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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2026 TO 08/07/2026

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
2026/07/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/08	2029	06/08/2026		Bond Future	152.0535	152.0535	152.1725	0.078	0.0000	0.0000
2026/07/08	2029	06/08/2026	144.10 Call	Bond Future	7953.5000	7.9535	8072.5200	1.496	0.0000	0.0000
2026/07/08	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2029	05/11/2026		Bond Future	153.3738	153.3738	153.4938	0.078	0.0000	0.0000
2026/07/08	2029	05/11/2026	147.56 Call	Bond Future	5813.7600	5.8138	5933.8100	2.065	0.0000	0.0000
2026/07/08	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/08	2029	04/02/2027		Bond Future	156.3340	156.3340	156.4559	156.4559	0.078	0.0000
2026/07/08	2029	04/02/2027	149.72 Call	Bond Future	6614.0400	6.6140	6735.9100	6.7359	1.843	0.0000
2026/07/08	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	2029	06/05/2027		Bond Future	157.8278	157.8278	157.9522	157.9522	0.079	0.0000
2026/07/08	2029	06/05/2027	153.32 Call	Bond Future	4507.7700	4.5078	4632.1800	4.6322	2.760	0.0000
2026/07/08	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	2029	05/08/2027		Bond Future	160.8788	160.8788	161.0065	161.0065	0.079	0.0000
2026/07/08	2029	05/08/2027	156.72 Call	Bond Future	4158.8000	4.1588	4286.4800	4.2865	3.070	0.0000
2026/07/08	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	2030	06/08/2026	7.21 Put	Bond Future	1441.8600	1.4419	1785.5700	1.7856	23.838	0.0000
2026/07/08	2030	06/08/2026	7.21 Call	Bond Future	37.5100	0.0375	14.4700	0.0145	61.424	0.0000
2026/07/08	2030	06/08/2026	7.71 Put	Bond Future	389.3000	0.3893	573.6900	0.5737	47.365	0.0000
2026/07/08	2030	06/08/2026	7.71 Call	Bond Future	503.4300	0.5034	321.0700	0.3211	36.224	0.0000
2026/07/08	2030	06/08/2026	8.06 Call	Bond Future	1275.7900	1.2758	980.5500	0.9806	23.142	0.0000
2026/07/08	2030	06/08/2026	8.06 Put	Bond Future	115.2000	0.1152	186.7100	0.1867	62.075	0.0000
2026/07/08	2030	06/08/2026		Bond Future	7.6721	101.2383	7.7941	100.8715	1.590	0.0000
2026/07/08	2030	06/08/2026	9.22 Call	Bond Future	4535.7600	4.5358	4169.9200	4.1699	8.066	0.0000
2026/07/08	2030	06/08/2026	9.22 Put	Bond Future	1.2000	0.0012	2.1100	0.0021	75.833	0.0000
2026/07/08	2030	05/11/2026		Bond Future	7.6812	103.0939	7.8140	102.7196	1.729	0.0000
2026/07/08	2030	05/11/2026	8.39 Call	Bond Future	2238.9300	2.2389	1943.5500	1.9436	13.193	0.0000
2026/07/08	2030	05/11/2026	8.39 Put	Bond Future	260.4800	0.2605	339.3900	0.3394	30.294	0.0000
2026/07/08	2030	04/02/2027		Bond Future	7.6726	101.0518	7.8181	100.6700	1.897	0.0000
2026/07/08	2030	04/02/2027	7.82 Call	Bond Future	1185.5600	1.1856	978.3700	0.9784	17.476	0.0000
2026/07/08	2030	04/02/2027	7.82 Put	Bond Future	798.7500	0.7988	973.3700	0.9734	21.862	0.0000
2026/07/08	2030	06/05/2027		Bond Future	7.6701	102.9887	7.8305	102.5997	2.091	0.0000
2026/07/08	2030	06/05/2027	7.27 Call	Bond Future	557.9200	0.5579	432.5000	0.4325	22.480	0.0000
2026/07/08	2030	06/05/2027	7.27 Put	Bond Future	1536.3900	1.5364	1799.9900	1.8000	17.157	0.0000
2026/07/08	2030	05/08/2027		Bond Future	7.6783	100.9464	7.8569	100.5505	2.326	0.0000
2026/07/08	2030	05/08/2027	8.11 Call	Bond Future	1698.7200	1.6987	1456.5300	1.4565	14.257	0.0000
2026/07/08	2030	05/08/2027	8.11 Put	Bond Future	745.1900	0.7452	898.9100	0.8989	20.628	0.0000
2026/07/08	2031	06/08/2026		Bond Future	117.4541	117.4541	117.5023	117.5023	0.041	0.0000
2026/07/08	2031	06/08/2026	113.81 Call	Bond Future	3644.3900	3.6444	3692.4600	3.6925	1.319	0.0000
2026/07/08	2031	06/08/2026	113.81 Put	Bond Future	0.2600	0.0003	0.1800	0.0002	30.769	0.0000
2026/07/08	2031	05/11/2026		Bond Future	119.6354	119.6354	119.6836	119.6836	0.040	0.0000
2026/07/08	2031	05/11/2026	111.49 Call	Bond Future	8145.4000	8.1454	8193.5600	8.1936	0.591	0.0000
2026/07/08	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/07/08	2031	04/02/2027		Bond Future	119.4386	119.4386	119.4873	119.4873	0.041	0.0000
2026/07/08	2031	04/02/2027	116.18 Call	Bond Future	3373.9500	3.3740	3417.0400	3.4170	1.277	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
2026/07/08	2031	04/02/2027	116.18 Put	Bond Future	115.3500	0.1154	109.7800	0.1098	4.829	0.0000	0.0000
2026/07/08	2031	06/05/2027		Bond Future	121.7552	121.7552	121.8050	121.8050	0.041	0.0000	0.0000
2026/07/08	2031	06/05/2027	116.87 Call	Bond Future	4924.2300	4.9242	4971.9100	4.9719	0.968	0.0000	0.0000
2026/07/08	2031	06/05/2027	116.87 Put	Bond Future	39.0000	0.0390	36.9400	0.0369	5.282	0.0000	0.0000
2026/07/08	2031	05/08/2027		Bond Future	121.5420	121.5420	121.5934	121.5934	0.042	0.0000	0.0000
2026/07/08	2031	05/08/2027	121.41 Call	Bond Future	1245.3200	1.2453	1270.8800	1.2709	2.052	0.0000	0.0000
2026/07/08	2031	05/08/2027	121.41 Put	Bond Future	1113.3700	1.1134	1087.5000	1.0875	2.324	0.0000	0.0000
2026/07/08	2032	06/08/2026		Bond Future	7.9631	104.2869	8.0892	103.7206	1.583	0.0000	0.0000
2026/07/08	2032	06/08/2026	10.12 Call	Bond Future	9169.7300	9.1697	8603.7300	8.6037	6.172	0.0000	0.0000
2026/07/08	2032	06/08/2026	10.12 Put	Bond Future	0.2900	0.0003	0.5000	0.0005	72.414	0.0000	0.0000
2026/07/08	2032	05/11/2026		Bond Future	7.9893	102.0388	8.1228	101.4614	1.671	0.0000	0.0000
2026/07/08	2032	05/11/2026	9.16 Call	Bond Future	5159.1700	5.1592	4650.1200	4.6501	9.867	0.0000	0.0000
2026/07/08	2032	05/11/2026	9.16 Put	Bond Future	230.9300	0.2309	299.2700	0.2993	29.593	0.0000	0.0000
2026/07/08	2032	04/02/2027		Bond Future	8.0066	103.9845	8.1482	103.3956	1.769	0.0000	0.0000
2026/07/08	2032	04/02/2027	8.48 Call	Bond Future	2899.1000	2.8991	2509.5300	2.5095	13.438	0.0000	0.0000
2026/07/08	2032	04/02/2027	8.48 Put	Bond Future	947.2700	0.9473	1146.5100	1.1465	21.033	0.0000	0.0000
2026/07/08	2032	06/05/2027		Bond Future	8.0221	101.8170	8.1725	101.2170	1.875	0.0000	0.0000
2026/07/08	2032	06/05/2027	7.80 Call	Bond Future	1361.0500	1.3611	1116.9000	1.1169	17.938	0.0000	0.0000
2026/07/08	2032	06/05/2027	7.80 Put	Bond Future	2254.7800	2.2548	2610.5800	2.6106	15.780	0.0000	0.0000
2026/07/08	2032	05/08/2027		Bond Future	8.0454	103.7608	8.2056	103.1499	1.991	0.0000	0.0000
2026/07/08	2032	05/08/2027	8.42 Call	Bond Future	2841.0600	2.8411	2474.6400	2.4746	12.897	0.0000	0.0000
2026/07/08	2032	05/08/2027	8.42 Put	Bond Future	1419.6800	1.4197	1664.1600	1.6642	17.221	0.0000	0.0000
2026/07/08	2033	06/08/2026		Bond Future	147.8619	147.8619	148.0303	148.0303	0.114	0.0000	0.0000
2026/07/08	2033	06/08/2026	134.25 Call	Bond Future	13611.8600	13.6119	13780.3200	13.7803	1.238	0.0000	0.0000
2026/07/08	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2033	05/11/2026		Bond Future	149.0009	149.0009	149.1714	149.1714	0.114	0.0000	0.0000
2026/07/08	2033	05/11/2026	137.26 Call	Bond Future	11740.9100	11.7409	11911.3900	11.9114	1.452	0.0000	0.0000
2026/07/08	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2033	04/02/2027		Bond Future	151.8768	151.8768	152.0500	152.0500	0.114	0.0000	0.0000
2026/07/08	2033	04/02/2027	142.71 Call	Bond Future	9166.8000	9.1668	9340.0400	9.3400	1.890	0.0000	0.0000
2026/07/08	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2033	06/05/2027		Bond Future	153.1782	153.1782	153.3551	153.3551	0.115	0.0000	0.0000
2026/07/08	2033	06/05/2027	151.21 Call	Bond Future	1968.2200	1.9682	2145.0700	2.1451	8.985	0.0000	0.0000
2026/07/08	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2033	05/08/2027		Bond Future	156.1395	156.1395	156.3206	156.3206	0.116	0.0000	0.0000
2026/07/08	2033	05/08/2027	153.15 Call	Bond Future	2989.4800	2.9895	3170.5600	3.1706	6.057	0.0000	0.0000
2026/07/08	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
2026/07/08	2037	06/08/2026	9.30 Call	Bond Future	5424.4300	5.4244	4718.6600	4.7187	13.011	0.0000	0.0000
2026/07/08	2037	06/08/2026	9.30 Put	Bond Future	81.7500	0.0818	124.0900	0.1241	51.792	0.0000	0.0000
2026/07/08	2037	06/08/2026	11.30 Call	Bond Future	17001.2000	17.0012	16253.1000	16.2531	4.400	0.0000	0.0000
2026/07/08	2037	06/08/2026	11.30 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/07/08	2037	06/08/2026	10.70 Call	Bond Future	13718.9100	13.7189	12971.0200	12.9710	5.452	0.0000	0.0000
2026/07/08	2037	06/08/2026	10.70 Put	Bond Future	0.4200	0.0004	0.6400	0.0006	52.381	0.0000	0.0000
2026/07/08	2037	06/08/2026	10.02 Put	Bond Future	6.4800	0.0065	9.9600	0.0100	53.704	0.0000	0.0000
2026/07/08	2037	06/08/2026	10.02 Call	Bond Future	9787.3800	9.7874	9042.7500	9.0428	7.608	0.0000	0.0000
2026/07/08	2037	06/08/2026		Bond Future	8.4910	100.3336	8.6008	99.5855	1.293	0.0000	0.0000
2026/07/08	2037	06/08/2026	11.71 Call	Bond Future	19146.7000	19.1467	18398.5900	18.3986	3.907	0.0000	0.0000
2026/07/08	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2037	05/11/2026		Bond Future	8.5240	102.1727	8.6379	101.4100	1.336	0.0000	0.0000
2026/07/08	2037	05/11/2026	10.62 Call	Bond Future	12975.5100	12.9755	12237.9800	12.2380	5.684	0.0000	0.0000
2026/07/08	2037	05/11/2026	10.62 Put	Bond Future	100.4200	0.1004	125.6200	0.1256	25.095	0.0000	0.0000
2026/07/08	2037	05/11/2026	10.83 Call	Bond Future	14102.6200	14.1026	13356.6700	13.3567	5.289	0.0000	0.0000
2026/07/08	2037	05/11/2026	10.83 Put	Bond Future	63.2300	0.0632	80.0100	0.0800	26.538	0.0000	0.0000
2026/07/08	2037	05/11/2026	10.23 Call	Bond Future	10838.4000	10.8384	10120.0800	10.1201	6.628	0.0000	0.0000
2026/07/08	2037	05/11/2026	10.23 Put	Bond Future	182.9000	0.1829	227.3100	0.2273	24.281	0.0000	0.0000
2026/07/08	2037	05/11/2026	9.46 Put	Bond Future	528.9600	0.5290	651.8700	0.6519	23.236	0.0000	0.0000
2026/07/08	2037	05/11/2026	9.46 Call	Bond Future	6573.2600	6.5733	5933.4400	5.9334	9.734	0.0000	0.0000
2026/07/08	2037	04/02/2027	9.81 Call	Bond Future	8558.4200	8.5584	7903.1200	7.9031	7.657	0.0000	0.0000
2026/07/08	2037	04/02/2027	9.81 Put	Bond Future	685.6600	0.6857	808.0000	0.8080	17.843	0.0000	0.0000
2026/07/08	2037	04/02/2027	9.31 Call	Bond Future	5986.2200	5.9862	5405.3800	5.4054	9.703	0.0000	0.0000
2026/07/08	2037	04/02/2027	9.31 Put	Bond Future	1140.1500	1.1402	1336.9500	1.3370	17.261	0.0000	0.0000
2026/07/08	2037	04/02/2027	8.44 Put	Bond Future	2987.9000	2.9879	3414.5600	3.4146	14.280	0.0000	0.0000
2026/07/08	2037	04/02/2027	8.44 Call	Bond Future	2244.0900	2.2441	1893.1100	1.8931	15.640	0.0000	0.0000
2026/07/08	2037	04/02/2027		Bond Future	8.5520	99.8626	8.6703	99.0850	1.383	0.0000	0.0000
2026/07/08	2037	04/02/2027	9.51 Call	Bond Future	6999.3900	6.9994	6384.4400	6.3844	8.786	0.0000	0.0000
2026/07/08	2037	04/02/2027	9.51 Put	Bond Future	926.9200	0.9269	1089.6100	1.0896	17.552	0.0000	0.0000
2026/07/08	2037	06/05/2027		Bond Future	8.5845	101.7767	8.7073	100.9843	1.431	0.0000	0.0000
2026/07/08	2037	06/05/2027	8.58 Call	Bond Future	3031.0500	3.0311	2635.6300	2.6356	13.046	0.0000	0.0000
2026/07/08	2037	06/05/2027	8.58 Put	Bond Future	3059.9100	3.0599	3456.9000	3.4569	12.974	0.0000	0.0000
2026/07/08	2037	05/08/2027		Bond Future	8.6235	99.4605	8.7513	98.6535	1.481	0.0000	0.0000
2026/07/08	2037	05/08/2027	9.05 Call	Bond Future	5027.2000	5.0272	4524.1700	4.5242	10.006	0.0000	0.0000
2026/07/08	2037	05/08/2027	9.05 Put	Bond Future	2366.4700	2.3665	2670.4400	2.6704	12.845	0.0000	0.0000
2026/07/08	2038	06/08/2026		Bond Future	162.3130	162.3130	162.9353	162.9353	0.383	0.0000	0.0000
2026/07/08	2038	06/08/2026	144.72 Call	Bond Future	17593.0300	17.5930	18215.2800	18.2153	3.537	0.0000	0.0000
2026/07/08	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	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
2026/07/08	2038	05/11/2026		Bond Future	165.3273	165.3273	165.9600	0.383	0.0000	0.0000
2026/07/08	2038	05/11/2026	146.31 Call	Bond Future	19017.3200	19.0173	19649.9600	3.327	0.0000	0.0000
2026/07/08	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2038	04/02/2027		Bond Future	166.2432	166.2432	166.8875	0.388	0.0000	0.0000
2026/07/08	2038	04/02/2027	153.83 Call	Bond Future	12413.2400	12.4132	13057.4600	5.190	0.0000	0.0000
2026/07/08	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2038	06/05/2027		Bond Future	169.4678	169.4678	170.1246	0.388	0.0000	0.0000
2026/07/08	2038	06/05/2027	166.10 Call	Bond Future	3367.7700	3.3678	4024.6300	19.504	0.0000	0.0000
2026/07/08	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2038	05/08/2027		Bond Future	170.4137	170.4137	171.0843	0.394	0.0000	0.0000
2026/07/08	2038	05/08/2027	169.13 Call	Bond Future	1283.6900	1.2837	1954.2700	52.238	0.0000	0.0000
2026/07/08	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2040	06/08/2026		Bond Future	8.7723	102.0665	8.8717	1.133	0.0000	0.0000
2026/07/08	2040	06/08/2026	12.19 Call	Bond Future	22632.6600	22.6327	21850.3800	3.456	0.0000	0.0000
2026/07/08	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2040	06/08/2026	9.20 Call	Bond Future	3669.0900	3.6691	3029.8200	17.423	0.0000	0.0000
2026/07/08	2040	06/08/2026	9.20 Put	Bond Future	363.4000	0.3634	506.4100	39.353	0.0000	0.0000
2026/07/08	2040	05/11/2026		Bond Future	8.8100	103.9373	8.9128	1.166	0.0000	0.0000
2026/07/08	2040	05/11/2026	11.06 Call	Bond Future	15718.8100	15.7188	14944.3800	4.927	0.0000	0.0000
2026/07/08	2040	05/11/2026	11.06 Put	Bond Future	107.1200	0.1071	130.0400	21.397	0.0000	0.0000
2026/07/08	2040	05/11/2026	11.27 Call	Bond Future	16958.1700	16.9582	16176.3200	4.610	0.0000	0.0000
2026/07/08	2040	05/11/2026	11.27 Put	Bond Future	68.9500	0.0690	84.4500	22.480	0.0000	0.0000
2026/07/08	2040	05/11/2026	10.67 Call	Bond Future	13347.8900	13.3479	12589.3400	5.683	0.0000	0.0000
2026/07/08	2040	05/11/2026	10.67 Put	Bond Future	184.0700	0.1841	222.8700	21.079	0.0000	0.0000
2026/07/08	2040	05/11/2026	9.91 Put	Bond Future	516.0200	0.5160	620.7500	20.296	0.0000	0.0000
2026/07/08	2040	05/11/2026	9.91 Call	Bond Future	8612.4700	8.6125	7919.8500	8.042	0.0000	0.0000
2026/07/08	2040	04/02/2027	10.17 Call	Bond Future	10310.1700	10.3102	9618.5100	6.709	0.0000	0.0000
2026/07/08	2040	04/02/2027	10.17 Put	Bond Future	789.8800	0.7899	911.2400	15.364	0.0000	0.0000
2026/07/08	2040	04/02/2027	9.67 Call	Bond Future	7372.2600	7.3723	6751.9800	8.414	0.0000	0.0000
2026/07/08	2040	04/02/2027	9.67 Put	Bond Future	1286.7400	1.2867	1479.4800	14.979	0.0000	0.0000
2026/07/08	2040	04/02/2027	8.78 Put	Bond Future	3359.0200	3.3590	3783.4100	12.634	0.0000	0.0000
2026/07/08	2040	04/02/2027	8.78 Call	Bond Future	2866.2000	2.8662	2477.5700	13.559	0.0000	0.0000
2026/07/08	2040	04/02/2027		Bond Future	8.8439	101.4104	8.9501	1.202	0.0000	0.0000
2026/07/08	2040	04/02/2027	9.93 Call	Bond Future	8891.3300	8.8913	8229.9000	7.439	0.0000	0.0000
2026/07/08	2040	04/02/2027	9.93 Put	Bond Future	997.3600	0.9974	1148.9500	15.199	0.0000	0.0000
2026/07/08	2040	06/05/2027		Bond Future	8.8816	103.3541	8.9915	1.237	0.0000	0.0000
2026/07/08	2040	06/05/2027	8.88 Call	Bond Future	3645.0200	3.6450	3225.5700	11.507	0.0000	0.0000
2026/07/08	2040	06/05/2027	8.88 Put	Bond Future	3656.9200	3.6569	4065.9700	11.186	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
2026/07/08	2040	05/08/2027		Bond Future	8.9255	100.8174	9.0392	99.9737	1.274	0.0000
2026/07/08	2040	05/08/2027	9.33 Call	Bond Future	5880.4700	5.8805	5356.3100	5.3563	8.914	0.0000
2026/07/08	2040	05/08/2027	9.33 Put	Bond Future	2923.8000	2.9238	3243.4100	3.2434	10.931	0.0000
2026/07/08	2043	06/08/2026		Bond Future	125.3404	125.3404	125.7372	125.7372	0.317	0.0000
2026/07/08	2043	06/08/2026	110.88 Call	Bond Future	14460.4441	14.4604	14857.1761	14.8572	2.744	0.0000
2026/07/08	2043	06/08/2026	110.88 Put	Bond Future	0.0141	0.0000	0.0061	0.0000	57.031	0.0000
2026/07/08	2043	05/11/2026		Bond Future	127.6682	127.6682	128.0713	128.0713	0.316	0.0000
2026/07/08	2043	05/11/2026	112.84 Call	Bond Future	14856.9183	14.8569	15254.8835	15.2549	2.679	0.0000
2026/07/08	2043	05/11/2026	112.84 Put	Bond Future	28.7583	0.0288	23.6235	0.0236	17.855	0.0000
2026/07/08	2043	04/02/2027		Bond Future	127.1804	127.1804	127.5909	127.5909	0.323	0.0000
2026/07/08	2043	04/02/2027	117.63 Call	Bond Future	10111.3101	10.1113	10468.8073	10.4688	3.536	0.0000
2026/07/08	2043	04/02/2027	117.63 Put	Bond Future	560.9201	0.5609	507.8873	0.5079	9.455	0.0000
2026/07/08	2043	06/05/2027		Bond Future	129.6472	129.6472	130.0658	130.0658	0.323	0.0000
2026/07/08	2043	06/05/2027	127.48 Call	Bond Future	5166.5978	5.1666	5415.0684	5.4151	4.809	0.0000
2026/07/08	2043	06/05/2027	127.48 Put	Bond Future	2999.4278	2.9994	2829.3084	2.8293	5.672	0.0000
2026/07/08	2043	05/08/2027		Bond Future	129.1295	129.1295	129.5570	129.5570	0.331	0.0000
2026/07/08	2043	05/08/2027	129.56 Call	Bond Future	4215.0699	4.2151	4427.1883	4.4272	5.032	0.0000
2026/07/08	2043	05/08/2027	129.56 Put	Bond Future	4645.5599	4.6456	4430.1783	4.4302	4.636	0.0000
2026/07/08	2044	06/08/2026	9.25 Call	Bond Future	3600.1500	3.6002	2929.4000	2.9294	18.631	0.0000
2026/07/08	2044	06/08/2026	9.25 Put	Bond Future	507.4300	0.5074	696.9900	0.6970	37.357	0.0000
2026/07/08	2044	06/08/2026	9.00 Call	Bond Future	2074.2100	2.0742	1562.7300	1.5627	24.659	0.0000
2026/07/08	2044	06/08/2026	9.00 Put	Bond Future	1092.1900	1.0922	1441.0200	1.4410	31.939	0.0000
2026/07/08	2044	06/08/2026		Bond Future	8.8864	99.0806	8.9858	98.2203	1.119	0.0000
2026/07/08	2044	06/08/2026	12.42 Call	Bond Future	24751.0300	24.7510	23890.7200	23.8907	3.476	0.0000
2026/07/08	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	2044	06/08/2026	9.75 Call	Bond Future	7213.9100	7.2139	6396.6000	6.3966	11.330	0.0000
2026/07/08	2044	06/08/2026	9.75 Put	Bond Future	100.4900	0.1005	143.4900	0.1435	42.790	0.0000
2026/07/08	2044	05/11/2026	9.50 Call	Bond Future	6004.7700	6.0048	5353.2500	5.3533	10.850	0.0000
2026/07/08	2044	05/11/2026	9.50 Put	Bond Future	1209.8100	1.2098	1435.2300	1.4352	18.633	0.0000
2026/07/08	2044	05/11/2026		Bond Future	8.9227	100.8967	9.0251	100.0198	1.148	0.0000
2026/07/08	2044	05/11/2026	11.34 Call	Bond Future	18018.0500	18.0181	17161.4200	17.1614	4.754	0.0000
2026/07/08	2044	05/11/2026	11.34 Put	Bond Future	94.3400	0.0943	114.6500	0.1147	21.529	0.0000
2026/07/08	2044	04/02/2027		Bond Future	8.9555	98.4370	9.0610	97.5431	1.178	0.0000
2026/07/08	2044	04/02/2027	10.18 Call	Bond Future	10673.8300	10.6738	9928.6100	9.9286	6.982	0.0000
2026/07/08	2044	04/02/2027	10.18 Put	Bond Future	1005.7300	1.0057	1154.4000	1.1544	14.782	0.0000
2026/07/08	2044	06/05/2027		Bond Future	8.9916	100.3238	9.1003	99.4128	1.209	0.0000
2026/07/08	2044	06/05/2027	9.08 Call	Bond Future	4521.7700	4.5218	4030.6200	4.0306	10.862	0.0000
2026/07/08	2044	06/05/2027	9.08 Put	Bond Future	3779.8700	3.7799	4199.6900	4.1997	11.107	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
2026/07/08	2044	05/08/2027		Bond Future	9.0330	97.8545	9.1451	96.9267	1.241	0.0000	0.0000
2026/07/08	2044	05/08/2027	9.44 Call	Bond Future	6615.8900	6.6159	6036.6600	6.0367	8.755	0.0000	0.0000
2026/07/08	2044	05/08/2027	9.44 Put	Bond Future	3307.9000	3.3079	3656.5100	3.6565	10.539	0.0000	0.0000
2026/07/08	2046	06/08/2026		Bond Future	145.6659	145.6659	146.2156	146.2156	0.377	0.0000	0.0000
2026/07/08	2046	06/08/2026	122.38 Call	Bond Future	23285.8800	23.2859	23835.5700	23.8356	2.361	0.0000	0.0000
2026/07/08	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2046	05/11/2026		Bond Future	146.0087	146.0087	146.5673	146.5673	0.383	0.0000	0.0000
2026/07/08	2046	05/11/2026	125.48 Call	Bond Future	20528.7300	20.5287	21087.3100	21.0873	2.721	0.0000	0.0000
2026/07/08	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2046	04/02/2027		Bond Future	148.8268	148.8268	149.3959	149.3959	0.382	0.0000	0.0000
2026/07/08	2046	04/02/2027	131.09 Call	Bond Future	17736.8300	17.7368	18305.9200	18.3059	3.209	0.0000	0.0000
2026/07/08	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2046	06/05/2027		Bond Future	149.2957	149.2957	149.8760	149.8760	0.389	0.0000	0.0000
2026/07/08	2046	06/05/2027	148.99 Call	Bond Future	305.7300	0.3057	885.9500	0.8860	189.782	0.0000	0.0000
2026/07/08	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2046	05/08/2027		Bond Future	152.1814	152.1814	152.7736	152.7736	0.389	0.0000	0.0000
2026/07/08	2046	05/08/2027	149.17 Call	Bond Future	3011.3600	3.0114	3603.6000	3.6036	19.667	0.0000	0.0000
2026/07/08	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2050	06/08/2026		Bond Future	149.3019	149.3019	148.4144	148.4144	0.594	0.0000	0.0000
2026/07/08	2050	06/08/2026	123.27 Call	Bond Future	26031.8500	26.0319	25144.3700	25.1444	3.409	0.0000	0.0000
2026/07/08	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2050	05/11/2026		Bond Future	152.0744	152.0744	151.1691	151.1691	0.595	0.0000	0.0000
2026/07/08	2050	05/11/2026	123.84 Call	Bond Future	28234.4300	28.2344	27329.1100	27.3291	3.206	0.0000	0.0000
2026/07/08	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2050	04/02/2027		Bond Future	152.4778	152.4778	151.5544	151.5544	0.606	0.0000	0.0000
2026/07/08	2050	04/02/2027	132.39 Call	Bond Future	20087.7600	20.0878	19164.4200	19.1644	4.597	0.0000	0.0000
2026/07/08	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2050	06/05/2027		Bond Future	155.4354	155.4354	154.4943	154.4943	0.605	0.0000	0.0000
2026/07/08	2050	06/05/2027	150.46 Call	Bond Future	4975.3600	4.9754	4034.3200	4.0343	18.914	0.0000	0.0000
2026/07/08	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	2050	05/08/2027		Bond Future	155.8464	155.8464	154.8880	154.8880	0.615	0.0000	0.0000
2026/07/08	2050	05/08/2027	152.97 Call	Bond Future	2876.3700	2.8764	1918.0300	1.9180	33.318	0.0000	0.0000
2026/07/08	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/07/08	AL37	06/08/2026		Index Future	1305.3920	1305.3920	1299.2540	1299.2540	0.470	0.0000
2026/07/08	AL37	05/11/2026		Index Future	1329.5680	1329.5680	1323.3130	1323.3130	0.470	0.0000
2026/07/08	AL37	04/02/2027		Index Future	1354.9110	1354.9110	1348.5350	1348.5350	0.471	0.0000
2026/07/08	AL37	06/05/2027		Index Future	1380.8860	1380.8860	1374.3880	1374.3880	0.471	0.0000
2026/07/08	AL37	05/08/2027		Index Future	1407.0100	1407.0100	1400.3920	1400.3920	0.470	0.0000
2026/07/08	AL7T	06/08/2026		Index Future	1712.0420	1712.0420	1700.4260	1700.4260	0.678	0.0000
2026/07/08	AL7T	05/11/2026		Index Future	1743.7500	1743.7500	1731.9140	1731.9140	0.679	0.0000
2026/07/08	AL7T	04/02/2027		Index Future	1776.9870	1776.9870	1764.9240	1764.9240	0.679	0.0000
2026/07/08	AL7T	06/05/2027		Index Future	1811.0540	1811.0540	1798.7600	1798.7600	0.679	0.0000
2026/07/08	AL7T	05/08/2027		Index Future	1845.3160	1845.3160	1832.7930	1832.7930	0.679	0.0000
2026/07/08	ALBI	06/08/2026		Index Future	1446.4290	1446.4290	1436.7120	1436.7120	0.672	0.0000
2026/07/08	ALBI	05/11/2026		Index Future	1473.2170	1473.2170	1463.3170	1463.3170	0.672	0.0000
2026/07/08	ALBI	04/02/2027		Index Future	1501.2980	1501.2980	1491.2070	1491.2070	0.672	0.0000
2026/07/08	ALBI	06/05/2027		Index Future	1530.0800	1530.0800	1519.7950	1519.7950	0.672	0.0000
2026/07/08	ALBI	05/08/2027		Index Future	1559.0270	1559.0270	1548.5500	1548.5500	0.672	0.0000
2026/07/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/07/08	C210	31/03/2028		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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/08	ES33	06/08/2026		Bond Future	8.6701	96.9412	8.7800	96.3922	1.267	0.0000
2026/07/08	ES33	06/08/2026	12.02 Call	Bond Future	15072.5100	15.0725	14523.5900	14.5236	3.642	0.0000
2026/07/08	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	ES33	05/11/2026		Bond Future	8.7209	94.9483	8.8361	94.3884	1.321	0.0000
2026/07/08	ES33	05/11/2026	10.83 Call	Bond Future	9619.8600	9.6199	9059.9900	9.0600	5.820	0.0000
2026/07/08	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	ES33	04/02/2027		Bond Future	8.7686	96.7811	8.8897	96.2101	1.380	0.0000
2026/07/08	ES33	04/02/2027	9.70 Call	Bond Future	4284.5200	4.2845	3713.5400	3.7135	13.327	0.0000
2026/07/08	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	ES33	06/05/2027		Bond Future	8.8137	94.8625	8.9408	94.2806	1.442	0.0000
2026/07/08	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/08	ES33	06/05/2027	8.80 Put	Bond Future	62.8000	0.0628	644.7000	0.6447	926.592	0.0000	0.0000
2026/07/08	ES33	05/08/2027		Bond Future	8.8665	96.6947	9.0002	96.1021	1.508	0.0000	0.0000
2026/07/08	ES33	05/08/2027	9.27 Call	Bond Future	1774.3000	1.7743	1181.6900	1.1817	33.400	0.0000	0.0000
2026/07/08	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	ES42	06/08/2026		Bond Future	9.2141	96.6420	9.3134	95.8660	1.077	0.0000	0.0000
2026/07/08	ES42	06/08/2026	12.65 Call	Bond Future	22167.6900	22.1677	21391.6900	21.3917	3.501	0.0000	0.0000
2026/07/08	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	ES42	05/11/2026		Bond Future	9.2615	94.1727	9.3640	93.3816	1.107	0.0000	0.0000
2026/07/08	ES42	05/11/2026	11.66 Call	Bond Future	16207.8400	16.2078	15416.7600	15.4168	4.881	0.0000	0.0000
2026/07/08	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	ES42	04/02/2027		Bond Future	9.3054	95.9907	9.4112	95.1840	1.137	0.0000	0.0000
2026/07/08	ES42	04/02/2027	10.29 Call	Bond Future	7130.8300	7.1308	6324.1200	6.3241	11.313	0.0000	0.0000
2026/07/08	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	ES42	06/05/2027		Bond Future	9.3504	93.5880	9.4596	92.7658	1.168	0.0000	0.0000
2026/07/08	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	ES42	06/05/2027	9.33 Put	Bond Future	154.3500	0.1544	976.5600	0.9766	532.692	0.0000	0.0000
2026/07/08	ES42	05/08/2027		Bond Future	9.3994	95.3946	9.5121	94.5571	1.199	0.0000	0.0000
2026/07/08	ES42	05/08/2027	9.84 Call	Bond Future	3212.6100	3.2126	2375.0400	2.3750	26.071	0.0000	0.0000
2026/07/08	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	GOVI	06/08/2026		GOVI	1419.7890	1419.7890	1410.0400	1410.0400	0.687	0.0000	0.0000
2026/07/08	GOVI	06/08/2026	1,189. Call 00	GOVI	2307890.0000	230.7890	2210400.0000	221.0400	4.224	0.0000	0.0000
2026/07/08	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	GOVI	05/11/2026		GOVI	1446.0850	1446.0850	1436.1510	1436.1510	0.687	0.0000	0.0000
2026/07/08	GOVI	05/11/2026	1,277. Call 00	GOVI	1690850.0000	169.0850	1591510.0000	159.1510	5.875	0.0000	0.0000
2026/07/08	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	GOVI	04/02/2027		GOVI	1473.6480	1473.6480	1463.5240	1463.5240	0.687	0.0000	0.0000
2026/07/08	GOVI	04/02/2027	1,369. Call 00	GOVI	1046480.0000	104.6480	945240.0000	94.5240	9.674	0.0000	0.0000
2026/07/08	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	GOVI	06/05/2027		GOVI	1501.8990	1501.8990	1491.5810	1491.5810	0.687	0.0000	0.0000
2026/07/08	GOVI	06/05/2027	1,427. Call 00	GOVI	748990.0000	74.8990	645810.0000	64.5810	13.776	0.0000	0.0000
2026/07/08	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	GOVI	05/08/2027		GOVI	1530.3130	1530.3130	1519.8020	1519.8020	0.687	0.0000	0.0000
2026/07/08	GOVI	05/08/2027	1,465. Call 00	GOVI	653130.0000	65.3130	548020.0000	54.8020	16.093	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
2026/07/08	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/07/08	I258	06/08/2026		Bond Future	137.5959	137.5959	136.5360	136.5360	0.770	0.0000
2026/07/08	I258	06/08/2026	112.95 Call	Bond Future	24645.9213	24.6459	23586.0121	23.5860	4.301	0.0000
2026/07/08	I258	06/08/2026	112.95 Put	Bond Future	0.0013	0.0000	0.0021	0.0000	68.504	0.0000
2026/07/08	I258	05/11/2026		Bond Future	140.1512	140.1512	139.0708	139.0708	0.771	0.0000
2026/07/08	I258	05/11/2026	114.95 Call	Bond Future	25220.8218	25.2208	24146.3210	24.1463	4.260	0.0000
2026/07/08	I258	05/11/2026	114.95 Put	Bond Future	19.6318	0.0196	25.5010	0.0255	29.896	0.0000
2026/07/08	I258	04/02/2027		Bond Future	139.9043	139.9043	138.8027	138.8027	0.787	0.0000
2026/07/08	I258	04/02/2027	118.90 Call	Bond Future	21296.8365	21.2968	20248.9560	20.2490	4.920	0.0000
2026/07/08	I258	04/02/2027	118.90 Put	Bond Future	292.5565	0.2926	346.2760	0.3463	18.362	0.0000
2026/07/08	I258	06/05/2027		Bond Future	142.6181	142.6181	141.4949	141.4949	0.788	0.0000
2026/07/08	I258	06/05/2027	134.78 Call	Bond Future	10990.0113	10.9900	10196.9941	10.1970	7.216	0.0000
2026/07/08	I258	06/05/2027	134.78 Put	Bond Future	3151.9313	3.1519	3482.1041	3.4821	10.475	0.0000
2026/07/08	I258	05/08/2027		Bond Future	142.3511	142.3511	141.2072	141.2072	0.804	0.0000
2026/07/08	I258	05/08/2027	138.93 Call	Bond Future	8970.7878	8.9708	8288.8781	8.2889	7.601	0.0000
2026/07/08	I258	05/08/2027	138.93 Put	Bond Future	5549.6578	5.5497	6011.6981	6.0117	8.326	0.0000
2026/07/08	IGOV	06/08/2026		Index Future	456.6640	456.6640	456.6250	456.6250	0.009	0.0000
2026/07/08	IGOV	05/11/2026		Index Future	465.2340	465.2340	465.1930	465.1930	0.009	0.0000
2026/07/08	IGOV	04/02/2027		Index Future	474.2130	474.2130	474.1700	474.1700	0.009	0.0000
2026/07/08	IGOV	06/05/2027		Index Future	483.4120	483.4120	483.3690	483.3690	0.009	0.0000
2026/07/08	IGOV	05/08/2027		Index Future	492.6630	492.6630	492.6200	492.6200	0.009	0.0000
2026/07/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/07/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/07/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/07/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/07/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/07/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/07/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/07/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/07/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/07/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/07/08	R033	06/08/2026		Bond Future	8.0434	113.5504	8.1693	112.8761	1.565	0.0000
2026/07/08	R033	06/08/2026	10.25 Call	Bond Future	11096.3500	11.0964	10422.1500	10.4222	6.076	0.0000
2026/07/08	R033	06/08/2026	10.25 Put	Bond Future	0.1900	0.0002	0.3200	0.0003	68.421	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
2026/07/08	R033	05/11/2026		Bond Future	8.0713	110.5899	8.2038	109.9024	1.642	0.0000	0.0000
2026/07/08	R033	05/11/2026	9.33 Call	Bond Future	6545.7100	6.5457	5928.3900	5.9284	9.431	0.0000	0.0000
2026/07/08	R033	05/11/2026	9.33 Put	Bond Future	232.7100	0.2327	302.9000	0.3029	30.162	0.0000	0.0000
2026/07/08	R033	04/02/2027		Bond Future	8.0913	112.6986	8.2311	111.9975	1.728	0.0000	0.0000
2026/07/08	R033	04/02/2027	8.65 Call	Bond Future	3788.0200	3.7880	3303.9900	3.3040	12.778	0.0000	0.0000
2026/07/08	R033	04/02/2027	8.65 Put	Bond Future	1020.3500	1.0204	1237.4000	1.2374	21.272	0.0000	0.0000
2026/07/08	R033	06/05/2027		Bond Future	8.1097	109.8156	8.2574	109.1012	1.820	0.0000	0.0000
2026/07/08	R033	06/05/2027	7.93 Call	Bond Future	1743.7100	1.7437	1440.9900	1.4410	17.361	0.0000	0.0000
2026/07/08	R033	06/05/2027	7.93 Put	Bond Future	2621.5700	2.6216	3033.2600	3.0333	15.704	0.0000	0.0000
2026/07/08	R033	05/08/2027		Bond Future	8.1354	111.9118	8.2915	111.1843	1.919	0.0000	0.0000
2026/07/08	R033	05/08/2027	8.54 Call	Bond Future	3556.6700	3.5567	3112.8300	3.1128	12.479	0.0000	0.0000
2026/07/08	R033	05/08/2027	8.54 Put	Bond Future	1683.6100	1.6836	1967.2300	1.9672	16.846	0.0000	0.0000
2026/07/08	R035	06/08/2026	7.70 Put	Bond Future	3452.9800	3.4530	4051.1100	4.0511	17.322	0.0000	0.0000
2026/07/08	R035	06/08/2026	7.70 Call	Bond Future	106.4300	0.1064	53.9600	0.0540	49.300	0.0000	0.0000
2026/07/08	R035	06/08/2026	7.90 Put	Bond Future	2349.4600	2.3495	2878.7000	2.8787	22.526	0.0000	0.0000
2026/07/08	R035	06/08/2026	7.90 Call	Bond Future	286.2400	0.2862	164.8800	0.1649	42.398	0.0000	0.0000
2026/07/08	R035	06/08/2026	8.34 Call	Bond Future	1427.9500	1.4280	1045.9600	1.0460	26.751	0.0000	0.0000
2026/07/08	R035	06/08/2026	8.34 Put	Bond Future	736.7200	0.7367	1005.3300	1.0053	36.460	0.0000	0.0000
2026/07/08	R035	06/08/2026	7.95 Put	Bond Future	2103.1700	2.1032	2608.5800	2.6086	24.031	0.0000	0.0000
2026/07/08	R035	06/08/2026	7.95 Call	Bond Future	357.6900	0.3577	212.5000	0.2125	40.591	0.0000	0.0000
2026/07/08	R035	06/08/2026	8.29 Put	Bond Future	856.1500	0.8562	1155.3200	1.1553	34.944	0.0000	0.0000
2026/07/08	R035	06/08/2026	8.29 Call	Bond Future	1239.0700	1.2391	887.6400	0.8876	28.362	0.0000	0.0000
2026/07/08	R035	06/08/2026	8.79 Put	Bond Future	165.3400	0.1653	243.4400	0.2434	47.236	0.0000	0.0000
2026/07/08	R035	06/08/2026	8.79 Call	Bond Future	3578.7200	3.5787	3006.2200	3.0062	15.997	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.39 Call	Bond Future	6918.9200	6.9189	6278.3200	6.2783	9.259	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.39 Put	Bond Future	19.0900	0.0191	29.0900	0.0291	52.383	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.71 Call	Bond Future	8700.9100	8.7009	8053.4000	8.0534	7.442	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.71 Put	Bond Future	5.9300	0.0059	9.0200	0.0090	52.108	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.21 Call	Bond Future	5907.5400	5.9075	5276.0200	5.2760	10.690	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.21 Put	Bond Future	36.9000	0.0369	55.9800	0.0560	51.707	0.0000	0.0000
2026/07/08	R035	06/08/2026	8.71 Put	Bond Future	218.3500	0.2184	318.3500	0.3184	45.798	0.0000	0.0000
2026/07/08	R035	06/08/2026	8.71 Call	Bond Future	3154.6400	3.1546	2604.0400	2.6040	17.454	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.72 Call	Bond Future	8756.1000	8.7561	8108.4800	8.1085	7.396	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.72 Put	Bond Future	5.7200	0.0057	8.7000	0.0087	52.098	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.22 Put	Bond Future	35.5900	0.0356	54.0100	0.0540	51.756	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.22 Call	Bond Future	5963.7700	5.9638	5331.5900	5.3316	10.600	0.0000	0.0000
2026/07/08	R035	06/08/2026	10.13 Call	Bond Future	10987.1300	10.9871	10337.1900	10.3372	5.915	0.0000	0.0000
2026/07/08	R035	06/08/2026	10.13 Put	Bond Future	1.3300	0.0013	1.9900	0.0020	49.624	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	
2026/07/08	R035	06/08/2026	9.63 Call	Bond Future	8258.2200	8.2582	7611.7700	7.6118	7.828	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.63 Put	Bond Future	7.9300	0.0079	12.0800	0.0121	52.333	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.13 Put	Bond Future	49.2700	0.0493	74.4900	0.0745	51.187	0.0000	0.0000
2026/07/08	R035	06/08/2026	9.13 Call	Bond Future	5457.9300	5.4579	4832.5500	4.8326	11.458	0.0000	0.0000
2026/07/08	R035	06/08/2026	10.22 Call	Bond Future	11468.2500	11.4683	10818.1200	10.8181	5.669	0.0000	0.0000
2026/07/08	R035	06/08/2026	10.22 Put	Bond Future	0.9800	0.0010	1.4500	0.0015	47.959	0.0000	0.0000
2026/07/08	R035	06/08/2026		Bond Future	8.2282	107.8874	8.3334	107.2368	1.279	0.0000	0.0000
2026/07/08	R035	06/08/2026	11.06 Call	Bond Future	15806.6400	15.8066	15156.0400	15.1560	4.116	0.0000	0.0000
2026/07/08	R035	06/08/2026	11.06 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/08	R035	05/11/2026		Bond Future	8.2599	105.3633	8.3698	104.6999	1.330	0.0000	0.0000
2026/07/08	R035	05/11/2026	10.03 Call	Bond Future	10191.9400	10.1919	9561.6900	9.5617	6.184	0.0000	0.0000
2026/07/08	R035	05/11/2026	10.03 Put	Bond Future	137.1300	0.1371	170.2700	0.1703	24.167	0.0000	0.0000
2026/07/08	R035	05/11/2026	9.80 Call	Bond Future	9010.4400	9.0104	8392.3500	8.3924	6.860	0.0000	0.0000
2026/07/08	R035	05/11/2026	9.80 Put	Bond Future	188.4200	0.1884	233.7200	0.2337	24.042	0.0000	0.0000
2026/07/08	R035	05/11/2026	9.30 Call	Bond Future	6456.2100	6.4562	5883.0700	5.8831	8.877	0.0000	0.0000
2026/07/08	R035	05/11/2026	9.30 Put	Bond Future	387.9300	0.3879	478.1800	0.4782	23.265	0.0000	0.0000
2026/07/08	R035	05/11/2026	8.80 Put	Bond Future	816.6200	0.8166	993.3100	0.9933	21.637	0.0000	0.0000
2026/07/08	R035	05/11/2026	8.80 Call	Bond Future	4026.5800	4.0266	3539.8800	3.5399	12.087	0.0000	0.0000
2026/07/08	R035	05/11/2026	8.97 Call	Bond Future	4826.7100	4.8267	4304.5200	4.3045	10.819	0.0000	0.0000
2026/07/08	R035	05/11/2026	8.97 Put	Bond Future	632.9100	0.6329	774.1100	0.7741	22.310	0.0000	0.0000
2026/07/08	R035	05/11/2026	8.47 Call	Bond Future	2614.3700	2.6144	2217.8200	2.2178	15.168	0.0000	0.0000
2026/07/08	R035	05/11/2026	8.47 Put	Bond Future	1350.3400	1.3503	1617.1800	1.6172	19.761	0.0000	0.0000
2026/07/08	R035	05/11/2026	7.97 Put	Bond Future	2830.0400	2.8300	3269.4800	3.2695	15.528	0.0000	0.0000
2026/07/08	R035	05/11/2026	7.97 Call	Bond Future	1052.1900	1.0522	828.2400	0.8282	21.284	0.0000	0.0000
2026/07/08	R035	04/02/2027	7.70 Put	Bond Future	4454.8100	4.4548	4955.7300	4.9557	11.244	0.0000	0.0000
2026/07/08	R035	04/02/2027	7.70 Call	Bond Future	908.1000	0.9081	732.5900	0.7326	19.327	0.0000	0.0000
2026/07/08	R035	04/02/2027	8.20 Put	Bond Future	2546.2900	2.5463	2912.2400	2.9122	14.372	0.0000	0.0000
2026/07/08	R035	04/02/2027	8.20 Call	Bond Future	2033.1700	2.0332	1722.6900	1.7227	15.271	0.0000	0.0000
2026/07/08	R035	04/02/2027	8.85 Call	Bond Future	4483.6300	4.4836	4011.8700	4.0119	10.522	0.0000	0.0000
2026/07/08	R035	04/02/2027	8.85 Put	Bond Future	1215.9100	1.2159	1420.5800	1.4206	16.833	0.0000	0.0000
2026/07/08	R035	04/02/2027		Bond Future	8.2864	107.3722	8.4012	106.6957	1.385	0.0000	0.0000
2026/07/08	R035	04/02/2027	9.02 Call	Bond Future	5238.3800	5.2384	4735.6700	4.7357	9.597	0.0000	0.0000
2026/07/08	R035	04/02/2027	9.02 Put	Bond Future	1011.1100	1.0111	1184.8300	1.1848	17.181	0.0000	0.0000
2026/07/08	R035	04/02/2027	9.43 Call	Bond Future	7149.1100	7.1491	6589.1200	6.5891	7.833	0.0000	0.0000
2026/07/08	R035	04/02/2027	9.43 Put	Bond Future	655.9500	0.6560	772.3900	0.7724	17.751	0.0000	0.0000
2026/07/08	R035	04/02/2027	8.93 Call	Bond Future	4835.2300	4.8352	4348.3200	4.3483	10.070	0.0000	0.0000
2026/07/08	R035	04/02/2027	8.93 Put	Bond Future	1114.4700	1.1145	1303.9900	1.3040	17.005	0.0000	0.0000
2026/07/08	R035	04/02/2027	8.43 Put	Bond Future	1950.8600	1.9509	2252.9500	2.2530	15.485	0.0000	0.0000
2026/07/08	R035	04/02/2027	8.43 Call	Bond Future	2796.2000	2.7962	2421.8600	2.4219	13.387	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
2026/07/08	R035	06/05/2027		Bond Future	8.3078	104.9253	8.4276	104.2361	1.442	0.0000
2026/07/08	R035	06/05/2027	8.25 Call	Bond Future	2467.6600	2.4677	2138.4400	2.1384	13.341	0.0000
2026/07/08	R035	06/05/2027	8.25 Put	Bond Future	2802.1300	2.8021	3162.1800	3.1622	12.849	0.0000
2026/07/08	R035	05/08/2027		Bond Future	8.3350	106.9289	8.4603	106.2270	1.503	0.0000
2026/07/08	R035	05/08/2027	8.72 Call	Bond Future	4235.9800	4.2360	3806.4900	3.8065	10.139	0.0000
2026/07/08	R035	05/08/2027	8.72 Put	Bond Future	2097.7600	2.0978	2370.1500	2.3702	12.985	0.0000
2026/07/08	R038	06/08/2026		Bond Future	8.6067	120.4259	8.7216	119.5039	1.334	0.0000
2026/07/08	R038	06/08/2026	11.77 Call	Bond Future	22069.0200	22.0690	21146.9600	21.1470	4.178	0.0000
2026/07/08	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	R038	05/11/2026		Bond Future	8.6463	117.1502	8.7655	116.2103	1.379	0.0000
2026/07/08	R038	05/11/2026	10.72 Call	Bond Future	15058.3700	15.0584	14149.4100	14.1494	6.036	0.0000
2026/07/08	R038	05/11/2026	10.72 Put	Bond Future	114.0500	0.1141	145.0200	0.1450	27.155	0.0000
2026/07/08	R038	04/02/2027		Bond Future	8.6811	119.3841	8.8049	118.4258	1.426	0.0000
2026/07/08	R038	04/02/2027	9.60 Call	Bond Future	8005.3800	8.0054	7257.2200	7.2572	9.346	0.0000
2026/07/08	R038	04/02/2027	9.60 Put	Bond Future	1146.6100	1.1466	1356.7700	1.3568	18.329	0.0000
2026/07/08	R038	06/05/2027		Bond Future	8.7156	116.1880	8.8441	115.2114	1.475	0.0000
2026/07/08	R038	06/05/2027	8.71 Call	Bond Future	3591.5400	3.5915	3105.0300	3.1050	13.546	0.0000
2026/07/08	R038	06/05/2027	8.71 Put	Bond Future	3634.0400	3.6340	4124.1000	4.1241	13.485	0.0000
2026/07/08	R038	05/08/2027		Bond Future	8.7556	118.4056	8.8891	117.4111	1.525	0.0000
2026/07/08	R038	05/08/2027	9.15 Call	Bond Future	5813.2400	5.8132	5203.4200	5.2034	10.490	0.0000
2026/07/08	R038	05/08/2027	9.15 Put	Bond Future	2908.6300	2.9086	3293.3600	3.2934	13.227	0.0000
2026/07/08	R053	06/08/2026	8.10 Put	Bond Future	9193.3300	9.1933	10328.7200	10.3287	12.350	0.0000
2026/07/08	R053	06/08/2026	8.10 Call	Bond Future	126.2900	0.1263	66.3000	0.0663	47.502	0.0000
2026/07/08	R053	06/08/2026	8.60 Put	Bond Future	3450.9400	3.4509	4250.9900	4.2510	23.184	0.0000
2026/07/08	R053	06/08/2026	8.60 Call	Bond Future	1213.3200	1.2133	817.9900	0.8180	32.583	0.0000
2026/07/08	R053	06/08/2026	9.10 Call	Bond Future	4860.8600	4.8609	3950.2200	3.9502	18.734	0.0000
2026/07/08	R053	06/08/2026	9.10 Put	Bond Future	811.2900	0.8113	1096.0300	1.0960	35.097	0.0000
2026/07/08	R053	06/08/2026	9.60 Call	Bond Future	10007.5600	10.0076	8877.2500	8.8773	11.295	0.0000
2026/07/08	R053	06/08/2026	9.60 Put	Bond Future	160.5100	0.1605	225.5800	0.2256	40.540	0.0000
2026/07/08	R053	06/08/2026		Bond Future	8.7733	133.4341	8.8679	132.2387	1.079	0.0000
2026/07/08	R053	06/08/2026	12.28 Call	Bond Future	34322.8400	34.3228	33127.4600	33.1275	3.483	0.0000
2026/07/08	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	R053	05/11/2026		Bond Future	8.8050	130.0188	8.9023	128.8005	1.105	0.0000
2026/07/08	R053	05/11/2026	11.21 Call	Bond Future	25388.4700	25.3885	24199.7100	24.1997	4.682	0.0000
2026/07/08	R053	05/11/2026	11.21 Put	Bond Future	145.4500	0.1455	174.9800	0.1750	20.303	0.0000
2026/07/08	R053	04/02/2027		Bond Future	8.8330	132.4980	8.9330	131.2559	1.132	0.0000
2026/07/08	R053	04/02/2027	9.99 Call	Bond Future	14765.0900	14.7651	13740.0700	13.7401	6.942	0.0000
2026/07/08	R053	04/02/2027	9.99 Put	Bond Future	1540.3600	1.5404	1757.3700	1.7574	14.088	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	
2026/07/08	R053	06/05/2027		Bond Future	8.8604	129.1749	8.9632	127.9092	1.160	0.0000	0.0000
2026/07/08	R053	06/05/2027	8.92 Call	Bond Future	6351.8200	6.3518	5676.3300	5.6763	10.635	0.0000	0.0000
2026/07/08	R053	06/05/2027	8.92 Put	Bond Future	5615.3400	5.6153	6205.5800	6.2056	10.511	0.0000	0.0000
2026/07/08	R053	05/08/2027		Bond Future	8.8912	131.6406	8.9968	130.3514	1.187	0.0000	0.0000
2026/07/08	R053	05/08/2027	9.28 Call	Bond Future	9472.6800	9.4727	8668.3300	8.6683	8.491	0.0000	0.0000
2026/07/08	R053	05/08/2027	9.28 Put	Bond Future	4829.9600	4.8300	5314.8500	5.3149	10.039	0.0000	0.0000
2026/07/08	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/07/08	R186	06/08/2026	8.57 Call	Bond Future	30.8300	0.0308	30.3100	0.0303	1.687	0.0000	0.0000
2026/07/08	R186	06/08/2026	8.57 Put	Bond Future	30.8300	0.0308	30.3100	0.0303	1.687	0.0000	0.0000
2026/07/08	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/07/08	R186	05/11/2026	8.12 Call	Bond Future	30.6700	0.0307	30.5400	0.0305	0.424	0.0000	0.0000
2026/07/08	R186	05/11/2026	8.12 Put	Bond Future	30.6700	0.0307	30.5400	0.0305	0.424	0.0000	0.0000
2026/07/08	R202	06/08/2026		Bond Future	301.9187	301.9187	302.1733	302.1733	0.084	0.0000	0.0000
2026/07/08	R202	06/08/2026	278.86 Call	Bond Future	23058.6600	23.0587	23313.2500	23.3133	1.104	0.0000	0.0000
2026/07/08	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R202	05/11/2026		Bond Future	307.5253	307.5253	307.7823	307.7823	0.084	0.0000	0.0000
2026/07/08	R202	05/11/2026	280.46 Call	Bond Future	27065.3300	27.0653	27322.3100	27.3223	0.949	0.0000	0.0000
2026/07/08	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R202	04/02/2027		Bond Future	307.8663	307.8663	308.1272	308.1272	0.085	0.0000	0.0000
2026/07/08	R202	04/02/2027	294.73 Call	Bond Future	13136.3000	13.1363	13397.2400	13.3972	1.986	0.0000	0.0000
2026/07/08	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R202	06/05/2027		Bond Future	313.8380	313.8380	314.1044	314.1044	0.085	0.0000	0.0000
2026/07/08	R202	06/05/2027	306.99 Call	Bond Future	6848.0300	6.8480	7114.3700	7.1144	3.889	0.0000	0.0000
2026/07/08	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R202	05/08/2027		Bond Future	314.1740	314.1740	314.4472	314.4472	0.087	0.0000	0.0000
2026/07/08	R202	05/08/2027	312.97 Call	Bond Future	1203.9600	1.2040	1477.1700	1.4772	22.693	0.0000	0.0000
2026/07/08	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R209	06/08/2026		Bond Future	8.3636	88.4810	8.4737	87.8304	1.316	0.0000	0.0000
2026/07/08	R209	06/08/2026	11.39 Call	Bond Future	15814.4700	15.8145	15163.8500	15.1639	4.114	0.0000	0.0000
2026/07/08	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R209	05/11/2026		Bond Future	8.3946	86.9515	8.5088	86.2883	1.361	0.0000	0.0000
2026/07/08	R209	05/11/2026	10.32 Call	Bond Future	10475.6100	10.4756	9840.0400	9.8400	6.067	0.0000	0.0000
2026/07/08	R209	05/11/2026	10.32 Put	Bond Future	111.1400	0.1111	138.8000	0.1388	24.888	0.0000	0.0000
2026/07/08	R209	04/02/2027		Bond Future	8.4204	88.6095	8.5389	87.9333	1.408	0.0000	0.0000
2026/07/08	R209	04/02/2027	9.28 Call	Bond Future	5638.4300	5.6384	5117.3100	5.1173	9.242	0.0000	0.0000
2026/07/08	R209	04/02/2027	9.28 Put	Bond Future	883.9600	0.8840	1039.0500	1.0391	17.545	0.0000	0.0000
2026/07/08	R209	04/02/2027	8.96 Call	Bond Future	4263.2600	4.2633	3797.1800	3.7972	10.932	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	
2026/07/08	R209	04/02/2027	8.96 Put	Bond Future	1239.0000	1.2390	1449.1300	1.4491	16.960	0.0000	0.0000
2026/07/08	R209	04/02/2027	8.03 Put	Bond Future	3527.3000	3.5273	3976.4200	3.9764	12.733	0.0000	0.0000
2026/07/08	R209	04/02/2027	8.03 Call	Bond Future	1253.0500	1.2531	1025.9600	1.0260	18.123	0.0000	0.0000
2026/07/08	R209	06/05/2027	9.32 Call	Bond Future	5925.1400	5.9251	5412.3900	5.4124	8.654	0.0000	0.0000
2026/07/08	R209	06/05/2027	9.32 Put	Bond Future	1175.9700	1.1760	1352.3000	1.3523	14.994	0.0000	0.0000
2026/07/08	R209	06/05/2027	8.25 Put	Bond Future	3167.2900	3.1673	3559.2900	3.5593	12.377	0.0000	0.0000
2026/07/08	R209	06/05/2027	8.25 Call	Bond Future	2059.1600	2.0592	1762.0800	1.7621	14.427	0.0000	0.0000
2026/07/08	R209	06/05/2027		Bond Future	8.4454	87.1560	8.5685	86.4669	1.458	0.0000	0.0000
2026/07/08	R209	06/05/2027	8.41 Call	Bond Future	2514.2800	2.5143	2178.0200	2.1780	13.374	0.0000	0.0000
2026/07/08	R209	06/05/2027	8.41 Put	Bond Future	2713.7300	2.7137	3066.5500	3.0666	13.001	0.0000	0.0000
2026/07/08	R209	05/08/2027		Bond Future	8.4757	88.8201	8.6035	88.1183	1.509	0.0000	0.0000
2026/07/08	R209	05/08/2027	8.87 Call	Bond Future	4227.0900	4.2271	3795.3600	3.7954	10.213	0.0000	0.0000
2026/07/08	R209	05/08/2027	8.87 Put	Bond Future	2085.6000	2.0856	2355.6400	2.3556	12.948	0.0000	0.0000
2026/07/08	R210	06/08/2026		Bond Future	270.0887	270.0887	270.2931	270.2931	0.076	0.0000	0.0000
2026/07/08	R210	06/08/2026	259.84 Call	Bond Future	10248.6900	10.2487	10453.1000	10.4531	1.994	0.0000	0.0000
2026/07/08	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R210	05/11/2026		Bond Future	271.5231	271.5231	271.7293	271.7293	0.076	0.0000	0.0000
2026/07/08	R210	05/11/2026	253.33 Call	Bond Future	18193.1400	18.1931	18399.3100	18.3993	1.133	0.0000	0.0000
2026/07/08	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R210	04/02/2027		Bond Future	276.7640	276.7640	276.9732	276.9732	0.076	0.0000	0.0000
2026/07/08	R210	04/02/2027	266.03 Call	Bond Future	10733.9700	10.7340	10943.1500	10.9432	1.949	0.0000	0.0000
2026/07/08	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R210	06/05/2027		Bond Future	278.4671	278.4671	278.6807	278.6807	0.077	0.0000	0.0000
2026/07/08	R210	06/05/2027	271.13 Call	Bond Future	7337.0800	7.3371	7550.6800	7.5507	2.911	0.0000	0.0000
2026/07/08	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R210	05/08/2027		Bond Future	283.8496	283.8496	284.0689	284.0689	0.077	0.0000	0.0000
2026/07/08	R210	05/08/2027	276.01 Call	Bond Future	7839.6400	7.8396	8058.9100	8.0589	2.797	0.0000	0.0000
2026/07/08	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R213	06/08/2026		Bond Future	7.8262	100.0192	7.9528	99.5524	1.618	0.0000	0.0000
2026/07/08	R213	06/08/2026	9.69 Call	Bond Future	6603.6800	6.6037	6137.4600	6.1375	7.060	0.0000	0.0000
2026/07/08	R213	06/08/2026	9.69 Put	Bond Future	0.6700	0.0007	1.1600	0.0012	73.134	0.0000	0.0000
2026/07/08	R213	05/11/2026		Bond Future	7.8502	98.3018	7.9855	97.8258	1.724	0.0000	0.0000
2026/07/08	R213	05/11/2026	8.75 Call	Bond Future	3374.7000	3.3747	2978.1600	2.9782	11.750	0.0000	0.0000
2026/07/08	R213	05/11/2026	8.75 Put	Bond Future	262.2400	0.2622	341.7400	0.3417	30.316	0.0000	0.0000
2026/07/08	R213	04/02/2027		Bond Future	7.8643	100.1760	8.0095	99.6905	1.847	0.0000	0.0000
2026/07/08	R213	04/02/2027	8.14 Call	Bond Future	1837.7400	1.8377	1549.6300	1.5496	15.677	0.0000	0.0000
2026/07/08	R213	04/02/2027	8.14 Put	Bond Future	918.5900	0.9186	1115.9800	1.1160	21.488	0.0000	0.0000
2026/07/08	R213	06/05/2027	9.25 Call	Bond Future	4678.4400	4.6784	4269.6600	4.2697	8.738	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
2026/07/08	R213	06/05/2027	9.25 Put	Bond Future	405.8800	0.4059	491.8300	0.4918	21.176	0.0000	0.0000
2026/07/08	R213	06/05/2027	8.13 Put	Bond Future	1093.2700	1.0933	1303.7300	1.3037	19.251	0.0000	0.0000
2026/07/08	R213	06/05/2027	8.13 Call	Bond Future	1918.3900	1.9184	1634.1200	1.6341	14.818	0.0000	0.0000
2026/07/08	R213	06/05/2027		Bond Future	7.8692	98.5431	8.0252	98.0484	1.983	0.0000	0.0000
2026/07/08	R213	06/05/2027	7.56 Call	Bond Future	908.7800	0.9088	727.0300	0.7270	19.999	0.0000	0.0000
2026/07/08	R213	06/05/2027	7.56 Put	Bond Future	1897.9100	1.8979	2210.8900	2.2109	16.491	0.0000	0.0000
2026/07/08	R213	05/08/2027		Bond Future	7.8818	100.4251	8.0503	99.9214	2.138	0.0000	0.0000
2026/07/08	R213	05/08/2027	8.27 Call	Bond Future	2231.3000	2.2313	1928.3300	1.9283	13.578	0.0000	0.0000
2026/07/08	R213	05/08/2027	8.27 Put	Bond Future	1075.7100	1.0757	1276.3800	1.2764	18.655	0.0000	0.0000
2026/07/08	R213	05/08/2027	8.58 Call	Bond Future	2905.5000	2.9055	2563.5300	2.5635	11.770	0.0000	0.0000
2026/07/08	R213	05/08/2027	8.58 Put	Bond Future	839.1000	0.8391	1000.7700	1.0008	19.267	0.0000	0.0000
2026/07/08	R213	05/08/2027	7.95 Put	Bond Future	1405.3000	1.4053	1653.9900	1.6540	17.697	0.0000	0.0000
2026/07/08	R213	05/08/2027	7.95 Call	Bond Future	1609.5100	1.6095	1354.5600	1.3546	15.840	0.0000	0.0000
2026/07/08	R214	06/08/2026		Bond Future	8.8100	84.1654	8.9096	83.4695	1.131	0.0000	0.0000
2026/07/08	R214	06/08/2026	11.97 Call	Bond Future	18539.5700	18.5396	17843.6400	17.8436	3.754	0.0000	0.0000
2026/07/08	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R214	05/11/2026		Bond Future	8.8482	82.4111	8.9509	81.7018	1.160	0.0000	0.0000
2026/07/08	R214	05/11/2026	10.97 Call	Bond Future	13182.6800	13.1827	12498.7300	12.4987	5.188	0.0000	0.0000
2026/07/08	R214	05/11/2026	10.97 Put	Bond Future	122.7100	0.1227	148.0800	0.1481	20.675	0.0000	0.0000
2026/07/08	R214	04/02/2027		Bond Future	8.8834	83.9823	8.9892	83.2592	1.192	0.0000	0.0000
2026/07/08	R214	04/02/2027	9.90 Call	Bond Future	7556.1900	7.5562	6977.1000	6.9771	7.664	0.0000	0.0000
2026/07/08	R214	04/02/2027	9.90 Put	Bond Future	965.3700	0.9654	1109.4200	1.1094	14.922	0.0000	0.0000
2026/07/08	R214	06/05/2027		Bond Future	8.9149	82.2928	9.0240	81.5558	1.223	0.0000	0.0000
2026/07/08	R214	06/05/2027	8.88 Call	Bond Future	3163.3000	3.1633	2796.4900	2.7965	11.596	0.0000	0.0000
2026/07/08	R214	06/05/2027	8.88 Put	Bond Future	3401.1300	3.4011	3771.3200	3.7713	10.884	0.0000	0.0000
2026/07/08	R214	05/08/2027		Bond Future	8.9509	83.8642	9.0633	83.1136	1.256	0.0000	0.0000
2026/07/08	R214	05/08/2027	9.32 Call	Bond Future	5148.9400	5.1489	4688.1000	4.6881	8.950	0.0000	0.0000
2026/07/08	R214	05/08/2027	9.32 Put	Bond Future	2719.1600	2.7192	3008.9400	3.0089	10.657	0.0000	0.0000
2026/07/08	R248	06/08/2026	9.00 Call	Bond Future	2502.0500	2.5021	1909.6000	1.9096	23.679	0.0000	0.0000
2026/07/08	R248	06/08/2026	9.00 Put	Bond Future	1038.5900	1.0386	1384.5900	1.3846	33.314	0.0000	0.0000
2026/07/08	R248	06/08/2026	10.00 Call	Bond Future	10119.8700	10.1199	9200.0900	9.2001	9.089	0.0000	0.0000
2026/07/08	R248	06/08/2026	10.00 Put	Bond Future	42.7000	0.0427	61.3700	0.0614	43.724	0.0000	0.0000
2026/07/08	R248	06/08/2026		Bond Future	8.8440	103.0166	8.9436	102.0781	1.127	0.0000	0.0000
2026/07/08	R248	06/08/2026	12.37 Call	Bond Future	26167.3400	26.1673	25228.8900	25.2289	3.586	0.0000	0.0000
2026/07/08	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R248	06/08/2026	9.20 Call	Bond Future	3850.3000	3.8503	3122.3600	3.1224	18.906	0.0000	0.0000
2026/07/08	R248	06/08/2026	9.20 Put	Bond Future	560.4700	0.5605	770.9800	0.7710	37.560	0.0000	0.0000
2026/07/08	R248	05/11/2026		Bond Future	8.8793	100.4665	8.9817	99.5101	1.154	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
2026/07/08	R248	05/11/2026	11.31 Call	Bond Future	19345.1900	19.3452	18411.1200	18.4111	4.828	0.0000	0.0000
2026/07/08	R248	05/11/2026	11.31 Put	Bond Future	103.4700	0.1035	125.7600	0.1258	21.542	0.0000	0.0000
2026/07/08	R248	04/02/2027		Bond Future	8.9117	102.3821	9.0171	101.4070	1.183	0.0000	0.0000
2026/07/08	R248	04/02/2027	10.11 Call	Bond Future	11362.3400	11.3623	10553.2800	10.5533	7.121	0.0000	0.0000
2026/07/08	R248	04/02/2027	10.11 Put	Bond Future	1120.4500	1.1205	1286.4900	1.2865	14.819	0.0000	0.0000
2026/07/08	R248	06/05/2027		Bond Future	8.9406	99.9031	9.0489	98.9094	1.212	0.0000	0.0000
2026/07/08	R248	06/05/2027	9.05 Call	Bond Future	5031.1200	5.0311	4486.6200	4.4866	10.823	0.0000	0.0000
2026/07/08	R248	06/05/2027	9.05 Put	Bond Future	4027.7700	4.0278	4476.9800	4.4770	11.153	0.0000	0.0000
2026/07/08	R248	05/08/2027		Bond Future	8.9734	101.8106	9.0848	100.7985	1.241	0.0000	0.0000
2026/07/08	R248	05/08/2027	9.37 Call	Bond Future	7152.6700	7.1527	6521.8000	6.5218	8.820	0.0000	0.0000
2026/07/08	R248	05/08/2027	9.37 Put	Bond Future	3622.3900	3.6224	4003.5800	4.0036	10.523	0.0000	0.0000
2026/07/08	R2R9	06/08/2026		Bond Future	8.7221	112.3178	8.8217	111.5229	1.142	0.0000	0.0000
2026/07/08	R2R9	06/08/2026	101.74 Call	Bond Future	99198.2700	99.1983	98403.3600	98.4034	0.801	0.0000	0.0000
2026/07/08	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R2R9	05/11/2026		Bond Future	8.7630	109.3977	8.8662	108.5873	1.177	0.0000	0.0000
2026/07/08	R2R9	05/11/2026	98.56 Call	Bond Future	98427.6500	98.4277	97617.2800	97.6173	0.823	0.0000	0.0000
2026/07/08	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/08	R2R9	04/02/2027		Bond Future	8.7996	111.4837	8.9065	110.6575	1.215	0.0000	0.0000
2026/07/08	R2R9	04/02/2027	9.89 Call	Bond Future	9028.5700	9.0286	8356.1200	8.3561	7.448	0.0000	0.0000
2026/07/08	R2R9	04/02/2027	9.89 Put	Bond Future	997.4300	0.9974	1151.1900	1.1512	15.416	0.0000	0.0000
2026/07/08	R2R9	06/05/2027		Bond Future	8.8359	108.6404	8.9466	107.7984	1.253	0.0000	0.0000
2026/07/08	R2R9	06/05/2027	8.83 Call	Bond Future	3642.9700	3.6430	3218.8200	3.2188	11.643	0.0000	0.0000
2026/07/08	R2R9	06/05/2027	8.83 Put	Bond Future	3688.0200	3.6880	4105.8700	4.1059	11.330	0.0000	0.0000
2026/07/08	R2R9	06/05/2027	9.64 Call	Bond Future	7695.8900	7.6959	7082.6700	7.0827	7.968	0.0000	0.0000
2026/07/08	R2R9	06/05/2027	9.64 Put	Bond Future	1783.3200	1.7833	2012.1000	2.0121	12.829	0.0000	0.0000
2026/07/08	R2R9	06/05/2027	8.94 Put	Bond Future	3323.7900	3.3238	3710.9100	3.7109	11.647	0.0000	0.0000
2026/07/08	R2R9	06/05/2027	8.94 Call	Bond Future	4115.7800	4.1158	3660.9000	3.6609	11.052	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	9.68 Call	Bond Future	7975.7800	7.9758	7368.5500	7.3686	7.613	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	9.68 Put	Bond Future	2170.7700	2.1708	2421.0200	2.4210	11.528	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	8.90 Put	Bond Future	4009.4100	4.0094	4425.7900	4.4258	10.385	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	8.90 Call	Bond Future	4178.4300	4.1784	3737.3300	3.7373	10.557	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	9.53 Call	Bond Future	7177.5400	7.1775	6596.6400	6.5966	8.093	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	9.53 Put	Bond Future	2423.8500	2.4239	2700.4300	2.7004	11.411	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	8.82 Put	Bond Future	4288.1000	4.2881	4724.9600	4.7250	10.188	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	8.82 Call	Bond Future	3854.7600	3.8548	3434.1400	3.4341	10.912	0.0000	0.0000
2026/07/08	R2R9	05/08/2027		Bond Future	8.8775	110.7141	8.9922	109.8567	1.292	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	9.26 Call	Bond Future	5805.2800	5.8053	5278.7200	5.2787	9.070	0.0000	0.0000
2026/07/08	R2R9	05/08/2027	9.26 Put	Bond Future	2982.4800	2.9825	3313.4000	3.3134	11.095	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
2026/07/08	R4R2	06/08/2026		Bond Future	8.8671	114.2179	8.9665	113.3262	1.122	0.0000
2026/07/08	R4R2	06/08/2026	102.06 Call	Bond Future	100800.6100	100.8006	99908.9300	99.9089	0.885	0.0000
2026/07/08	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	R4R2	05/11/2026		Bond Future	8.9084	111.2065	9.0111	110.2977	1.154	0.0000
2026/07/08	R4R2	05/11/2026	98.76 Call	Bond Future	99983.9400	99.9839	99075.0900	99.0751	0.909	0.0000
2026/07/08	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/08	R4R2	04/02/2027		Bond Future	8.9457	113.3271	9.0519	112.4004	1.187	0.0000
2026/07/08	R4R2	04/02/2027	10.13 Call	Bond Future	10791.5500	10.7916	10025.4300	10.0254	7.099	0.0000
2026/07/08	R4R2	04/02/2027	10.13 Put	Bond Future	1072.8500	1.0729	1233.4500	1.2335	14.969	0.0000
2026/07/08	R4R2	06/05/2027		Bond Future	8.9828	110.3931	9.0925	109.4487	1.220	0.0000
2026/07/08	R4R2	06/05/2027	9.00 Call	Bond Future	4295.5900	4.2956	3809.9600	3.8100	11.305	0.0000
2026/07/08	R4R2	06/05/2027	9.00 Put	Bond Future	4146.9000	4.1469	4605.6200	4.6056	11.062	0.0000
2026/07/08	R4R2	05/08/2027		Bond Future	9.0246	112.5002	9.1379	111.5384	1.255	0.0000
2026/07/08	R4R2	05/08/2027	9.44 Call	Bond Future	6834.6400	6.8346	6234.7000	6.2347	8.778	0.0000
2026/07/08	R4R2	05/08/2027	9.44 Put	Bond Future	3365.8100	3.3658	3727.6600	3.7277	10.751	0.0000
2026/07/08	RR87	06/08/2026		Bond Future	7.2419	100.8780	7.2990	100.8579	0.788	0.0000
2026/07/08	RR87	06/08/2026	6.53 Call	Bond Future	0.0032	0.0000	0.0007	0.0000	77.358	0.0000
2026/07/08	RR87	06/08/2026	6.53 Put	Bond Future	251.8632	0.2519	271.9907	0.2720	7.991	0.0000
2026/07/08	RR87	05/11/2026		Bond Future	6.7007	102.7268	6.8867	102.7055	2.775	0.0000
2026/07/08	RR87	05/11/2026	5.27 Call	Bond Future	0.0032	0.0000	0.0005	0.0000	85.804	0.0000
2026/07/08	RR87	05/11/2026	5.27 Put	Bond Future	164.1232	0.1641	185.4105	0.1854	12.970	0.0000
2026/07/08	RR88	06/08/2026		Bond Future	7.4768	104.5203	7.5235	104.4645	0.624	0.0000
2026/07/08	RR88	06/08/2026	6.79 Call	Bond Future	0.0803	0.0001	0.0296	0.0000	63.145	0.0000
2026/07/08	RR88	06/08/2026	6.79 Put	Bond Future	826.5403	0.8265	882.3196	0.8823	6.749	0.0000
2026/07/08	RR88	05/11/2026		Bond Future	7.4658	105.8049	7.5242	105.7440	0.783	0.0000
2026/07/08	RR88	05/11/2026	6.71 Call	Bond Future	13.2255	0.0132	9.7459	0.0097	26.309	0.0000
2026/07/08	RR88	05/11/2026	6.71 Put	Bond Future	805.2755	0.8053	862.7159	0.8627	7.133	0.0000
2026/07/08	RR88	04/02/2027		Bond Future	7.3888	103.9780	7.4655	103.9136	1.038	0.0000
2026/07/08	RR88	04/02/2027	7.78 Call	Bond Future	497.6388	0.4976	454.9986	0.4550	8.569	0.0000
2026/07/08	RR88	04/02/2027	7.78 Put	Bond Future	169.7488	0.1697	191.5286	0.1915	12.831	0.0000
2026/07/08	RR88	06/05/2027		Bond Future	7.2395	105.9710	7.3486	105.9055	1.506	0.0000
2026/07/08	RR88	06/05/2027	7.89 Call	Bond Future	511.7104	0.5117	465.4415	0.4654	9.042	0.0000
2026/07/08	RR88	06/05/2027	7.89 Put	Bond Future	121.8504	0.1219	141.1315	0.1411	15.824	0.0000
2026/07/08	RR88	05/08/2027		Bond Future	6.8988	102.6880	7.0818	102.6218	2.652	0.0000
2026/07/08	RR88	05/08/2027	8.07 Call	Bond Future	474.6404	0.4746	422.2332	0.4222	11.041	0.0000
2026/07/08	RR88	05/08/2027	8.07 Put	Bond Future	52.0404	0.0520	65.8732	0.0659	26.581	0.0000
2026/07/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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