	2074.2100	2.0742	9.342	0.0000
2026/07/07	2044	06/08/2026	9.00 Put	Bond Future	1001.5800	1.0016	1092.1900	1.0922	9.047	0.0000
2026/07/07	2044	06/08/2026		Bond Future	8.8516	99.3850	8.8864	99.0806	0.394	0.0000
2026/07/07	2044	06/08/2026	12.42 Call	Bond Future	25055.3800	25.0554	24751.0300	24.7510	1.215	0.0000
2026/07/07	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/07	2044	06/08/2026	9.75 Call	Bond Future	7511.0100	7.5110	7213.9100	7.2139	3.956	0.0000
2026/07/07	2044	06/08/2026	9.75 Put	Bond Future	93.2400	0.0932	100.4900	0.1005	7.776	0.0000
2026/07/07	2044	05/11/2026	9.50 Call	Bond Future	6249.0200	6.2490	6004.7700	6.0048	3.909	0.0000
2026/07/07	2044	05/11/2026	9.50 Put	Bond Future	1143.8800	1.1439	1209.8100	1.2098	5.764	0.0000
2026/07/07	2044	05/11/2026		Bond Future	8.8868	101.2069	8.9227	100.8967	0.404	0.0000
2026/07/07	2044	05/11/2026	11.34 Call	Bond Future	18323.3700	18.3234	18018.0500	18.0181	1.666	0.0000
2026/07/07	2044	05/11/2026	11.34 Put	Bond Future	89.4800	0.0895	94.3400	0.0943	5.431	0.0000
2026/07/07	2044	04/02/2027		Bond Future	8.9185	98.7533	8.9555	98.4370	0.415	0.0000
2026/07/07	2044	04/02/2027	10.18 Call	Bond Future	10945.7500	10.9458	10673.8300	10.6738	2.484	0.0000
2026/07/07	2044	04/02/2027	10.18 Put	Bond Future	961.3200	0.9613	1005.7300	1.0057	4.620	0.0000
2026/07/07	2044	06/05/2027		Bond Future	8.9535	100.6460	8.9916	100.3238	0.426	0.0000
2026/07/07	2044	06/05/2027	9.08 Call	Bond Future	4707.4800	4.7075	4521.7700	4.5218	3.945	0.0000
2026/07/07	2044	06/05/2027	9.08 Put	Bond Future	3643.3200	3.6433	3779.8700	3.7799	3.748	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/07	2044	05/08/2027		Bond Future	8.9937		98.1828	9.0330		97.8545	0.437	0.0000	0.0000
2026/07/07	2044	05/08/2027	9.44 Call	Bond Future	6830.9500		6.8310	6615.8900		6.6159	3.148	0.0000	0.0000
2026/07/07	2044	05/08/2027	9.44 Put	Bond Future	3194.6700		3.1947	3307.9000		3.3079	3.544	0.0000	0.0000
2026/07/07	2046	06/08/2026		Bond Future	146.0510		146.0510	145.6659		145.6659	0.264	0.0000	0.0000
2026/07/07	2046	06/08/2026	122.38 Call	Bond Future	23670.9700		23.6710	23285.8800		23.2859	1.627	0.0000	0.0000
2026/07/07	2046	06/08/2026	122.38 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2046	05/11/2026		Bond Future	146.4010		146.4010	146.0087		146.0087	0.268	0.0000	0.0000
2026/07/07	2046	05/11/2026	125.48 Call	Bond Future	20920.9800		20.9210	20528.7300		20.5287	1.875	0.0000	0.0000
2026/07/07	2046	05/11/2026	125.48 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2046	04/02/2027		Bond Future	149.2271		149.2271	148.8268		148.8268	0.268	0.0000	0.0000
2026/07/07	2046	04/02/2027	131.09 Call	Bond Future	18137.1400		18.1371	17736.8300		17.7368	2.207	0.0000	0.0000
2026/07/07	2046	04/02/2027	131.09 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2046	06/05/2027		Bond Future	149.7031		149.7031	149.2957		149.2957	0.272	0.0000	0.0000
2026/07/07	2046	06/05/2027	148.99 Call	Bond Future	713.0900		0.7131	305.7300		0.3057	57.126	0.0000	0.0000
2026/07/07	2046	06/05/2027	148.99 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2046	05/08/2027		Bond Future	152.5961		152.5961	152.1814		152.1814	0.272	0.0000	0.0000
2026/07/07	2046	05/08/2027	149.17 Call	Bond Future	3426.1100		3.4261	3011.3600		3.0114	12.106	0.0000	0.0000
2026/07/07	2046	05/08/2027	149.17 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2050	06/08/2026		Bond Future	148.5001		148.5001	149.3019		149.3019	0.540	0.0000	0.0000
2026/07/07	2050	06/08/2026	123.27 Call	Bond Future	25230.0600		25.2301	26031.8500		26.0319	3.178	0.0000	0.0000
2026/07/07	2050	06/08/2026	123.27 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2050	05/11/2026		Bond Future	151.2583		151.2583	152.0744		152.0744	0.540	0.0000	0.0000
2026/07/07	2050	05/11/2026	123.84 Call	Bond Future	27418.3200		27.4183	28234.4300		28.2344	2.977	0.0000	0.0000
2026/07/07	2050	05/11/2026	123.84 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2050	04/02/2027		Bond Future	151.6458		151.6458	152.4778		152.4778	0.549	0.0000	0.0000
2026/07/07	2050	04/02/2027	132.39 Call	Bond Future	19255.8300		19.2558	20087.7600		20.0878	4.320	0.0000	0.0000
2026/07/07	2050	04/02/2027	132.39 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2050	06/05/2027		Bond Future	154.5872		154.5872	155.4354		155.4354	0.549	0.0000	0.0000
2026/07/07	2050	06/05/2027	150.46 Call	Bond Future	4127.2000		4.1272	4975.3600		4.9754	20.550	0.0000	0.0000
2026/07/07	2050	06/05/2027	150.46 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	2050	05/08/2027		Bond Future	154.9801		154.9801	155.8464		155.8464	0.559	0.0000	0.0000
2026/07/07	2050	05/08/2027	152.97 Call	Bond Future	2010.0700		2.0101	2876.3700		2.8764	43.098	0.0000	0.0000
2026/07/07	2050	05/08/2027	152.97 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	8607	21/12/2026		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	8608	21/12/2026		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/07/07	8657	21/12/2026		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	
2026/07/07	AL37	06/08/2026		Index Future	1307.5030	1307.5030	1305.3920	1305.3920	0.161	0.0000	0.0000
2026/07/07	AL37	05/11/2026		Index Future	1331.7220	1331.7220	1329.5680	1329.5680	0.162	0.0000	0.0000
2026/07/07	AL37	04/02/2027		Index Future	1357.1080	1357.1080	1354.9110	1354.9110	0.162	0.0000	0.0000
2026/07/07	AL37	06/05/2027		Index Future	1383.1240	1383.1240	1380.8860	1380.8860	0.162	0.0000	0.0000
2026/07/07	AL37	05/08/2027		Index Future	1409.2890	1409.2890	1407.0100	1407.0100	0.162	0.0000	0.0000
2026/07/07	AL7T	06/08/2026		Index Future	1715.9120	1715.9120	1712.0420	1712.0420	0.226	0.0000	0.0000
2026/07/07	AL7T	05/11/2026		Index Future	1747.6960	1747.6960	1743.7500	1743.7500	0.226	0.0000	0.0000
2026/07/07	AL7T	04/02/2027		Index Future	1781.0110	1781.0110	1776.9870	1776.9870	0.226	0.0000	0.0000
2026/07/07	AL7T	06/05/2027		Index Future	1815.1540	1815.1540	1811.0540	1811.0540	0.226	0.0000	0.0000
2026/07/07	AL7T	05/08/2027		Index Future	1849.4910	1849.4910	1845.3160	1845.3160	0.226	0.0000	0.0000
2026/07/07	ALBI	06/08/2026		Index Future	1449.4910	1449.4910	1446.4290	1446.4290	0.211	0.0000	0.0000
2026/07/07	ALBI	05/11/2026		Index Future	1476.3400	1476.3400	1473.2170	1473.2170	0.212	0.0000	0.0000
2026/07/07	ALBI	04/02/2027		Index Future	1504.4820	1504.4820	1501.2980	1501.2980	0.212	0.0000	0.0000
2026/07/07	ALBI	06/05/2027		Index Future	1533.3240	1533.3240	1530.0800	1530.0800	0.212	0.0000	0.0000
2026/07/07	ALBI	05/08/2027		Index Future	1562.3290	1562.3290	1559.0270	1559.0270	0.211	0.0000	0.0000
2026/07/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/07/07	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
2026/07/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/07	ES33	06/08/2026		Bond Future	8.6352	97.1169	8.6701	96.9412	0.405	0.0000
2026/07/07	ES33	06/08/2026	12.02 Call	Bond Future	15248.2400	15.2482	15072.5100	15.0725	1.152	0.0000
2026/07/07	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/07	ES33	05/11/2026		Bond Future	8.6842	95.1274	8.7209	94.9483	0.422	0.0000
2026/07/07	ES33	05/11/2026	10.83 Call	Bond Future	9799.0400	9.7990	9619.8600	9.6199	1.829	0.0000
2026/07/07	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/07	ES33	04/02/2027		Bond Future	8.7301	96.9639	8.7686	96.7811	0.442	0.0000
2026/07/07	ES33	04/02/2027	9.70 Call	Bond Future	4467.3000	4.4673	4284.5200	4.2845	4.092	0.0000
2026/07/07	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/07	ES33	06/05/2027		Bond Future	8.7732	95.0488	8.8137	94.8625	0.462	0.0000
2026/07/07	ES33	06/05/2027	8.80 Call	Bond Future	123.4900	0.1235	0.0000	0.0000	(100.000)	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/07	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	62.8000	0.0628	100.000	0.0000	0.0000
2026/07/07	ES33	05/08/2027		Bond Future	8.8239	96.8844	8.8665	96.6947	0.483	0.0000	0.0000
2026/07/07	ES33	05/08/2027	9.27 Call	Bond Future	1963.9900	1.9640	1774.3000	1.7743	9.658	0.0000	0.0000
2026/07/07	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	ES42	06/08/2026		Bond Future	9.1793	96.9164	9.2141	96.6420	0.379	0.0000	0.0000
2026/07/07	ES42	06/08/2026	12.65 Call	Bond Future	22442.0800	22.4421	22167.6900	22.1677	1.223	0.0000	0.0000
2026/07/07	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	ES42	05/11/2026		Bond Future	9.2256	94.4524	9.2615	94.1727	0.390	0.0000	0.0000
2026/07/07	ES42	05/11/2026	11.66 Call	Bond Future	16487.5900	16.4876	16207.8400	16.2078	1.697	0.0000	0.0000
2026/07/07	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	ES42	04/02/2027		Bond Future	9.2683	96.2760	9.3054	95.9907	0.400	0.0000	0.0000
2026/07/07	ES42	04/02/2027	10.29 Call	Bond Future	7416.1000	7.4161	7130.8300	7.1308	3.847	0.0000	0.0000
2026/07/07	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	ES42	06/05/2027		Bond Future	9.3121	93.8788	9.3504	93.5880	0.411	0.0000	0.0000
2026/07/07	ES42	06/05/2027	9.33 Call	Bond Future	136.4600	0.1365	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/07	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	154.3500	0.1544	100.000	0.0000	0.0000
2026/07/07	ES42	05/08/2027		Bond Future	9.3599	95.6909	9.3994	95.3946	0.422	0.0000	0.0000
2026/07/07	ES42	05/08/2027	9.84 Call	Bond Future	3508.8600	3.5089	3212.6100	3.2126	8.443	0.0000	0.0000
2026/07/07	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	GOVI	06/08/2026		GOVI	1422.8530	1422.8530	1419.7890	1419.7890	0.215	0.0000	0.0000
2026/07/07	GOVI	06/08/2026	1,189. Call 00	GOVI	2338530.0000	233.8530	2307890.0000	230.7890	1.310	0.0000	0.0000
2026/07/07	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	GOVI	05/11/2026		GOVI	1449.2090	1449.2090	1446.0850	1446.0850	0.216	0.0000	0.0000
2026/07/07	GOVI	05/11/2026	1,277. Call 00	GOVI	1722090.0000	172.2090	1690850.0000	169.0850	1.814	0.0000	0.0000
2026/07/07	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	GOVI	04/02/2027		GOVI	1476.8340	1476.8340	1473.6480	1473.6480	0.216	0.0000	0.0000
2026/07/07	GOVI	04/02/2027	1,369. Call 00	GOVI	1078340.0000	107.8340	1046480.0000	104.6480	2.955	0.0000	0.0000
2026/07/07	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	GOVI	06/05/2027		GOVI	1505.1450	1505.1450	1501.8990	1501.8990	0.216	0.0000	0.0000
2026/07/07	GOVI	06/05/2027	1,427. Call 00	GOVI	781450.0000	78.1450	748990.0000	74.8990	4.154	0.0000	0.0000
2026/07/07	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	GOVI	05/08/2027		GOVI	1533.6180	1533.6180	1530.3130	1530.3130	0.216	0.0000	0.0000
2026/07/07	GOVI	05/08/2027	1,465. Call 00	GOVI	686180.0000	68.6180	653130.0000	65.3130	4.817	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	
2026/07/07	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/07	I258	06/08/2026		Bond Future	137.4389	137.4389	137.5959	137.5959	0.114	0.0000	0.0000
2026/07/07	I258	06/08/2026	112.95 Call	Bond Future	24488.9422	24.4889	24645.9213	24.6459	0.641	0.0000	0.0000
2026/07/07	I258	06/08/2026	112.95 Put	Bond Future	0.0022	0.0000	0.0013	0.0000	41.475	0.0000	0.0000
2026/07/07	I258	05/11/2026		Bond Future	139.9916	139.9916	140.1512	140.1512	0.114	0.0000	0.0000
2026/07/07	I258	05/11/2026	114.95 Call	Bond Future	25062.8633	25.0629	25220.8218	25.2208	0.630	0.0000	0.0000
2026/07/07	I258	05/11/2026	114.95 Put	Bond Future	21.2633	0.0213	19.6318	0.0196	7.673	0.0000	0.0000
2026/07/07	I258	04/02/2027		Bond Future	139.7419	139.7419	139.9043	139.9043	0.116	0.0000	0.0000
2026/07/07	I258	04/02/2027	118.90 Call	Bond Future	21145.7011	21.1457	21296.8365	21.2968	0.715	0.0000	0.0000
2026/07/07	I258	04/02/2027	118.90 Put	Bond Future	303.8511	0.3039	292.5565	0.2926	3.717	0.0000	0.0000
2026/07/07	I258	06/05/2027		Bond Future	142.4525	142.4525	142.6181	142.6181	0.116	0.0000	0.0000
2026/07/07	I258	06/05/2027	134.78 Call	Bond Future	10882.0069	10.8820	10990.0113	10.9900	0.993	0.0000	0.0000
2026/07/07	I258	06/05/2027	134.78 Put	Bond Future	3209.5569	3.2096	3151.9313	3.1519	1.795	0.0000	0.0000
2026/07/07	I258	05/08/2027		Bond Future	142.1811	142.1811	142.3511	142.3511	0.120	0.0000	0.0000
2026/07/07	I258	05/08/2027	138.93 Call	Bond Future	8877.8245	8.8778	8970.7878	8.9708	1.047	0.0000	0.0000
2026/07/07	I258	05/08/2027	138.93 Put	Bond Future	5626.7745	5.6268	5549.6578	5.5497	1.371	0.0000	0.0000
2026/07/07	IGOV	06/08/2026		Index Future	456.7940	456.7940	456.6640	456.6640	0.028	0.0000	0.0000
2026/07/07	IGOV	05/11/2026		Index Future	465.3680	465.3680	465.2340	465.2340	0.029	0.0000	0.0000
2026/07/07	IGOV	04/02/2027		Index Future	474.3490	474.3490	474.2130	474.2130	0.029	0.0000	0.0000
2026/07/07	IGOV	06/05/2027		Index Future	483.5510	483.5510	483.4120	483.4120	0.029	0.0000	0.0000
2026/07/07	IGOV	05/08/2027		Index Future	492.8040	492.8040	492.6630	492.6630	0.029	0.0000	0.0000
2026/07/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/07/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/07	R033	06/08/2026		Bond Future	7.9980	113.7952	8.0434	113.5504	0.568	0.0000	0.0000
2026/07/07	R033	06/08/2026	10.25 Call	Bond Future	11341.0600	11.3411	11096.3500	11.0964	2.158	0.0000	0.0000
2026/07/07	R033	06/08/2026	10.25 Put	Bond Future	0.1800	0.0002	0.1900	0.0002	5.556	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	
2026/07/07	R033	05/11/2026		Bond Future	8.0234	110.8394	8.0713	110.5899	0.597	0.0000	0.0000
2026/07/07	R033	05/11/2026	9.33 Call	Bond Future	6775.7100	6.7757	6545.7100	6.5457	3.394	0.0000	0.0000
2026/07/07	R033	05/11/2026	9.33 Put	Bond Future	213.1400	0.2131	232.7100	0.2327	9.182	0.0000	0.0000
2026/07/07	R033	04/02/2027		Bond Future	8.0408	112.9531	8.0913	112.6986	0.628	0.0000	0.0000
2026/07/07	R033	04/02/2027	8.65 Call	Bond Future	3974.1700	3.9742	3788.0200	3.7880	4.684	0.0000	0.0000
2026/07/07	R033	04/02/2027	8.65 Put	Bond Future	952.0400	0.9520	1020.3500	1.0204	7.175	0.0000	0.0000
2026/07/07	R033	06/05/2027		Bond Future	8.0565	110.0749	8.1097	109.8156	0.661	0.0000	0.0000
2026/07/07	R033	06/05/2027	7.93 Call	Bond Future	1865.1200	1.8651	1743.7100	1.7437	6.510	0.0000	0.0000
2026/07/07	R033	06/05/2027	7.93 Put	Bond Future	2483.7100	2.4837	2621.5700	2.6216	5.551	0.0000	0.0000
2026/07/07	R033	05/08/2027		Bond Future	8.0791	112.1758	8.1354	111.9118	0.697	0.0000	0.0000
2026/07/07	R033	05/08/2027	8.54 Call	Bond Future	3727.5200	3.7275	3556.6700	3.5567	4.583	0.0000	0.0000
2026/07/07	R033	05/08/2027	8.54 Put	Bond Future	1590.4000	1.5904	1683.6100	1.6836	5.861	0.0000	0.0000
2026/07/07	R035	06/08/2026	7.70 Put	Bond Future	3208.2900	3.2083	3452.9800	3.4530	7.627	0.0000	0.0000
2026/07/07	R035	06/08/2026	7.70 Call	Bond Future	143.4400	0.1434	106.4300	0.1064	25.802	0.0000	0.0000
2026/07/07	R035	06/08/2026	7.90 Put	Bond Future	2143.7800	2.1438	2349.4600	2.3495	9.594	0.0000	0.0000
2026/07/07	R035	06/08/2026	7.90 Call	Bond Future	362.2600	0.3623	286.2400	0.2862	20.985	0.0000	0.0000
2026/07/07	R035	06/08/2026	8.34 Call	Bond Future	1621.3100	1.6213	1427.9500	1.4280	11.926	0.0000	0.0000
2026/07/07	R035	06/08/2026	8.34 Put	Bond Future	648.3800	0.6484	736.7200	0.7367	13.625	0.0000	0.0000
2026/07/07	R035	06/08/2026	7.95 Put	Bond Future	1909.8700	1.9099	2103.1700	2.1032	10.121	0.0000	0.0000
2026/07/07	R035	06/08/2026	7.95 Call	Bond Future	446.0900	0.4461	357.6900	0.3577	19.817	0.0000	0.0000
2026/07/07	R035	06/08/2026	8.29 Put	Bond Future	755.7100	0.7557	856.1500	0.8562	13.291	0.0000	0.0000
2026/07/07	R035	06/08/2026	8.29 Call	Bond Future	1420.3300	1.4203	1239.0700	1.2391	12.762	0.0000	0.0000
2026/07/07	R035	06/08/2026	8.79 Put	Bond Future	143.9500	0.1440	165.3400	0.1653	14.859	0.0000	0.0000
2026/07/07	R035	06/08/2026	8.79 Call	Bond Future	3839.0300	3.8390	3578.7200	3.5787	6.781	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.39 Call	Bond Future	7198.5000	7.1985	6918.9200	6.9189	3.884	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.39 Put	Bond Future	16.9700	0.0170	19.0900	0.0191	12.493	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.71 Call	Bond Future	8982.0600	8.9821	8700.9100	8.7009	3.130	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.71 Put	Bond Future	5.3800	0.0054	5.9300	0.0059	10.223	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.21 Call	Bond Future	6184.8600	6.1849	5907.5400	5.9075	4.484	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.21 Put	Bond Future	32.5200	0.0325	36.9000	0.0369	13.469	0.0000	0.0000
2026/07/07	R035	06/08/2026	8.71 Put	Bond Future	190.0800	0.1901	218.3500	0.2184	14.873	0.0000	0.0000
2026/07/07	R035	06/08/2026	8.71 Call	Bond Future	3408.0700	3.4081	3154.6400	3.1546	7.436	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.72 Call	Bond Future	9037.2700	9.0373	8756.1000	8.7561	3.111	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.72 Put	Bond Future	5.1900	0.0052	5.7200	0.0057	10.212	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.22 Put	Bond Future	31.3800	0.0314	35.5900	0.0356	13.416	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.22 Call	Bond Future	6241.2600	6.2413	5963.7700	5.9638	4.446	0.0000	0.0000
2026/07/07	R035	06/08/2026	10.13 Call	Bond Future	11268.7500	11.2688	10987.1300	10.9871	2.499	0.0000	0.0000
2026/07/07	R035	06/08/2026	10.13 Put	Bond Future	1.2500	0.0013	1.3300	0.0013	6.400	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
2026/07/07	R035	06/08/2026	9.63 Call	Bond Future		8539.1400	8.5391	8258.2200	8.2582	3.290	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.63 Put	Bond Future		7.1500	0.0072	7.9300	0.0079	10.909	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.13 Put	Bond Future		43.2600	0.0433	49.2700	0.0493	13.893	0.0000	0.0000
2026/07/07	R035	06/08/2026	9.13 Call	Bond Future		5733.6200	5.7336	5457.9300	5.4579	4.808	0.0000	0.0000
2026/07/07	R035	06/08/2026	10.22 Call	Bond Future		11749.8900	11.7499	11468.2500	11.4683	2.397	0.0000	0.0000
2026/07/07	R035	06/08/2026	10.22 Put	Bond Future		0.9200	0.0009	0.9800	0.0010	6.522	0.0000	0.0000
2026/07/07	R035	06/08/2026		Bond Future		8.1829	108.1691	8.2282	107.8874	0.554	0.0000	0.0000
2026/07/07	R035	06/08/2026	11.06 Call	Bond Future		16088.3400	16.0883	15806.6400	15.8066	1.751	0.0000	0.0000
2026/07/07	R035	06/08/2026	11.06 Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/07	R035	05/11/2026		Bond Future		8.2127	105.6504	8.2599	105.3633	0.575	0.0000	0.0000
2026/07/07	R035	05/11/2026	10.03 Call	Bond Future		10468.0700	10.4681	10191.9400	10.1919	2.638	0.0000	0.0000
2026/07/07	R035	05/11/2026	10.03 Put	Bond Future		126.1800	0.1262	137.1300	0.1371	8.678	0.0000	0.0000
2026/07/07	R035	05/11/2026	9.80 Call	Bond Future		9282.2900	9.2823	9010.4400	9.0104	2.929	0.0000	0.0000
2026/07/07	R035	05/11/2026	9.80 Put	Bond Future		173.1900	0.1732	188.4200	0.1884	8.794	0.0000	0.0000
2026/07/07	R035	05/11/2026	9.30 Call	Bond Future		6711.7900	6.7118	6456.2100	6.4562	3.808	0.0000	0.0000
2026/07/07	R035	05/11/2026	9.30 Put	Bond Future		356.4300	0.3564	387.9300	0.3879	8.838	0.0000	0.0000
2026/07/07	R035	05/11/2026	8.80 Put	Bond Future		752.2300	0.7522	816.6200	0.8166	8.560	0.0000	0.0000
2026/07/07	R035	05/11/2026	8.80 Call	Bond Future		4249.2700	4.2493	4026.5800	4.0266	5.241	0.0000	0.0000
2026/07/07	R035	05/11/2026	8.97 Call	Bond Future		5063.1200	5.0631	4826.7100	4.8267	4.669	0.0000	0.0000
2026/07/07	R035	05/11/2026	8.97 Put	Bond Future		582.2400	0.5822	632.9100	0.6329	8.703	0.0000	0.0000
2026/07/07	R035	05/11/2026	8.47 Call	Bond Future		2800.9900	2.8010	2614.3700	2.6144	6.663	0.0000	0.0000
2026/07/07	R035	05/11/2026	8.47 Put	Bond Future		1249.8800	1.2499	1350.3400	1.3503	8.038	0.0000	0.0000
2026/07/07	R035	05/11/2026	7.97 Put	Bond Future		2655.3600	2.6554	2830.0400	2.8300	6.578	0.0000	0.0000
2026/07/07	R035	05/11/2026	7.97 Call	Bond Future		1164.5900	1.1646	1052.1900	1.0522	9.651	0.0000	0.0000
2026/07/07	R035	04/02/2027	7.70 Put	Bond Future		4249.1800	4.2492	4454.8100	4.4548	4.839	0.0000	0.0000
2026/07/07	R035	04/02/2027	7.70 Call	Bond Future		995.2100	0.9952	908.1000	0.9081	8.753	0.0000	0.0000
2026/07/07	R035	04/02/2027	8.20 Put	Bond Future		2400.9200	2.4009	2546.2900	2.5463	6.055	0.0000	0.0000
2026/07/07	R035	04/02/2027	8.20 Call	Bond Future		2180.5400	2.1805	2033.1700	2.0332	6.758	0.0000	0.0000
2026/07/07	R035	04/02/2027	8.85 Call	Bond Future		4698.2000	4.6982	4483.6300	4.4836	4.567	0.0000	0.0000
2026/07/07	R035	04/02/2027	8.85 Put	Bond Future		1137.7400	1.1377	1215.9100	1.2159	6.871	0.0000	0.0000
2026/07/07	R035	04/02/2027		Bond Future		8.2371	107.6649	8.2864	107.3722	0.599	0.0000	0.0000
2026/07/07	R035	04/02/2027	9.02 Call	Bond Future		5465.3300	5.4653	5238.3800	5.2384	4.153	0.0000	0.0000
2026/07/07	R035	04/02/2027	9.02 Put	Bond Future		945.3200	0.9453	1011.1100	1.0111	6.960	0.0000	0.0000
2026/07/07	R035	04/02/2027	9.43 Call	Bond Future		7398.5800	7.3986	7149.1100	7.1491	3.372	0.0000	0.0000
2026/07/07	R035	04/02/2027	9.43 Put	Bond Future		612.6800	0.6127	655.9500	0.6560	7.062	0.0000	0.0000
2026/07/07	R035	04/02/2027	8.93 Call	Bond Future		5055.8800	5.0559	4835.2300	4.8352	4.364	0.0000	0.0000
2026/07/07	R035	04/02/2027	8.93 Put	Bond Future		1042.3800	1.0424	1114.4700	1.1145	6.916	0.0000	0.0000
2026/07/07	R035	04/02/2027	8.43 Put	Bond Future		1832.6400	1.8326	1950.8600	1.9509	6.451	0.0000	0.0000
2026/07/07	R035	04/02/2027	8.43 Call	Bond Future		2970.7200	2.9707	2796.2000	2.7962	5.875	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	
2026/07/07	R035	06/05/2027		Bond Future	8.2562	105.2237	8.3078	104.9253	0.624	0.0000	0.0000
2026/07/07	R035	06/05/2027	8.25 Call	Bond Future	2621.5700	2.6216	2467.6600	2.4677	5.871	0.0000	0.0000
2026/07/07	R035	06/05/2027	8.25 Put	Bond Future	2657.7000	2.6577	2802.1300	2.8021	5.434	0.0000	0.0000
2026/07/07	R035	05/08/2027		Bond Future	8.2812	107.2327	8.3350	106.9289	0.651	0.0000	0.0000
2026/07/07	R035	05/08/2027	8.72 Call	Bond Future	4431.4700	4.4315	4235.9800	4.2360	4.411	0.0000	0.0000
2026/07/07	R035	05/08/2027	8.72 Put	Bond Future	1989.4500	1.9895	2097.7600	2.0978	5.444	0.0000	0.0000
2026/07/07	R038	06/08/2026		Bond Future	8.5768	120.6677	8.6067	120.4259	0.349	0.0000	0.0000
2026/07/07	R038	06/08/2026	11.77 Call	Bond Future	22310.7400	22.3107	22069.0200	22.0690	1.083	0.0000	0.0000
2026/07/07	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R038	05/11/2026		Bond Future	8.6152	117.3967	8.6463	117.1502	0.360	0.0000	0.0000
2026/07/07	R038	05/11/2026	10.72 Call	Bond Future	15299.6400	15.2996	15058.3700	15.0584	1.577	0.0000	0.0000
2026/07/07	R038	05/11/2026	10.72 Put	Bond Future	108.8800	0.1089	114.0500	0.1141	4.748	0.0000	0.0000
2026/07/07	R038	04/02/2027		Bond Future	8.6489	119.6354	8.6811	119.3841	0.373	0.0000	0.0000
2026/07/07	R038	04/02/2027	9.60 Call	Bond Future	8210.8300	8.2108	8005.3800	8.0054	2.502	0.0000	0.0000
2026/07/07	R038	04/02/2027	9.60 Put	Bond Future	1100.7600	1.1008	1146.6100	1.1466	4.165	0.0000	0.0000
2026/07/07	R038	06/05/2027		Bond Future	8.6821	116.4440	8.7156	116.1880	0.385	0.0000	0.0000
2026/07/07	R038	06/05/2027	8.71 Call	Bond Future	3730.4500	3.7305	3591.5400	3.5915	3.724	0.0000	0.0000
2026/07/07	R038	06/05/2027	8.71 Put	Bond Future	3516.9200	3.5169	3634.0400	3.6340	3.330	0.0000	0.0000
2026/07/07	R038	05/08/2027		Bond Future	8.7209	118.6664	8.7556	118.4056	0.398	0.0000	0.0000
2026/07/07	R038	05/08/2027	9.15 Call	Bond Future	5982.7400	5.9827	5813.2400	5.8132	2.833	0.0000	0.0000
2026/07/07	R038	05/08/2027	9.15 Put	Bond Future	2817.3400	2.8173	2908.6300	2.9086	3.240	0.0000	0.0000
2026/07/07	R053	06/08/2026	8.10 Put	Bond Future	8785.7600	8.7858	9193.3300	9.1933	4.639	0.0000	0.0000
2026/07/07	R053	06/08/2026	8.10 Call	Bond Future	164.8900	0.1649	126.2900	0.1263	23.410	0.0000	0.0000
2026/07/07	R053	06/08/2026	8.60 Put	Bond Future	3199.9300	3.1999	3450.9400	3.4509	7.844	0.0000	0.0000
2026/07/07	R053	06/08/2026	8.60 Call	Bond Future	1408.4800	1.4085	1213.3200	1.2133	13.856	0.0000	0.0000
2026/07/07	R053	06/08/2026	9.10 Call	Bond Future	5236.0700	5.2361	4860.8600	4.8609	7.166	0.0000	0.0000
2026/07/07	R053	06/08/2026	9.10 Put	Bond Future	740.3300	0.7403	811.2900	0.8113	9.585	0.0000	0.0000
2026/07/07	R053	06/08/2026	9.60 Call	Bond Future	10441.5200	10.4415	10007.5600	10.0076	4.156	0.0000	0.0000
2026/07/07	R053	06/08/2026	9.60 Put	Bond Future	148.3000	0.1483	160.5100	0.1605	8.233	0.0000	0.0000
2026/07/07	R053	06/08/2026		Bond Future	8.7383	133.8803	8.7733	133.4341	0.400	0.0000	0.0000
2026/07/07	R053	06/08/2026	12.28 Call	Bond Future	34769.0100	34.7690	34322.8400	34.3228	1.283	0.0000	0.0000
2026/07/07	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R053	05/11/2026		Bond Future	8.7691	130.4734	8.8050	130.0188	0.410	0.0000	0.0000
2026/07/07	R053	05/11/2026	11.21 Call	Bond Future	25835.5200	25.8355	25388.4700	25.3885	1.730	0.0000	0.0000
2026/07/07	R053	05/11/2026	11.21 Put	Bond Future	137.8400	0.1378	145.4500	0.1455	5.521	0.0000	0.0000
2026/07/07	R053	04/02/2027		Bond Future	8.7961	132.9615	8.8330	132.4980	0.420	0.0000	0.0000
2026/07/07	R053	04/02/2027	9.99 Call	Bond Future	15159.6200	15.1596	14765.0900	14.7651	2.603	0.0000	0.0000
2026/07/07	R053	04/02/2027	9.99 Put	Bond Future	1471.3800	1.4714	1540.3600	1.5404	4.688	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	
2026/07/07	R053	06/05/2027		Bond Future	8.8225	129.6472	8.8604	129.1749	0.430	0.0000	0.0000
2026/07/07	R053	06/05/2027	8.92 Call	Bond Future	6620.9200	6.6209	6351.8200	6.3518	4.064	0.0000	0.0000
2026/07/07	R053	06/05/2027	8.92 Put	Bond Future	5412.1200	5.4121	5615.3400	5.6153	3.755	0.0000	0.0000
2026/07/07	R053	05/08/2027		Bond Future	8.8523	132.1217	8.8912	131.6406	0.440	0.0000	0.0000
2026/07/07	R053	05/08/2027	9.28 Call	Bond Future	9787.1900	9.7872	9472.6800	9.4727	3.213	0.0000	0.0000
2026/07/07	R053	05/08/2027	9.28 Put	Bond Future	4663.3900	4.6634	4829.9600	4.8300	3.572	0.0000	0.0000
2026/07/07	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/07/07	R186	06/08/2026	8.57 Call	Bond Future	31.3400	0.0313	30.8300	0.0308	1.627	0.0000	0.0000
2026/07/07	R186	06/08/2026	8.57 Put	Bond Future	31.3400	0.0313	30.8300	0.0308	1.627	0.0000	0.0000
2026/07/07	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/07/07	R186	05/11/2026	8.12 Call	Bond Future	30.7900	0.0308	30.6700	0.0307	0.390	0.0000	0.0000
2026/07/07	R186	05/11/2026	8.12 Put	Bond Future	30.7900	0.0308	30.6700	0.0307	0.390	0.0000	0.0000
2026/07/07	R202	06/08/2026		Bond Future	302.8061	302.8061	301.9187	301.9187	0.293	0.0000	0.0000
2026/07/07	R202	06/08/2026	278.86 Call	Bond Future	23946.0700	23.9461	23058.6600	23.0587	3.706	0.0000	0.0000
2026/07/07	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R202	05/11/2026		Bond Future	308.4301	308.4301	307.5253	307.5253	0.293	0.0000	0.0000
2026/07/07	R202	05/11/2026	280.46 Call	Bond Future	27970.0700	27.9701	27065.3300	27.0653	3.235	0.0000	0.0000
2026/07/07	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R202	04/02/2027		Bond Future	308.7886	308.7886	307.8663	307.8663	0.299	0.0000	0.0000
2026/07/07	R202	04/02/2027	294.73 Call	Bond Future	14058.6000	14.0586	13136.3000	13.1363	6.560	0.0000	0.0000
2026/07/07	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R202	06/05/2027		Bond Future	314.7781	314.7781	313.8380	313.8380	0.299	0.0000	0.0000
2026/07/07	R202	06/05/2027	306.99 Call	Bond Future	7788.0500	7.7881	6848.0300	6.8480	12.070	0.0000	0.0000
2026/07/07	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R202	05/08/2027		Bond Future	315.1284	315.1284	314.1740	314.1740	0.303	0.0000	0.0000
2026/07/07	R202	05/08/2027	312.97 Call	Bond Future	2158.4200	2.1584	1203.9600	1.2040	44.220	0.0000	0.0000
2026/07/07	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R209	06/08/2026		Bond Future	8.3286	88.6895	8.3636	88.4810	0.421	0.0000	0.0000
2026/07/07	R209	06/08/2026	11.39 Call	Bond Future	16022.9900	16.0230	15814.4700	15.8145	1.301	0.0000	0.0000
2026/07/07	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R209	05/11/2026		Bond Future	8.3582	87.1641	8.3946	86.9515	0.435	0.0000	0.0000
2026/07/07	R209	05/11/2026	10.32 Call	Bond Future	10681.9900	10.6820	10475.6100	10.4756	1.932	0.0000	0.0000
2026/07/07	R209	05/11/2026	10.32 Put	Bond Future	104.9500	0.1050	111.1400	0.1111	5.898	0.0000	0.0000
2026/07/07	R209	04/02/2027		Bond Future	8.3826	88.8262	8.4204	88.6095	0.450	0.0000	0.0000
2026/07/07	R209	04/02/2027	9.28 Call	Bond Future	5812.7800	5.8128	5638.4300	5.6384	2.999	0.0000	0.0000
2026/07/07	R209	04/02/2027	9.28 Put	Bond Future	841.6100	0.8416	883.9600	0.8840	5.032	0.0000	0.0000
2026/07/07	R209	04/02/2027	8.96 Call	Bond Future	4421.3900	4.4214	4263.2600	4.2633	3.576	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	
2026/07/07	R209	04/02/2027	8.96 Put	Bond Future	1180.4300	1.1804	1239.0000	1.2390	4.962	0.0000	0.0000
2026/07/07	R209	04/02/2027	8.03 Put	Bond Future	3393.3000	3.3933	3527.3000	3.5273	3.949	0.0000	0.0000
2026/07/07	R209	04/02/2027	8.03 Call	Bond Future	1335.7500	1.3358	1253.0500	1.2531	6.191	0.0000	0.0000
2026/07/07	R209	06/05/2027	9.32 Call	Bond Future	6096.2900	6.0963	5925.1400	5.9251	2.807	0.0000	0.0000
2026/07/07	R209	06/05/2027	9.32 Put	Bond Future	1126.2300	1.1262	1175.9700	1.1760	4.417	0.0000	0.0000
2026/07/07	R209	06/05/2027	8.25 Put	Bond Future	3050.7200	3.0507	3167.2900	3.1673	3.821	0.0000	0.0000
2026/07/07	R209	06/05/2027	8.25 Call	Bond Future	2163.4800	2.1635	2059.1600	2.0592	4.822	0.0000	0.0000
2026/07/07	R209	06/05/2027		Bond Future	8.4062	87.3769	8.4454	87.1560	0.466	0.0000	0.0000
2026/07/07	R209	06/05/2027	8.41 Call	Bond Future	2631.1500	2.6312	2514.2800	2.5143	4.442	0.0000	0.0000
2026/07/07	R209	06/05/2027	8.41 Put	Bond Future	2609.7100	2.6097	2713.7300	2.7137	3.986	0.0000	0.0000
2026/07/07	R209	05/08/2027		Bond Future	8.4349	89.0450	8.4757	88.8201	0.483	0.0000	0.0000
2026/07/07	R209	05/08/2027	8.87 Call	Bond Future	4373.0900	4.3731	4227.0900	4.2271	3.339	0.0000	0.0000
2026/07/07	R209	05/08/2027	8.87 Put	Bond Future	2006.6700	2.0067	2085.6000	2.0856	3.933	0.0000	0.0000
2026/07/07	R210	06/08/2026		Bond Future	269.9756	269.9756	270.0887	270.0887	0.042	0.0000	0.0000
2026/07/07	R210	06/08/2026	259.84 Call	Bond Future	10135.6000	10.1356	10248.6900	10.2487	1.116	0.0000	0.0000
2026/07/07	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R210	05/11/2026		Bond Future	271.4086	271.4086	271.5231	271.5231	0.042	0.0000	0.0000
2026/07/07	R210	05/11/2026	253.33 Call	Bond Future	18078.5900	18.0786	18193.1400	18.1931	0.634	0.0000	0.0000
2026/07/07	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R210	04/02/2027		Bond Future	276.6475	276.6475	276.7640	276.7640	0.042	0.0000	0.0000
2026/07/07	R210	04/02/2027	266.03 Call	Bond Future	10617.5000	10.6175	10733.9700	10.7340	1.097	0.0000	0.0000
2026/07/07	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R210	06/05/2027		Bond Future	278.3474	278.3474	278.4671	278.4671	0.043	0.0000	0.0000
2026/07/07	R210	06/05/2027	271.13 Call	Bond Future	7217.4000	7.2174	7337.0800	7.3371	1.658	0.0000	0.0000
2026/07/07	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R210	05/08/2027		Bond Future	283.7271	283.7271	283.8496	283.8496	0.043	0.0000	0.0000
2026/07/07	R210	05/08/2027	276.01 Call	Bond Future	7717.1400	7.7171	7839.6400	7.8396	1.587	0.0000	0.0000
2026/07/07	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R213	06/08/2026		Bond Future	7.7856	100.1694	7.8262	100.0192	0.522	0.0000	0.0000
2026/07/07	R213	06/08/2026	9.69 Call	Bond Future	6753.9400	6.7539	6603.6800	6.6037	2.225	0.0000	0.0000
2026/07/07	R213	06/08/2026	9.69 Put	Bond Future	0.6500	0.0007	0.6700	0.0007	3.077	0.0000	0.0000
2026/07/07	R213	05/11/2026		Bond Future	7.8068	98.4551	7.8502	98.3018	0.556	0.0000	0.0000
2026/07/07	R213	05/11/2026	8.75 Call	Bond Future	3507.9900	3.5080	3374.7000	3.3747	3.800	0.0000	0.0000
2026/07/07	R213	05/11/2026	8.75 Put	Bond Future	242.2300	0.2422	262.2400	0.2622	8.261	0.0000	0.0000
2026/07/07	R213	04/02/2027		Bond Future	7.8177	100.3324	7.8643	100.1760	0.596	0.0000	0.0000
2026/07/07	R213	04/02/2027	8.14 Call	Bond Future	1938.2800	1.9383	1837.7400	1.8377	5.187	0.0000	0.0000
2026/07/07	R213	04/02/2027	8.14 Put	Bond Future	862.7800	0.8628	918.5900	0.9186	6.469	0.0000	0.0000
2026/07/07	R213	06/05/2027	9.25 Call	Bond Future	4814.1000	4.8141	4678.4400	4.6784	2.818	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
2026/07/07	R213	06/05/2027	9.25 Put	Bond Future	382.2300	0.3822	405.8800	0.4059	6.187	0.0000
2026/07/07	R213	06/05/2027	8.13 Put	Bond Future	1032.5600	1.0326	1093.2700	1.0933	5.880	0.0000
2026/07/07	R213	06/05/2027	8.13 Call	Bond Future	2016.9900	2.0170	1918.3900	1.9184	4.888	0.0000
2026/07/07	R213	06/05/2027		Bond Future	7.8191	98.7024	7.8692	98.5431	0.640	0.0000
2026/07/07	R213	06/05/2027	7.56 Call	Bond Future	974.7200	0.9747	908.7800	0.9088	6.765	0.0000
2026/07/07	R213	06/05/2027	7.56 Put	Bond Future	1804.5400	1.8045	1897.9100	1.8979	5.174	0.0000
2026/07/07	R213	05/08/2027		Bond Future	7.8278	100.5872	7.8818	100.4251	0.690	0.0000
2026/07/07	R213	05/08/2027	8.27 Call	Bond Future	2335.2900	2.3353	2231.3000	2.2313	4.453	0.0000
2026/07/07	R213	05/08/2027	8.27 Put	Bond Future	1017.5500	1.0176	1075.7100	1.0757	5.716	0.0000
2026/07/07	R213	05/08/2027	8.58 Call	Bond Future	3021.3200	3.0213	2905.5000	2.9055	3.833	0.0000
2026/07/07	R213	05/08/2027	8.58 Put	Bond Future	792.7700	0.7928	839.1000	0.8391	5.844	0.0000
2026/07/07	R213	05/08/2027	7.95 Put	Bond Future	1332.2200	1.3322	1405.3000	1.4053	5.486	0.0000
2026/07/07	R213	05/08/2027	7.95 Call	Bond Future	1698.5800	1.6986	1609.5100	1.6095	5.244	0.0000
2026/07/07	R214	06/08/2026		Bond Future	8.7751	84.4114	8.8100	84.1654	0.398	0.0000
2026/07/07	R214	06/08/2026	11.97 Call	Bond Future	18785.5400	18.7855	18539.5700	18.5396	1.309	0.0000
2026/07/07	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/07	R214	05/11/2026		Bond Future	8.8122	82.6619	8.8482	82.4111	0.409	0.0000
2026/07/07	R214	05/11/2026	10.97 Call	Bond Future	13427.2000	13.4272	13182.6800	13.1827	1.821	0.0000
2026/07/07	R214	05/11/2026	10.97 Put	Bond Future	116.4400	0.1164	122.7100	0.1227	5.385	0.0000
2026/07/07	R214	04/02/2027		Bond Future	8.8463	84.2380	8.8834	83.9823	0.420	0.0000
2026/07/07	R214	04/02/2027	9.90 Call	Bond Future	7768.4200	7.7684	7556.1900	7.5562	2.732	0.0000
2026/07/07	R214	04/02/2027	9.90 Put	Bond Future	921.9000	0.9219	965.3700	0.9654	4.715	0.0000
2026/07/07	R214	06/05/2027		Bond Future	8.8767	82.5533	8.9149	82.2928	0.431	0.0000
2026/07/07	R214	06/05/2027	8.88 Call	Bond Future	3302.8000	3.3028	3163.3000	3.1633	4.224	0.0000
2026/07/07	R214	06/05/2027	8.88 Put	Bond Future	3280.1200	3.2801	3401.1300	3.4011	3.689	0.0000
2026/07/07	R214	05/08/2027		Bond Future	8.9115	84.1296	8.9509	83.8642	0.442	0.0000
2026/07/07	R214	05/08/2027	9.32 Call	Bond Future	5320.1100	5.3201	5148.9400	5.1489	3.217	0.0000
2026/07/07	R214	05/08/2027	9.32 Put	Bond Future	2625.0200	2.6250	2719.1600	2.7192	3.586	0.0000
2026/07/07	R248	06/08/2026	9.00 Call	Bond Future	2682.0800	2.6821	2502.0500	2.5021	6.712	0.0000
2026/07/07	R248	06/08/2026	9.00 Put	Bond Future	982.5600	0.9826	1038.5900	1.0386	5.702	0.0000
2026/07/07	R248	06/08/2026	10.00 Call	Bond Future	10355.3900	10.3554	10119.8700	10.1199	2.274	0.0000
2026/07/07	R248	06/08/2026	10.00 Put	Bond Future	42.1600	0.0422	42.7000	0.0427	1.281	0.0000
2026/07/07	R248	06/08/2026		Bond Future	8.8191	103.2526	8.8440	103.0166	0.282	0.0000
2026/07/07	R248	06/08/2026	12.37 Call	Bond Future	26403.4000	26.4034	26167.3400	26.1673	0.894	0.0000
2026/07/07	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/07	R248	06/08/2026	9.20 Call	Bond Future	4057.4900	4.0575	3850.3000	3.8503	5.106	0.0000
2026/07/07	R248	06/08/2026	9.20 Put	Bond Future	531.6000	0.5316	560.4700	0.5605	5.431	0.0000
2026/07/07	R248	05/11/2026		Bond Future	8.8537	100.7072	8.8793	100.4665	0.289	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	
2026/07/07	R248	05/11/2026	11.31 Call	Bond Future	19582.8000	19.5828	19345.1900	19.3452	1.213	0.0000	0.0000
2026/07/07	R248	05/11/2026	11.31 Put	Bond Future	100.3500	0.1004	103.4700	0.1035	3.109	0.0000	0.0000
2026/07/07	R248	04/02/2027		Bond Future	8.8854	102.6274	8.9117	102.3821	0.296	0.0000	0.0000
2026/07/07	R248	04/02/2027	10.11 Call	Bond Future	11574.1000	11.5741	11362.3400	11.3623	1.830	0.0000	0.0000
2026/07/07	R248	04/02/2027	10.11 Put	Bond Future	1086.9200	1.0869	1120.4500	1.1205	3.085	0.0000	0.0000
2026/07/07	R248	06/05/2027		Bond Future	8.9136	100.1532	8.9406	99.9031	0.303	0.0000	0.0000
2026/07/07	R248	06/05/2027	9.05 Call	Bond Future	5179.1100	5.1791	5031.1200	5.0311	2.857	0.0000	0.0000
2026/07/07	R248	06/05/2027	9.05 Put	Bond Future	3925.6900	3.9257	4027.7700	4.0278	2.600	0.0000	0.0000
2026/07/07	R248	05/08/2027		Bond Future	8.9456	102.0653	8.9734	101.8106	0.310	0.0000	0.0000
2026/07/07	R248	05/08/2027	9.37 Call	Bond Future	7320.7600	7.3208	7152.6700	7.1527	2.296	0.0000	0.0000
2026/07/07	R248	05/08/2027	9.37 Put	Bond Future	3535.7800	3.5358	3622.3900	3.6224	2.450	0.0000	0.0000
2026/07/07	R2R9	06/08/2026		Bond Future	8.6872	112.5986	8.7221	112.3178	0.402	0.0000	0.0000
2026/07/07	R2R9	06/08/2026	101.74 Call	Bond Future	99479.0600	99.4791	99198.2700	99.1983	0.282	0.0000	0.0000
2026/07/07	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R2R9	05/11/2026		Bond Future	8.7268	109.6839	8.7630	109.3977	0.415	0.0000	0.0000
2026/07/07	R2R9	05/11/2026	98.56 Call	Bond Future	98713.8700	98.7139	98427.6500	98.4277	0.290	0.0000	0.0000
2026/07/07	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R2R9	04/02/2027		Bond Future	8.7621	111.7755	8.7996	111.4837	0.428	0.0000	0.0000
2026/07/07	R2R9	04/02/2027	9.89 Call	Bond Future	9274.2400	9.2742	9028.5700	9.0286	2.649	0.0000	0.0000
2026/07/07	R2R9	04/02/2027	9.89 Put	Bond Future	951.2700	0.9513	997.4300	0.9974	4.852	0.0000	0.0000
2026/07/07	R2R9	06/05/2027		Bond Future	8.7971	108.9378	8.8359	108.6404	0.441	0.0000	0.0000
2026/07/07	R2R9	06/05/2027	8.83 Call	Bond Future	3804.0600	3.8041	3642.9700	3.6430	4.235	0.0000	0.0000
2026/07/07	R2R9	06/05/2027	8.83 Put	Bond Future	3551.7200	3.5517	3688.0200	3.6880	3.838	0.0000	0.0000
2026/07/07	R2R9	06/05/2027	9.64 Call	Bond Future	7921.3200	7.9213	7695.8900	7.6959	2.846	0.0000	0.0000
2026/07/07	R2R9	06/05/2027	9.64 Put	Bond Future	1711.3600	1.7114	1783.3200	1.7833	4.205	0.0000	0.0000
2026/07/07	R2R9	06/05/2027	8.94 Put	Bond Future	3198.2000	3.1982	3323.7900	3.3238	3.927	0.0000	0.0000
2026/07/07	R2R9	06/05/2027	8.94 Call	Bond Future	4287.5800	4.2876	4115.7800	4.1158	4.007	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	9.68 Call	Bond Future	8198.6000	8.1986	7975.7800	7.9758	2.718	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	9.68 Put	Bond Future	2090.6800	2.0907	2170.7700	2.1708	3.831	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	8.90 Put	Bond Future	3872.5000	3.8725	4009.4100	4.0094	3.535	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	8.90 Call	Bond Future	4344.4300	4.3444	4178.4300	4.1784	3.821	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	9.53 Call	Bond Future	7391.5200	7.3915	7177.5400	7.1775	2.895	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	9.53 Put	Bond Future	2334.9200	2.3349	2423.8500	2.4239	3.809	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	8.82 Put	Bond Future	4144.0300	4.1440	4288.1000	4.2881	3.477	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	8.82 Call	Bond Future	4013.6000	4.0136	3854.7600	3.8548	3.958	0.0000	0.0000
2026/07/07	R2R9	05/08/2027		Bond Future	8.8373	111.0170	8.8775	110.7141	0.455	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	9.26 Call	Bond Future	6000.8200	6.0008	5805.2800	5.8053	3.259	0.0000	0.0000
2026/07/07	R2R9	05/08/2027	9.26 Put	Bond Future	2875.1100	2.8751	2982.4800	2.9825	3.734	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	
2026/07/07	R4R2	06/08/2026		Bond Future	8.8372	114.4873	8.8671	114.2179	0.338	0.0000	0.0000
2026/07/07	R4R2	06/08/2026	102.06 Call	Bond Future	101070.0300	101.0700	100800.6100	100.8006	0.267	0.0000	0.0000
2026/07/07	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R4R2	05/11/2026		Bond Future	8.8775	111.4812	8.9084	111.2065	0.347	0.0000	0.0000
2026/07/07	R4R2	05/11/2026	98.76 Call	Bond Future	100258.6600	100.2587	99983.9400	99.9839	0.274	0.0000	0.0000
2026/07/07	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/07	R4R2	04/02/2027		Bond Future	8.9139	113.6072	8.9457	113.3271	0.357	0.0000	0.0000
2026/07/07	R4R2	04/02/2027	10.13 Call	Bond Future	11031.3800	11.0314	10791.5500	10.7916	2.174	0.0000	0.0000
2026/07/07	R4R2	04/02/2027	10.13 Put	Bond Future	1032.6000	1.0326	1072.8500	1.0729	3.898	0.0000	0.0000
2026/07/07	R4R2	06/05/2027		Bond Future	8.9500	110.6784	8.9828	110.3931	0.367	0.0000	0.0000
2026/07/07	R4R2	06/05/2027	9.00 Call	Bond Future	4453.8100	4.4538	4295.5900	4.2956	3.552	0.0000	0.0000
2026/07/07	R4R2	06/05/2027	9.00 Put	Bond Future	4019.7400	4.0197	4146.9000	4.1469	3.163	0.0000	0.0000
2026/07/07	R4R2	05/08/2027		Bond Future	8.9907	112.7909	9.0246	112.5002	0.377	0.0000	0.0000
2026/07/07	R4R2	05/08/2027	9.44 Call	Bond Future	7025.5800	7.0256	6834.6400	6.8346	2.718	0.0000	0.0000
2026/07/07	R4R2	05/08/2027	9.44 Put	Bond Future	3266.0900	3.2661	3365.8100	3.3658	3.053	0.0000	0.0000
2026/07/07	RR87	06/08/2026		Bond Future	7.2100	100.8893	7.2419	100.8780	0.443	0.0000	0.0000
2026/07/07	RR87	06/08/2026	6.53 Call	Bond Future	0.0076	0.0000	0.0032	0.0000	57.937	0.0000	0.0000
2026/07/07	RR87	06/08/2026	6.53 Put	Bond Future	240.5776	0.2406	251.8632	0.2519	4.691	0.0000	0.0000
2026/07/07	RR87	05/11/2026		Bond Future	6.5981	102.7386	6.7007	102.7268	1.555	0.0000	0.0000
2026/07/07	RR87	05/11/2026	5.27 Call	Bond Future	0.0087	0.0000	0.0032	0.0000	63.437	0.0000	0.0000
2026/07/07	RR87	05/11/2026	5.27 Put	Bond Future	152.3687	0.1524	164.1232	0.1641	7.715	0.0000	0.0000
2026/07/07	RR88	06/08/2026		Bond Future	7.4611	104.5391	7.4768	104.5203	0.210	0.0000	0.0000
2026/07/07	RR88	06/08/2026	6.79 Call	Bond Future	0.1243	0.0001	0.0803	0.0001	35.410	0.0000	0.0000
2026/07/07	RR88	06/08/2026	6.79 Put	Bond Future	807.8243	0.8078	826.5403	0.8265	2.317	0.0000	0.0000
2026/07/07	RR88	05/11/2026		Bond Future	7.4462	105.8254	7.4658	105.8049	0.264	0.0000	0.0000
2026/07/07	RR88	05/11/2026	6.71 Call	Bond Future	14.7824	0.0148	13.2255	0.0132	10.532	0.0000	0.0000
2026/07/07	RR88	05/11/2026	6.71 Put	Bond Future	786.3624	0.7864	805.2755	0.8053	2.405	0.0000	0.0000
2026/07/07	RR88	04/02/2027		Bond Future	7.3631	103.9997	7.3888	103.9780	0.350	0.0000	0.0000
2026/07/07	RR88	04/02/2027	7.78 Call	Bond Future	512.8212	0.5128	497.6388	0.4976	2.961	0.0000	0.0000
2026/07/07	RR88	04/02/2027	7.78 Put	Bond Future	163.3012	0.1633	169.7488	0.1697	3.948	0.0000	0.0000
2026/07/07	RR88	06/05/2027		Bond Future	7.2029	105.9930	7.2395	105.9710	0.508	0.0000	0.0000
2026/07/07	RR88	06/05/2027	7.89 Call	Bond Future	527.9682	0.5280	511.7104	0.5117	3.079	0.0000	0.0000
2026/07/07	RR88	06/05/2027	7.89 Put	Bond Future	116.0982	0.1161	121.8504	0.1219	4.955	0.0000	0.0000
2026/07/07	RR88	05/08/2027		Bond Future	6.8374	102.7103	6.8988	102.6880	0.898	0.0000	0.0000
2026/07/07	RR88	05/08/2027	8.07 Call	Bond Future	492.9086	0.4929	474.6404	0.4746	3.706	0.0000	0.0000
2026/07/07	RR88	05/08/2027	8.07 Put	Bond Future	48.0586	0.0481	52.0404	0.0520	8.285	0.0000	0.0000
2026/07/07	X038	31/01/2038		Bond Future	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
2026/07/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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