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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/07/2026 TO 09/07/2026

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	
2026/07/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2029	06/08/2026		Bond Future	152.1725	152.1725	152.2121	152.2121	0.026	0.0000	0.0000
2026/07/09	2029	06/08/2026	144.10 Call	Bond Future	8072.5200	8.0725	8112.1000	8.1121	0.490	0.0000	0.0000
2026/07/09	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2029	05/11/2026		Bond Future	153.4938	153.4938	153.5339	153.5339	0.026	0.0000	0.0000
2026/07/09	2029	05/11/2026	147.56 Call	Bond Future	5933.8100	5.9338	5973.8900	5.9739	0.675	0.0000	0.0000
2026/07/09	2029	05/11/2026	147.56 Put	Bond Future	0.0000	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	
2026/07/09	2029	04/02/2027			Bond Future	156.4559	156.4559	156.4966	156.4966	0.026	0.0000	0.0000
2026/07/09	2029	04/02/2027	149.72 Call		Bond Future	6735.9100	6.7359	6776.5600	6.7766	0.603	0.0000	0.0000
2026/07/09	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2029	06/05/2027			Bond Future	157.9522	157.9522	157.9945	157.9945	0.027	0.0000	0.0000
2026/07/09	2029	06/05/2027	153.32 Call		Bond Future	4632.1800	4.6322	4674.5300	4.6745	0.914	0.0000	0.0000
2026/07/09	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2029	05/08/2027			Bond Future	161.0065	161.0065	161.0499	161.0499	0.027	0.0000	0.0000
2026/07/09	2029	05/08/2027	156.72 Call		Bond Future	4286.4800	4.2865	4329.9400	4.3299	1.014	0.0000	0.0000
2026/07/09	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2030	06/08/2026	7.21 Put		Bond Future	1785.5700	1.7856	1857.1500	1.8572	4.009	0.0000	0.0000
2026/07/09	2030	06/08/2026	7.21 Call		Bond Future	14.4700	0.0145	10.7300	0.0107	25.847	0.0000	0.0000
2026/07/09	2030	06/08/2026	7.71 Put		Bond Future	573.6900	0.5737	611.8500	0.6119	6.652	0.0000	0.0000
2026/07/09	2030	06/08/2026	7.71 Call		Bond Future	321.0700	0.3211	283.9100	0.2839	11.574	0.0000	0.0000
2026/07/09	2030	06/08/2026	8.06 Call		Bond Future	980.5500	0.9806	918.1100	0.9181	6.368	0.0000	0.0000
2026/07/09	2030	06/08/2026	8.06 Put		Bond Future	186.7100	0.1867	199.5900	0.1996	6.898	0.0000	0.0000
2026/07/09	2030	06/08/2026			Bond Future	7.7941	100.8715	7.8192	100.7962	0.322	0.0000	0.0000
2026/07/09	2030	06/08/2026	9.22 Call		Bond Future	4169.9200	4.1699	4094.5700	4.0946	1.807	0.0000	0.0000
2026/07/09	2030	06/08/2026	9.22 Put		Bond Future	2.1100	0.0021	2.0800	0.0021	1.422	0.0000	0.0000
2026/07/09	2030	05/11/2026			Bond Future	7.8140	102.7196	7.8414	102.6426	0.350	0.0000	0.0000
2026/07/09	2030	05/11/2026	8.39 Call		Bond Future	1943.5500	1.9436	1882.4800	1.8825	3.142	0.0000	0.0000
2026/07/09	2030	05/11/2026	8.39 Put		Bond Future	339.3900	0.3394	355.2900	0.3553	4.685	0.0000	0.0000
2026/07/09	2030	04/02/2027			Bond Future	7.8181	100.6700	7.8481	100.5914	0.384	0.0000	0.0000
2026/07/09	2030	04/02/2027	7.82 Call		Bond Future	978.3700	0.9784	936.8300	0.9368	4.246	0.0000	0.0000
2026/07/09	2030	04/02/2027	7.82 Put		Bond Future	973.3700	0.9734	1010.4000	1.0104	3.804	0.0000	0.0000
2026/07/09	2030	06/05/2027			Bond Future	7.8305	102.5997	7.8636	102.5196	0.423	0.0000	0.0000
2026/07/09	2030	06/05/2027	7.27 Call		Bond Future	432.5000	0.4325	408.3900	0.4084	5.575	0.0000	0.0000
2026/07/09	2030	06/05/2027	7.27 Put		Bond Future	1799.9900	1.8000	1855.9200	1.8559	3.107	0.0000	0.0000
2026/07/09	2030	05/08/2027			Bond Future	7.8569	100.5505	7.8938	100.4691	0.469	0.0000	0.0000
2026/07/09	2030	05/08/2027	8.11 Call		Bond Future	1456.5300	1.4565	1408.1500	1.4082	3.322	0.0000	0.0000
2026/07/09	2030	05/08/2027	8.11 Put		Bond Future	898.9100	0.8989	931.9300	0.9319	3.673	0.0000	0.0000
2026/07/09	2031	06/08/2026			Bond Future	117.5023	117.5023	117.3409	117.3409	0.137	0.0000	0.0000
2026/07/09	2031	06/08/2026	113.81 Call		Bond Future	3692.4600	3.6925	3531.1200	3.5311	4.369	0.0000	0.0000
2026/07/09	2031	06/08/2026	113.81 Put		Bond Future	0.1800	0.0002	0.2400	0.0002	33.333	0.0000	0.0000
2026/07/09	2031	05/11/2026			Bond Future	119.6836	119.6836	119.5188	119.5188	0.138	0.0000	0.0000
2026/07/09	2031	05/11/2026	111.49 Call		Bond Future	8193.5600	8.1936	8028.8200	8.0288	2.011	0.0000	0.0000
2026/07/09	2031	05/11/2026	111.49 Put		Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/07/09	2031	04/02/2027			Bond Future	119.4873	119.4873	119.3202	119.3202	0.140	0.0000	0.0000
2026/07/09	2031	04/02/2027	116.18 Call		Bond Future	3417.0400	3.4170	3265.1400	3.2651	4.445	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
2026/07/09	2031	04/02/2027	116.18 Put	Bond Future	109.7800	0.1098	124.9900	0.1250	13.855	0.0000	0.0000
2026/07/09	2031	06/05/2027		Bond Future	121.8050	121.8050	121.6347	121.6347	0.140	0.0000	0.0000
2026/07/09	2031	06/05/2027	116.87 Call	Bond Future	4971.9100	4.9719	4807.4000	4.8074	3.309	0.0000	0.0000
2026/07/09	2031	06/05/2027	116.87 Put	Bond Future	36.9400	0.0369	42.6900	0.0427	15.566	0.0000	0.0000
2026/07/09	2031	05/08/2027		Bond Future	121.5934	121.5934	121.4222	121.4222	0.141	0.0000	0.0000
2026/07/09	2031	05/08/2027	121.41 Call	Bond Future	1270.8800	1.2709	1180.7000	1.1807	7.096	0.0000	0.0000
2026/07/09	2031	05/08/2027	121.41 Put	Bond Future	1087.5000	1.0875	1168.5200	1.1685	7.450	0.0000	0.0000
2026/07/09	2032	06/08/2026		Bond Future	8.0892	103.7206	8.1091	103.6318	0.246	0.0000	0.0000
2026/07/09	2032	06/08/2026	10.12 Call	Bond Future	8603.7300	8.6037	8514.7900	8.5148	1.034	0.0000	0.0000
2026/07/09	2032	06/08/2026	10.12 Put	Bond Future	0.5000	0.0005	0.4500	0.0005	10.000	0.0000	0.0000
2026/07/09	2032	05/11/2026		Bond Future	8.1228	101.4614	8.1438	101.3707	0.259	0.0000	0.0000
2026/07/09	2032	05/11/2026	9.16 Call	Bond Future	4650.1200	4.6501	4568.2300	4.5682	1.761	0.0000	0.0000
2026/07/09	2032	05/11/2026	9.16 Put	Bond Future	299.2700	0.2993	308.1400	0.3081	2.964	0.0000	0.0000
2026/07/09	2032	04/02/2027		Bond Future	8.1482	103.3956	8.1706	103.3030	0.275	0.0000	0.0000
2026/07/09	2032	04/02/2027	8.48 Call	Bond Future	2509.5300	2.5095	2447.5500	2.4476	2.470	0.0000	0.0000
2026/07/09	2032	04/02/2027	8.48 Put	Bond Future	1146.5100	1.1465	1177.1500	1.1772	2.672	0.0000	0.0000
2026/07/09	2032	06/05/2027		Bond Future	8.1725	101.2170	8.1963	101.1226	0.291	0.0000	0.0000
2026/07/09	2032	06/05/2027	7.80 Call	Bond Future	1116.9000	1.1169	1079.0500	1.0791	3.389	0.0000	0.0000
2026/07/09	2032	06/05/2027	7.80 Put	Bond Future	2610.5800	2.6106	2667.1300	2.6671	2.166	0.0000	0.0000
2026/07/09	2032	05/08/2027		Bond Future	8.2056	103.1499	8.2309	103.0539	0.308	0.0000	0.0000
2026/07/09	2032	05/08/2027	8.42 Call	Bond Future	2474.6400	2.4746	2417.4300	2.4174	2.312	0.0000	0.0000
2026/07/09	2032	05/08/2027	8.42 Put	Bond Future	1664.1600	1.6642	1702.9700	1.7030	2.332	0.0000	0.0000
2026/07/09	2033	06/08/2026		Bond Future	148.0303	148.0303	147.9817	147.9817	0.033	0.0000	0.0000
2026/07/09	2033	06/08/2026	134.25 Call	Bond Future	13780.3200	13.7803	13731.7200	13.7317	0.353	0.0000	0.0000
2026/07/09	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2033	05/11/2026		Bond Future	149.1714	149.1714	149.1215	149.1215	0.033	0.0000	0.0000
2026/07/09	2033	05/11/2026	137.26 Call	Bond Future	11911.3900	11.9114	11861.4500	11.8615	0.419	0.0000	0.0000
2026/07/09	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2033	04/02/2027		Bond Future	152.0500	152.0500	151.9990	151.9990	0.034	0.0000	0.0000
2026/07/09	2033	04/02/2027	142.71 Call	Bond Future	9340.0400	9.3400	9288.9900	9.2890	0.547	0.0000	0.0000
2026/07/09	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2033	06/05/2027		Bond Future	153.3551	153.3551	153.3039	153.3039	0.033	0.0000	0.0000
2026/07/09	2033	06/05/2027	151.21 Call	Bond Future	2145.0700	2.1451	2093.8500	2.0939	2.388	0.0000	0.0000
2026/07/09	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2033	05/08/2027		Bond Future	156.3206	156.3206	156.2686	156.2686	0.033	0.0000	0.0000
2026/07/09	2033	05/08/2027	153.15 Call	Bond Future	3170.5600	3.1706	3118.6400	3.1186	1.638	0.0000	0.0000
2026/07/09	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
2026/07/09	2037	06/08/2026	9.30 Call	Bond Future	4718.6600	4.7187	4462.1600	4.4622	5.436	0.0000	0.0000
2026/07/09	2037	06/08/2026	9.30 Put	Bond Future	124.0900	0.1241	137.7300	0.1377	10.992	0.0000	0.0000
2026/07/09	2037	06/08/2026	11.30 Call	Bond Future	16253.1000	16.2531	15982.9500	15.9830	1.662	0.0000	0.0000
2026/07/09	2037	06/08/2026	11.30 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/07/09	2037	06/08/2026	10.70 Call	Bond Future	12971.0200	12.9710	12700.8900	12.7009	2.083	0.0000	0.0000
2026/07/09	2037	06/08/2026	10.70 Put	Bond Future	0.6400	0.0006	0.6500	0.0007	1.563	0.0000	0.0000
2026/07/09	2037	06/08/2026	10.02 Put	Bond Future	9.9600	0.0100	10.6100	0.0106	6.526	0.0000	0.0000
2026/07/09	2037	06/08/2026	10.02 Call	Bond Future	9042.7500	9.0428	8773.2600	8.7733	2.980	0.0000	0.0000
2026/07/09	2037	06/08/2026		Bond Future	8.6008	99.5855	8.6407	99.3154	0.464	0.0000	0.0000
2026/07/09	2037	06/08/2026	11.71 Call	Bond Future	18398.5900	18.3986	18128.4500	18.1285	1.468	0.0000	0.0000
2026/07/09	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2037	05/11/2026		Bond Future	8.6379	101.4100	8.6793	101.1346	0.479	0.0000	0.0000
2026/07/09	2037	05/11/2026	10.62 Call	Bond Future	12237.9800	12.2380	11971.2600	11.9713	2.179	0.0000	0.0000
2026/07/09	2037	05/11/2026	10.62 Put	Bond Future	125.6200	0.1256	134.2500	0.1343	6.870	0.0000	0.0000
2026/07/09	2037	05/11/2026	10.83 Call	Bond Future	13356.6700	13.3567	13087.0100	13.0870	2.019	0.0000	0.0000
2026/07/09	2037	05/11/2026	10.83 Put	Bond Future	80.0100	0.0800	85.7000	0.0857	7.112	0.0000	0.0000
2026/07/09	2037	05/11/2026	10.23 Call	Bond Future	10120.0800	10.1201	9860.3500	9.8604	2.566	0.0000	0.0000
2026/07/09	2037	05/11/2026	10.23 Put	Bond Future	227.3100	0.2273	242.9300	0.2429	6.872	0.0000	0.0000
2026/07/09	2037	05/11/2026	9.46 Put	Bond Future	651.8700	0.6519	697.2100	0.6972	6.955	0.0000	0.0000
2026/07/09	2037	05/11/2026	9.46 Call	Bond Future	5933.4400	5.9334	5703.4300	5.7034	3.877	0.0000	0.0000
2026/07/09	2037	04/02/2027	9.81 Call	Bond Future	7903.1200	7.9031	7667.6000	7.6676	2.980	0.0000	0.0000
2026/07/09	2037	04/02/2027	9.81 Put	Bond Future	808.0000	0.8080	853.2000	0.8532	5.594	0.0000	0.0000
2026/07/09	2037	04/02/2027	9.31 Call	Bond Future	5405.3800	5.4054	5198.1700	5.1982	3.833	0.0000	0.0000
2026/07/09	2037	04/02/2027	9.31 Put	Bond Future	1336.9500	1.3370	1410.4600	1.4105	5.498	0.0000	0.0000
2026/07/09	2037	04/02/2027	8.44 Put	Bond Future	3414.5600	3.4146	3573.9600	3.5740	4.668	0.0000	0.0000
2026/07/09	2037	04/02/2027	8.44 Call	Bond Future	1893.1100	1.8931	1771.7900	1.7718	6.409	0.0000	0.0000
2026/07/09	2037	04/02/2027		Bond Future	8.6703	99.0850	8.7134	98.8043	0.496	0.0000	0.0000
2026/07/09	2037	04/02/2027	9.51 Call	Bond Future	6384.4400	6.3844	6164.2700	6.1643	3.449	0.0000	0.0000
2026/07/09	2037	04/02/2027	9.51 Put	Bond Future	1089.6100	1.0896	1150.1600	1.1502	5.557	0.0000	0.0000
2026/07/09	2037	06/05/2027		Bond Future	8.7073	100.9843	8.7520	100.6982	0.513	0.0000	0.0000
2026/07/09	2037	06/05/2027	8.58 Call	Bond Future	2635.6300	2.6356	2497.8700	2.4979	5.227	0.0000	0.0000
2026/07/09	2037	06/05/2027	8.58 Put	Bond Future	3456.9000	3.4569	3605.1900	3.6052	4.290	0.0000	0.0000
2026/07/09	2037	05/08/2027		Bond Future	8.7513	98.6535	8.7977	98.3622	0.531	0.0000	0.0000
2026/07/09	2037	05/08/2027	9.05 Call	Bond Future	4524.1700	4.5242	4346.5900	4.3466	3.925	0.0000	0.0000
2026/07/09	2037	05/08/2027	9.05 Put	Bond Future	2670.4400	2.6704	2784.2200	2.7842	4.261	0.0000	0.0000
2026/07/09	2038	06/08/2026		Bond Future	162.9353	162.9353	162.8210	162.8210	0.070	0.0000	0.0000
2026/07/09	2038	06/08/2026	144.72 Call	Bond Future	18215.2800	18.2153	18100.9500	18.1010	0.628	0.0000	0.0000
2026/07/09	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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/09	2038	05/11/2026		Bond Future	165.9600		165.9600	165.8431		165.8431	0.070	0.0000	0.0000
2026/07/09	2038	05/11/2026	146.31 Call	Bond Future	19649.9600		19.6500	19533.1400		19.5331	0.595	0.0000	0.0000
2026/07/09	2038	05/11/2026	146.31 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/09	2038	04/02/2027		Bond Future	166.8875		166.8875	166.7690		166.7690	0.071	0.0000	0.0000
2026/07/09	2038	04/02/2027	153.83 Call	Bond Future	13057.4600		13.0575	12938.9600		12.9390	0.908	0.0000	0.0000
2026/07/09	2038	04/02/2027	153.83 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/09	2038	06/05/2027		Bond Future	170.1246		170.1246	170.0041		170.0041	0.071	0.0000	0.0000
2026/07/09	2038	06/05/2027	166.10 Call	Bond Future	4024.6300		4.0246	3904.0700		3.9041	2.996	0.0000	0.0000
2026/07/09	2038	06/05/2027	166.10 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/09	2038	05/08/2027		Bond Future	171.0843		171.0843	170.9636		170.9636	0.071	0.0000	0.0000
2026/07/09	2038	05/08/2027	169.13 Call	Bond Future	1954.2700		1.9543	1833.5700		1.8336	6.176	0.0000	0.0000
2026/07/09	2038	05/08/2027	169.13 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/09	2040	06/08/2026		Bond Future	8.8717		101.2842	8.9217		100.8945	0.563	0.0000	0.0000
2026/07/09	2040	06/08/2026	12.19 Call	Bond Future	21850.3800		21.8504	21460.6500		21.4607	1.784	0.0000	0.0000
2026/07/09	2040	06/08/2026	12.19 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/09	2040	06/08/2026	9.20 Call	Bond Future	3029.8200		3.0298	2717.5400		2.7175	10.307	0.0000	0.0000
2026/07/09	2040	06/08/2026	9.20 Put	Bond Future	506.4100		0.5064	583.8600		0.5839	15.294	0.0000	0.0000
2026/07/09	2040	05/11/2026		Bond Future	8.9128		103.1399	8.9644		102.7428	0.579	0.0000	0.0000
2026/07/09	2040	05/11/2026	11.06 Call	Bond Future	14944.3800		14.9444	14558.7300		14.5587	2.581	0.0000	0.0000
2026/07/09	2040	05/11/2026	11.06 Put	Bond Future	130.0400		0.1300	141.5500		0.1416	8.851	0.0000	0.0000
2026/07/09	2040	05/11/2026	11.27 Call	Bond Future	16176.3200		16.1763	15786.9200		15.7869	2.407	0.0000	0.0000
2026/07/09	2040	05/11/2026	11.27 Put	Bond Future	84.4500		0.0845	92.2100		0.0922	9.189	0.0000	0.0000
2026/07/09	2040	05/11/2026	10.67 Call	Bond Future	12589.3400		12.5893	12211.9800		12.2120	2.997	0.0000	0.0000
2026/07/09	2040	05/11/2026	10.67 Put	Bond Future	222.8700		0.2229	242.6700		0.2427	8.884	0.0000	0.0000
2026/07/09	2040	05/11/2026	9.91 Put	Bond Future	620.7500		0.6208	675.6000		0.6756	8.836	0.0000	0.0000
2026/07/09	2040	05/11/2026	9.91 Call	Bond Future	7919.8500		7.9199	7577.5400		7.5775	4.322	0.0000	0.0000
2026/07/09	2040	04/02/2027	10.17 Call	Bond Future	9618.5100		9.6185	9276.9200		9.2769	3.551	0.0000	0.0000
2026/07/09	2040	04/02/2027	10.17 Put	Bond Future	911.2400		0.9112	974.4400		0.9744	6.936	0.0000	0.0000
2026/07/09	2040	04/02/2027	9.67 Call	Bond Future	6751.9800		6.7520	6448.0700		6.4481	4.501	0.0000	0.0000
2026/07/09	2040	04/02/2027	9.67 Put	Bond Future	1479.4800		1.4795	1580.3600		1.5804	6.819	0.0000	0.0000
2026/07/09	2040	04/02/2027	8.78 Put	Bond Future	3783.4100		3.7834	4003.9000		4.0039	5.828	0.0000	0.0000
2026/07/09	2040	04/02/2027	8.78 Call	Bond Future	2477.5700		2.4776	2293.2700		2.2933	7.439	0.0000	0.0000
2026/07/09	2040	04/02/2027		Bond Future	8.9501		100.5974	9.0035		100.1926	0.596	0.0000	0.0000
2026/07/09	2040	04/02/2027	9.93 Call	Bond Future	8229.9000		8.2299	7904.2700		7.9043	3.957	0.0000	0.0000
2026/07/09	2040	04/02/2027	9.93 Put	Bond Future	1148.9500		1.1490	1228.1100		1.2281	6.890	0.0000	0.0000
2026/07/09	2040	06/05/2027		Bond Future	8.9915		102.5256	9.0467		102.1131	0.614	0.0000	0.0000
2026/07/09	2040	06/05/2027	8.88 Call	Bond Future	3225.5700		3.2256	3025.0300		3.0250	6.217	0.0000	0.0000
2026/07/09	2040	06/05/2027	8.88 Put	Bond Future	4065.9700		4.0660	4277.9200		4.2779	5.213	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
2026/07/09	2040	05/08/2027		Bond Future	9.0392	99.9737	9.0964	99.5534	0.632	0.0000
2026/07/09	2040	05/08/2027	9.33 Call	Bond Future	5356.3100	5.3563	5102.0800	5.1021	4.746	0.0000
2026/07/09	2040	05/08/2027	9.33 Put	Bond Future	3243.4100	3.2434	3409.4400	3.4094	5.119	0.0000
2026/07/09	2043	06/08/2026		Bond Future	125.7372	125.7372	125.7734	125.7734	0.029	0.0000
2026/07/09	2043	06/08/2026	110.88 Call	Bond Future	14857.1761	14.8572	14893.3640	14.8934	0.244	0.0000
2026/07/09	2043	06/08/2026	110.88 Put	Bond Future	0.0061	0.0000	0.0040	0.0000	34.711	0.0000
2026/07/09	2043	05/11/2026		Bond Future	128.0713	128.0713	128.1078	128.1078	0.029	0.0000
2026/07/09	2043	05/11/2026	112.84 Call	Bond Future	15254.8835	15.2549	15290.3592	15.2904	0.233	0.0000
2026/07/09	2043	05/11/2026	112.84 Put	Bond Future	23.6235	0.0236	22.5192	0.0225	4.675	0.0000
2026/07/09	2043	04/02/2027		Bond Future	127.5909	127.5909	127.6291	127.6291	0.030	0.0000
2026/07/09	2043	04/02/2027	117.63 Call	Bond Future	10468.8073	10.4688	10498.6237	10.4986	0.285	0.0000
2026/07/09	2043	04/02/2027	117.63 Put	Bond Future	507.8873	0.5079	499.5037	0.4995	1.651	0.0000
2026/07/09	2043	06/05/2027		Bond Future	130.0658	130.0658	130.1049	130.1049	0.030	0.0000
2026/07/09	2043	06/05/2027	127.48 Call	Bond Future	5415.0684	5.4151	5432.8401	5.4328	0.328	0.0000
2026/07/09	2043	06/05/2027	127.48 Put	Bond Future	2829.3084	2.8293	2807.9701	2.8080	0.754	0.0000
2026/07/09	2043	05/08/2027		Bond Future	129.5570	129.5570	129.5996	129.5996	0.033	0.0000
2026/07/09	2043	05/08/2027	129.56 Call	Bond Future	4427.1883	4.4272	4443.5985	4.4436	0.371	0.0000
2026/07/09	2043	05/08/2027	129.56 Put	Bond Future	4430.1783	4.4302	4404.0085	4.4040	0.591	0.0000
2026/07/09	2044	06/08/2026	9.25 Call	Bond Future	2929.4000	2.9294	2633.8000	2.6338	10.091	0.0000
2026/07/09	2044	06/08/2026	9.25 Put	Bond Future	696.9900	0.6970	786.0300	0.7860	12.775	0.0000
2026/07/09	2044	06/08/2026	9.00 Call	Bond Future	1562.7300	1.5627	1344.3700	1.3444	13.973	0.0000
2026/07/09	2044	06/08/2026	9.00 Put	Bond Future	1441.0200	1.4410	1607.3000	1.6073	11.539	0.0000
2026/07/09	2044	06/08/2026		Bond Future	8.9858	98.2203	9.0307	97.8357	0.499	0.0000
2026/07/09	2044	06/08/2026	12.42 Call	Bond Future	23890.7200	23.8907	23506.0800	23.5061	1.610	0.0000
2026/07/09	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/09	2044	06/08/2026	9.75 Call	Bond Future	6396.6000	6.3966	6029.9400	6.0299	5.732	0.0000
2026/07/09	2044	06/08/2026	9.75 Put	Bond Future	143.4900	0.1435	161.4700	0.1615	12.530	0.0000
2026/07/09	2044	05/11/2026	9.50 Call	Bond Future	5353.2500	5.3533	5066.3600	5.0664	5.359	0.0000
2026/07/09	2044	05/11/2026	9.50 Put	Bond Future	1435.2300	1.4352	1540.3200	1.5403	7.322	0.0000
2026/07/09	2044	05/11/2026		Bond Future	9.0251	100.0198	9.0713	99.6278	0.512	0.0000
2026/07/09	2044	05/11/2026	11.34 Call	Bond Future	17161.4200	17.1614	16778.2100	16.7782	2.233	0.0000
2026/07/09	2044	05/11/2026	11.34 Put	Bond Future	114.6500	0.1147	123.4200	0.1234	7.649	0.0000
2026/07/09	2044	04/02/2027		Bond Future	9.0610	97.5431	9.1087	97.1435	0.526	0.0000
2026/07/09	2044	04/02/2027	10.18 Call	Bond Future	9928.6100	9.9286	9597.4800	9.5975	3.335	0.0000
2026/07/09	2044	04/02/2027	10.18 Put	Bond Future	1154.4000	1.1544	1222.8900	1.2229	5.933	0.0000
2026/07/09	2044	06/05/2027		Bond Future	9.1003	99.4128	9.1494	99.0056	0.539	0.0000
2026/07/09	2044	06/05/2027	9.08 Call	Bond Future	4030.6200	4.0306	3817.6500	3.8177	5.284	0.0000
2026/07/09	2044	06/05/2027	9.08 Put	Bond Future	4199.6900	4.1997	4393.9800	4.3940	4.626	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	
2026/07/09	2044	05/08/2027		Bond Future	9.1451	96.9267	9.1957	96.5119	0.554	0.0000	0.0000
2026/07/09	2044	05/08/2027	9.44 Call	Bond Future	6036.6600	6.0367	5783.2300	5.7832	4.198	0.0000	0.0000
2026/07/09	2044	05/08/2027	9.44 Put	Bond Future	3656.5100	3.6565	3817.8600	3.8179	4.413	0.0000	0.0000
2026/07/09	2046	06/08/2026		Bond Future	146.2156	146.2156	146.2567	146.2567	0.028	0.0000	0.0000
2026/07/09	2046	06/08/2026	122.38 Call	Bond Future	23835.5700	23.8356	23876.7000	23.8767	0.173	0.0000	0.0000
2026/07/09	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2046	05/11/2026		Bond Future	146.5673	146.5673	146.6090	146.6090	0.028	0.0000	0.0000
2026/07/09	2046	05/11/2026	125.48 Call	Bond Future	21087.3100	21.0873	21129.0300	21.1290	0.198	0.0000	0.0000
2026/07/09	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2046	04/02/2027		Bond Future	149.3959	149.3959	149.4384	149.4384	0.028	0.0000	0.0000
2026/07/09	2046	04/02/2027	131.09 Call	Bond Future	18305.9200	18.3059	18348.3500	18.3484	0.232	0.0000	0.0000
2026/07/09	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2046	06/05/2027		Bond Future	149.8760	149.8760	149.9205	149.9205	0.030	0.0000	0.0000
2026/07/09	2046	06/05/2027	148.99 Call	Bond Future	885.9500	0.8860	930.5100	0.9305	5.030	0.0000	0.0000
2026/07/09	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2046	05/08/2027		Bond Future	152.7736	152.7736	152.8192	152.8192	0.030	0.0000	0.0000
2026/07/09	2046	05/08/2027	149.17 Call	Bond Future	3603.6000	3.6036	3649.2400	3.6492	1.267	0.0000	0.0000
2026/07/09	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2050	06/08/2026		Bond Future	148.4144	148.4144	149.4688	149.4688	0.710	0.0000	0.0000
2026/07/09	2050	06/08/2026	123.27 Call	Bond Future	25144.3700	25.1444	26198.8000	26.1988	4.194	0.0000	0.0000
2026/07/09	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2050	05/11/2026		Bond Future	151.1691	151.1691	152.2428	152.2428	0.710	0.0000	0.0000
2026/07/09	2050	05/11/2026	123.84 Call	Bond Future	27329.1100	27.3291	28402.8000	28.4028	3.929	0.0000	0.0000
2026/07/09	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2050	04/02/2027		Bond Future	151.5544	151.5544	152.6496	152.6496	0.723	0.0000	0.0000
2026/07/09	2050	04/02/2027	132.39 Call	Bond Future	19164.4200	19.1644	20259.5500	20.2596	5.714	0.0000	0.0000
2026/07/09	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2050	06/05/2027		Bond Future	154.4943	154.4943	155.6107	155.6107	0.723	0.0000	0.0000
2026/07/09	2050	06/05/2027	150.46 Call	Bond Future	4034.3200	4.0343	5150.6700	5.1507	27.671	0.0000	0.0000
2026/07/09	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	2050	05/08/2027		Bond Future	154.8880	154.8880	156.0281	156.0281	0.736	0.0000	0.0000
2026/07/09	2050	05/08/2027	152.97 Call	Bond Future	1918.0300	1.9180	3058.1100	3.0581	59.440	0.0000	0.0000
2026/07/09	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	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	
2026/07/09	AL37	06/08/2026		Index Future	1299.2540	1299.2540	1298.2230	1298.2230	0.079	0.0000	0.0000
2026/07/09	AL37	05/11/2026		Index Future	1323.3130	1323.3130	1322.2600	1322.2600	0.080	0.0000	0.0000
2026/07/09	AL37	04/02/2027		Index Future	1348.5350	1348.5350	1347.4600	1347.4600	0.080	0.0000	0.0000
2026/07/09	AL37	06/05/2027		Index Future	1374.3880	1374.3880	1373.2930	1373.2930	0.080	0.0000	0.0000
2026/07/09	AL37	05/08/2027		Index Future	1400.3920	1400.3920	1399.2790	1399.2790	0.079	0.0000	0.0000
2026/07/09	AL7T	06/08/2026		Index Future	1700.4260	1700.4260	1696.5480	1696.5480	0.228	0.0000	0.0000
2026/07/09	AL7T	05/11/2026		Index Future	1731.9140	1731.9140	1727.9610	1727.9610	0.228	0.0000	0.0000
2026/07/09	AL7T	04/02/2027		Index Future	1764.9240	1764.9240	1760.8930	1760.8930	0.228	0.0000	0.0000
2026/07/09	AL7T	06/05/2027		Index Future	1798.7600	1798.7600	1794.6520	1794.6520	0.228	0.0000	0.0000
2026/07/09	AL7T	05/08/2027		Index Future	1832.7930	1832.7930	1828.6100	1828.6100	0.228	0.0000	0.0000
2026/07/09	ALBI	06/08/2026		Index Future	1436.7120	1436.7120	1433.1820	1433.1820	0.246	0.0000	0.0000
2026/07/09	ALBI	05/11/2026		Index Future	1463.3170	1463.3170	1459.7180	1459.7180	0.246	0.0000	0.0000
2026/07/09	ALBI	04/02/2027		Index Future	1491.2070	1491.2070	1487.5380	1487.5380	0.246	0.0000	0.0000
2026/07/09	ALBI	06/05/2027		Index Future	1519.7950	1519.7950	1516.0560	1516.0560	0.246	0.0000	0.0000
2026/07/09	ALBI	05/08/2027		Index Future	1548.5500	1548.5500	1544.7430	1544.7430	0.246	0.0000	0.0000
2026/07/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/07/09	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
2026/07/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/09	ES33	06/08/2026		Bond Future	8.7800	96.3922	8.8097	96.2441	0.339	0.0000
2026/07/09	ES33	06/08/2026	12.02 Call	Bond Future	14523.5900	14.5236	14375.5000	14.3755	1.020	0.0000
2026/07/09	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/09	ES33	05/11/2026		Bond Future	8.8361	94.3884	8.8673	94.2373	0.354	0.0000
2026/07/09	ES33	05/11/2026	10.83 Call	Bond Future	9059.9900	9.0600	8908.9000	8.9089	1.668	0.0000
2026/07/09	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/09	ES33	04/02/2027		Bond Future	8.8897	96.2101	8.9225	96.0560	0.369	0.0000
2026/07/09	ES33	04/02/2027	9.70 Call	Bond Future	3713.5400	3.7135	3559.4000	3.5594	4.151	0.0000
2026/07/09	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/09	ES33	06/05/2027		Bond Future	8.9408	94.2806	8.9753	94.1236	0.386	0.0000
2026/07/09	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
2026/07/09	ES33	06/05/2027	8.80 Put	Bond Future	644.7000	0.6447	801.7600	0.8018	24.362	0.0000	0.0000
2026/07/09	ES33	05/08/2027		Bond Future	9.0002	96.1021	9.0365	95.9422	0.403	0.0000	0.0000
2026/07/09	ES33	05/08/2027	9.27 Call	Bond Future	1181.6900	1.1817	1021.7300	1.0217	13.537	0.0000	0.0000
2026/07/09	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	ES42	06/08/2026		Bond Future	9.3134	95.8660	9.3582	95.5186	0.481	0.0000	0.0000
2026/07/09	ES42	06/08/2026	12.65 Call	Bond Future	21391.6900	21.3917	21044.2600	21.0443	1.624	0.0000	0.0000
2026/07/09	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	ES42	05/11/2026		Bond Future	9.3640	93.3816	9.4103	93.0275	0.494	0.0000	0.0000
2026/07/09	ES42	05/11/2026	11.66 Call	Bond Future	15416.7600	15.4168	15062.6500	15.0627	2.297	0.0000	0.0000
2026/07/09	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	ES42	04/02/2027		Bond Future	9.4112	95.1840	9.4590	94.8231	0.508	0.0000	0.0000
2026/07/09	ES42	04/02/2027	10.29 Call	Bond Future	6324.1200	6.3241	5963.1500	5.9632	5.708	0.0000	0.0000
2026/07/09	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	ES42	06/05/2027		Bond Future	9.4596	92.7658	9.5089	92.3978	0.522	0.0000	0.0000
2026/07/09	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	ES42	06/05/2027	9.33 Put	Bond Future	976.5600	0.9766	1344.5200	1.3445	37.679	0.0000	0.0000
2026/07/09	ES42	05/08/2027		Bond Future	9.5121	94.5571	9.5631	94.1821	0.536	0.0000	0.0000
2026/07/09	ES42	05/08/2027	9.84 Call	Bond Future	2375.0400	2.3750	2000.1000	2.0001	15.787	0.0000	0.0000
2026/07/09	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	GOVI	06/08/2026		GOVI	1410.0400	1410.0400	1406.4960	1406.4960	0.251	0.0000	0.0000
2026/07/09	GOVI	06/08/2026	1,189. Call 00	GOVI	2210400.0000	221.0400	2174960.0000	217.4960	1.603	0.0000	0.0000
2026/07/09	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	GOVI	05/11/2026		GOVI	1436.1510	1436.1510	1432.5380	1432.5380	0.252	0.0000	0.0000
2026/07/09	GOVI	05/11/2026	1,277. Call 00	GOVI	1591510.0000	159.1510	1555380.0000	155.5380	2.270	0.0000	0.0000
2026/07/09	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	GOVI	04/02/2027		GOVI	1463.5240	1463.5240	1459.8400	1459.8400	0.252	0.0000	0.0000
2026/07/09	GOVI	04/02/2027	1,369. Call 00	GOVI	945240.0000	94.5240	908400.0000	90.8400	3.897	0.0000	0.0000
2026/07/09	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	GOVI	06/05/2027		GOVI	1491.5810	1491.5810	1487.8270	1487.8270	0.252	0.0000	0.0000
2026/07/09	GOVI	06/05/2027	1,427. Call 00	GOVI	645810.0000	64.5810	608270.0000	60.8270	5.813	0.0000	0.0000
2026/07/09	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	GOVI	05/08/2027		GOVI	1519.8020	1519.8020	1515.9800	1515.9800	0.251	0.0000	0.0000
2026/07/09	GOVI	05/08/2027	1,465. Call 00	GOVI	548020.0000	54.8020	509800.0000	50.9800	6.974	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	
2026/07/09	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/09	I258	06/08/2026		Bond Future	136.5360	136.5360	136.6915	136.6915	0.114	0.0000	0.0000
2026/07/09	I258	06/08/2026	112.95 Call	Bond Future	23586.0121	23.5860	23741.5212	23.7415	0.659	0.0000	0.0000
2026/07/09	I258	06/08/2026	112.95 Put	Bond Future	0.0021	0.0000	0.0012	0.0000	43.458	0.0000	0.0000
2026/07/09	I258	05/11/2026		Bond Future	139.0708	139.0708	139.2286	139.2286	0.113	0.0000	0.0000
2026/07/09	I258	05/11/2026	114.95 Call	Bond Future	24146.3210	24.1463	24302.2167	24.3022	0.646	0.0000	0.0000
2026/07/09	I258	05/11/2026	114.95 Put	Bond Future	25.5010	0.0255	23.5767	0.0236	7.546	0.0000	0.0000
2026/07/09	I258	04/02/2027		Bond Future	138.8027	138.8027	138.9647	138.9647	0.117	0.0000	0.0000
2026/07/09	I258	04/02/2027	118.90 Call	Bond Future	20248.9560	20.2490	20398.3561	20.3984	0.738	0.0000	0.0000
2026/07/09	I258	04/02/2027	118.90 Put	Bond Future	346.2760	0.3463	333.6361	0.3336	3.650	0.0000	0.0000
2026/07/09	I258	06/05/2027		Bond Future	141.4949	141.4949	141.6602	141.6602	0.117	0.0000	0.0000
2026/07/09	I258	06/05/2027	134.78 Call	Bond Future	10196.9941	10.1970	10301.2075	10.3012	1.022	0.0000	0.0000
2026/07/09	I258	06/05/2027	134.78 Put	Bond Future	3482.1041	3.4821	3420.9875	3.4210	1.755	0.0000	0.0000
2026/07/09	I258	05/08/2027		Bond Future	141.2072	141.2072	141.3785	141.3785	0.121	0.0000	0.0000
2026/07/09	I258	05/08/2027	138.93 Call	Bond Future	8288.8781	8.2889	8378.9125	8.3789	1.086	0.0000	0.0000
2026/07/09	I258	05/08/2027	138.93 Put	Bond Future	6011.6981	6.0117	5930.4425	5.9304	1.352	0.0000	0.0000
2026/07/09	IGOV	06/08/2026		Index Future	456.6250	456.6250	457.1960	457.1960	0.125	0.0000	0.0000
2026/07/09	IGOV	05/11/2026		Index Future	465.1930	465.1930	465.7740	465.7740	0.125	0.0000	0.0000
2026/07/09	IGOV	04/02/2027		Index Future	474.1700	474.1700	474.7610	474.7610	0.125	0.0000	0.0000
2026/07/09	IGOV	06/05/2027		Index Future	483.3690	483.3690	483.9720	483.9720	0.125	0.0000	0.0000
2026/07/09	IGOV	05/08/2027		Index Future	492.6200	492.6200	493.2360	493.2360	0.125	0.0000	0.0000
2026/07/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/07/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/09	R033	06/08/2026		Bond Future	8.1693	112.8761	8.1891	112.7703	0.243	0.0000	0.0000
2026/07/09	R033	06/08/2026	10.25 Call	Bond Future	10422.1500	10.4222	10316.2900	10.3163	1.016	0.0000	0.0000
2026/07/09	R033	06/08/2026	10.25 Put	Bond Future	0.3200	0.0003	0.2900	0.0003	9.375	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
2026/07/09	R033	05/11/2026		Bond Future	8.2038	109.9024	8.2248	109.7943	0.255	0.0000	0.0000
2026/07/09	R033	05/11/2026	9.33 Call	Bond Future	5928.3900	5.9284	5829.2800	5.8293	1.672	0.0000	0.0000
2026/07/09	R033	05/11/2026	9.33 Put	Bond Future	302.9000	0.3029	311.8400	0.3118	2.951	0.0000	0.0000
2026/07/09	R033	04/02/2027		Bond Future	8.2311	111.9975	8.2532	111.8873	0.268	0.0000	0.0000
2026/07/09	R033	04/02/2027	8.65 Call	Bond Future	3303.9900	3.3040	3226.9100	3.2269	2.333	0.0000	0.0000
2026/07/09	R033	04/02/2027	8.65 Put	Bond Future	1237.4000	1.2374	1270.5500	1.2706	2.679	0.0000	0.0000
2026/07/09	R033	06/05/2027		Bond Future	8.2574	109.1012	8.2807	108.9889	0.282	0.0000	0.0000
2026/07/09	R033	06/05/2027	7.93 Call	Bond Future	1440.9900	1.4410	1393.9400	1.3939	3.265	0.0000	0.0000
2026/07/09	R033	06/05/2027	7.93 Put	Bond Future	3033.2600	3.0333	3098.5300	3.0985	2.152	0.0000	0.0000
2026/07/09	R033	05/08/2027		Bond Future	8.2915	111.1843	8.3161	111.0700	0.297	0.0000	0.0000
2026/07/09	R033	05/08/2027	8.54 Call	Bond Future	3112.8300	3.1128	3043.3900	3.0434	2.231	0.0000	0.0000
2026/07/09	R033	05/08/2027	8.54 Put	Bond Future	1967.2300	1.9672	2012.0800	2.0121	2.280	0.0000	0.0000
2026/07/09	R035	06/08/2026	7.70 Put	Bond Future	4051.1100	4.0511	4252.0800	4.2521	4.961	0.0000	0.0000
2026/07/09	R035	06/08/2026	7.70 Call	Bond Future	53.9600	0.0540	39.6400	0.0396	26.538	0.0000	0.0000
2026/07/09	R035	06/08/2026	7.90 Put	Bond Future	2878.7000	2.8787	3058.5400	3.0585	6.247	0.0000	0.0000
2026/07/09	R035	06/08/2026	7.90 Call	Bond Future	164.8800	0.1649	129.4300	0.1294	21.500	0.0000	0.0000
2026/07/09	R035	06/08/2026	8.34 Call	Bond Future	1045.9600	1.0460	921.7400	0.9217	11.876	0.0000	0.0000
2026/07/09	R035	06/08/2026	8.34 Put	Bond Future	1005.3300	1.0053	1096.4000	1.0964	9.059	0.0000	0.0000
2026/07/09	R035	06/08/2026	7.95 Put	Bond Future	2608.5800	2.6086	2780.8000	2.7808	6.602	0.0000	0.0000
2026/07/09	R035	06/08/2026	7.95 Call	Bond Future	212.5000	0.2125	169.4300	0.1694	20.268	0.0000	0.0000
2026/07/09	R035	06/08/2026	8.29 Put	Bond Future	1155.3200	1.1553	1257.2400	1.2572	8.822	0.0000	0.0000
2026/07/09	R035	06/08/2026	8.29 Call	Bond Future	887.6400	0.8876	774.2700	0.7743	12.772	0.0000	0.0000
2026/07/09	R035	06/08/2026	8.79 Put	Bond Future	243.4400	0.2434	267.0600	0.2671	9.703	0.0000	0.0000
2026/07/09	R035	06/08/2026	8.79 Call	Bond Future	3006.2200	3.0062	2814.5500	2.8146	6.376	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.39 Call	Bond Future	6278.3200	6.2783	6065.0400	6.0650	3.397	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.39 Put	Bond Future	29.0900	0.0291	31.1000	0.0311	6.910	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.71 Call	Bond Future	8053.4000	8.0534	7838.5100	7.8385	2.668	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.71 Put	Bond Future	9.0200	0.0090	9.4200	0.0094	4.435	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.21 Call	Bond Future	5276.0200	5.2760	5065.2300	5.0652	3.995	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.21 Put	Bond Future	55.9800	0.0560	60.4800	0.0605	8.039	0.0000	0.0000
2026/07/09	R035	06/08/2026	8.71 Put	Bond Future	318.3500	0.3184	349.5500	0.3496	9.801	0.0000	0.0000
2026/07/09	R035	06/08/2026	8.71 Call	Bond Future	2604.0400	2.6040	2419.9500	2.4200	7.069	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.72 Call	Bond Future	8108.4800	8.1085	7893.5600	7.8936	2.651	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.72 Put	Bond Future	8.7000	0.0087	9.0700	0.0091	4.253	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.22 Put	Bond Future	54.0100	0.0540	58.3200	0.0583	7.980	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.22 Call	Bond Future	5331.5900	5.3316	5120.6100	5.1206	3.957	0.0000	0.0000
2026/07/09	R035	06/08/2026	10.13 Call	Bond Future	10337.1900	10.3372	10121.9200	10.1219	2.082	0.0000	0.0000
2026/07/09	R035	06/08/2026	10.13 Put	Bond Future	1.9900	0.0020	2.0100	0.0020	1.005	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	
2026/07/09	R035	06/08/2026	9.63 Call	Bond Future	7611.7700	7.6118	7397.0900	7.3971	2.820	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.63 Put	Bond Future	12.0800	0.0121	12.6900	0.0127	5.050	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.13 Put	Bond Future	74.4900	0.0745	80.8100	0.0808	8.484	0.0000	0.0000
2026/07/09	R035	06/08/2026	9.13 Call	Bond Future	4832.5500	4.8326	4623.5800	4.6236	4.324	0.0000	0.0000
2026/07/09	R035	06/08/2026	10.22 Call	Bond Future	10818.1200	10.8181	10602.8300	10.6028	1.990	0.0000	0.0000
2026/07/09	R035	06/08/2026	10.22 Put	Bond Future	1.4500	0.0015	1.4500	0.0015	0.000	0.0000	0.0000
2026/07/09	R035	06/08/2026		Bond Future	8.3334	107.2368	8.3684	107.0215	0.420	0.0000	0.0000
2026/07/09	R035	06/08/2026	11.06 Call	Bond Future	15156.0400	15.1560	14940.7500	14.9408	1.420	0.0000	0.0000
2026/07/09	R035	06/08/2026	11.06 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/09	R035	05/11/2026		Bond Future	8.3698	104.6999	8.4063	104.4804	0.437	0.0000	0.0000
2026/07/09	R035	05/11/2026	10.03 Call	Bond Future	9561.6900	9.5617	9352.3800	9.3524	2.189	0.0000	0.0000
2026/07/09	R035	05/11/2026	10.03 Put	Bond Future	170.2700	0.1703	180.5100	0.1805	6.014	0.0000	0.0000
2026/07/09	R035	05/11/2026	9.80 Call	Bond Future	8392.3500	8.3924	8187.1100	8.1871	2.446	0.0000	0.0000
2026/07/09	R035	05/11/2026	9.80 Put	Bond Future	233.7200	0.2337	248.0300	0.2480	6.123	0.0000	0.0000
2026/07/09	R035	05/11/2026	9.30 Call	Bond Future	5883.0700	5.8831	5693.1700	5.6932	3.228	0.0000	0.0000
2026/07/09	R035	05/11/2026	9.30 Put	Bond Future	478.1800	0.4782	507.8300	0.5078	6.201	0.0000	0.0000
2026/07/09	R035	05/11/2026	8.80 Put	Bond Future	993.3100	0.9933	1052.9600	1.0530	6.005	0.0000	0.0000
2026/07/09	R035	05/11/2026	8.80 Call	Bond Future	3539.8800	3.5399	3379.9800	3.3800	4.517	0.0000	0.0000
2026/07/09	R035	05/11/2026	8.97 Call	Bond Future	4304.5200	4.3045	4132.2800	4.1323	4.001	0.0000	0.0000
2026/07/09	R035	05/11/2026	8.97 Put	Bond Future	774.1100	0.7741	821.4200	0.8214	6.112	0.0000	0.0000
2026/07/09	R035	05/11/2026	8.47 Call	Bond Future	2217.8200	2.2178	2089.1500	2.0892	5.802	0.0000	0.0000
2026/07/09	R035	05/11/2026	8.47 Put	Bond Future	1617.1800	1.6172	1708.0600	1.7081	5.620	0.0000	0.0000
2026/07/09	R035	05/11/2026	7.97 Put	Bond Future	3269.4800	3.2695	3418.6600	3.4187	4.563	0.0000	0.0000
2026/07/09	R035	05/11/2026	7.97 Call	Bond Future	828.2400	0.8282	757.8700	0.7579	8.496	0.0000	0.0000
2026/07/09	R035	04/02/2027	7.70 Put	Bond Future	4955.7300	4.9557	5124.7700	5.1248	3.411	0.0000	0.0000
2026/07/09	R035	04/02/2027	7.70 Call	Bond Future	732.5900	0.7326	677.8000	0.6778	7.479	0.0000	0.0000
2026/07/09	R035	04/02/2027	8.20 Put	Bond Future	2912.2400	2.9122	3036.9100	3.0369	4.281	0.0000	0.0000
2026/07/09	R035	04/02/2027	8.20 Call	Bond Future	1722.6900	1.7227	1623.5300	1.6235	5.756	0.0000	0.0000
2026/07/09	R035	04/02/2027	8.85 Call	Bond Future	4011.8700	4.0119	3857.6200	3.8576	3.845	0.0000	0.0000
2026/07/09	R035	04/02/2027	8.85 Put	Bond Future	1420.5800	1.4206	1490.1600	1.4902	4.898	0.0000	0.0000
2026/07/09	R035	04/02/2027		Bond Future	8.4012	106.6957	8.4394	106.4719	0.455	0.0000	0.0000
2026/07/09	R035	04/02/2027	9.02 Call	Bond Future	4735.6700	4.7357	4570.6900	4.5707	3.484	0.0000	0.0000
2026/07/09	R035	04/02/2027	9.02 Put	Bond Future	1184.8300	1.1848	1243.6800	1.2437	4.967	0.0000	0.0000
2026/07/09	R035	04/02/2027	9.43 Call	Bond Future	6589.1200	6.5891	6404.2900	6.4043	2.805	0.0000	0.0000
2026/07/09	R035	04/02/2027	9.43 Put	Bond Future	772.3900	0.7724	811.3900	0.8114	5.049	0.0000	0.0000
2026/07/09	R035	04/02/2027	8.93 Call	Bond Future	4348.3200	4.3483	4188.8300	4.1888	3.668	0.0000	0.0000
2026/07/09	R035	04/02/2027	8.93 Put	Bond Future	1303.9900	1.3040	1368.3300	1.3683	4.934	0.0000	0.0000
2026/07/09	R035	04/02/2027	8.43 Put	Bond Future	2252.9500	2.2530	2356.0100	2.3560	4.574	0.0000	0.0000
2026/07/09	R035	04/02/2027	8.43 Call	Bond Future	2421.8600	2.4219	2301.0900	2.3011	4.987	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
2026/07/09	R035	06/05/2027		Bond Future	8.4276	104.2361	8.4675	104.0080	0.473	0.0000
2026/07/09	R035	06/05/2027	8.25 Call	Bond Future	2138.4400	2.1384	2033.0300	2.0330	4.929	0.0000
2026/07/09	R035	06/05/2027	8.25 Put	Bond Future	3162.1800	3.1622	3284.8400	3.2848	3.879	0.0000
2026/07/09	R035	05/08/2027		Bond Future	8.4603	106.2270	8.5020	105.9947	0.493	0.0000
2026/07/09	R035	05/08/2027	8.72 Call	Bond Future	3806.4900	3.8065	3667.2500	3.6673	3.658	0.0000
2026/07/09	R035	05/08/2027	8.72 Put	Bond Future	2370.1500	2.3702	2463.2000	2.4632	3.926	0.0000
2026/07/09	R038	06/08/2026		Bond Future	8.7216	119.5039	8.7615	119.1858	0.458	0.0000
2026/07/09	R038	06/08/2026	11.77 Call	Bond Future	21146.9600	21.1470	20828.8400	20.8288	1.504	0.0000
2026/07/09	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/09	R038	05/11/2026		Bond Future	8.7655	116.2103	8.8069	115.8862	0.473	0.0000
2026/07/09	R038	05/11/2026	10.72 Call	Bond Future	14149.4100	14.1494	13835.4700	13.8355	2.219	0.0000
2026/07/09	R038	05/11/2026	10.72 Put	Bond Future	145.0200	0.1450	155.2200	0.1552	7.034	0.0000
2026/07/09	R038	04/02/2027		Bond Future	8.8049	118.4258	8.8479	118.0953	0.489	0.0000
2026/07/09	R038	04/02/2027	9.60 Call	Bond Future	7257.2200	7.2572	7001.5700	7.0016	3.523	0.0000
2026/07/09	R038	04/02/2027	9.60 Put	Bond Future	1356.7700	1.3568	1431.6500	1.4317	5.519	0.0000
2026/07/09	R038	06/05/2027		Bond Future	8.8441	115.2114	8.8888	114.8746	0.505	0.0000
2026/07/09	R038	06/05/2027	8.71 Call	Bond Future	3105.0300	3.1050	2943.2400	2.9432	5.211	0.0000
2026/07/09	R038	06/05/2027	8.71 Put	Bond Future	4124.1000	4.1241	4299.1300	4.2991	4.244	0.0000
2026/07/09	R038	05/08/2027		Bond Future	8.8891	117.4111	8.9355	117.0680	0.522	0.0000
2026/07/09	R038	05/08/2027	9.15 Call	Bond Future	5203.4200	5.2034	4997.9500	4.9980	3.949	0.0000
2026/07/09	R038	05/08/2027	9.15 Put	Bond Future	3293.3600	3.2934	3430.9900	3.4310	4.179	0.0000
2026/07/09	R053	06/08/2026	8.10 Put	Bond Future	10328.7200	10.3287	10807.4700	10.8075	4.635	0.0000
2026/07/09	R053	06/08/2026	8.10 Call	Bond Future	66.3000	0.0663	46.3500	0.0464	30.090	0.0000
2026/07/09	R053	06/08/2026	8.60 Put	Bond Future	4250.9900	4.2510	4598.2300	4.5982	8.168	0.0000
2026/07/09	R053	06/08/2026	8.60 Call	Bond Future	817.9900	0.8180	666.5300	0.6665	18.516	0.0000
2026/07/09	R053	06/08/2026	9.10 Call	Bond Future	3950.2200	3.9502	3572.3800	3.5724	9.565	0.0000
2026/07/09	R053	06/08/2026	9.10 Put	Bond Future	1096.0300	1.0960	1216.8900	1.2169	11.027	0.0000
2026/07/09	R053	06/08/2026	9.60 Call	Bond Future	8877.2500	8.8773	8402.3300	8.4023	5.350	0.0000
2026/07/09	R053	06/08/2026	9.60 Put	Bond Future	225.5800	0.2256	249.3600	0.2494	10.542	0.0000
2026/07/09	R053	06/08/2026		Bond Future	8.8679	132.2387	8.9079	131.7400	0.450	0.0000
2026/07/09	R053	06/08/2026	12.28 Call	Bond Future	33127.4600	33.1275	32628.7600	32.6288	1.505	0.0000
2026/07/09	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/09	R053	05/11/2026		Bond Future	8.9023	128.8005	8.9433	128.2922	0.461	0.0000
2026/07/09	R053	05/11/2026	11.21 Call	Bond Future	24199.7100	24.1997	23702.9200	23.7029	2.053	0.0000
2026/07/09	R053	05/11/2026	11.21 Put	Bond Future	174.9800	0.1750	186.4100	0.1864	6.532	0.0000
2026/07/09	R053	04/02/2027		Bond Future	8.9330	131.2559	8.9752	130.7378	0.472	0.0000
2026/07/09	R053	04/02/2027	9.99 Call	Bond Future	13740.0700	13.7401	13314.0100	13.3140	3.101	0.0000
2026/07/09	R053	04/02/2027	9.99 Put	Bond Future	1757.3700	1.7574	1849.4000	1.8494	5.237	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	
2026/07/09	R053		06/05/2027		Bond Future		8.9632	127.9092		9.0065	127.3813	0.484	0.0000	0.0000
2026/07/09	R053		06/05/2027	8.92 Call	Bond Future		5676.3300	5.6763		5401.5800	5.4016	4.840	0.0000	0.0000
2026/07/09	R053		06/05/2027	8.92 Put	Bond Future		6205.5800	6.2056		6458.7200	6.4587	4.079	0.0000	0.0000
2026/07/09	R053		05/08/2027		Bond Future		8.9968	130.3514		9.0414	129.8137	0.495	0.0000	0.0000
2026/07/09	R053		05/08/2027	9.28 Call	Bond Future		8668.3300	8.6683		8338.6000	8.3386	3.804	0.0000	0.0000
2026/07/09	R053		05/08/2027	9.28 Put	Bond Future		5314.8500	5.3149		5522.8100	5.5228	3.913	0.0000	0.0000
2026/07/09	R186		06/08/2026		Bond Future		8.5700	102.1093		8.5700	102.1093	0.000	0.0000	0.0000
2026/07/09	R186		06/08/2026	8.57 Call	Bond Future		30.3100	0.0303		29.7900	0.0298	1.716	0.0000	0.0000
2026/07/09	R186		06/08/2026	8.57 Put	Bond Future		30.3100	0.0303		29.7900	0.0298	1.716	0.0000	0.0000
2026/07/09	R186		05/11/2026		Bond Future		8.1200	104.2987		8.1200	104.2987	0.000	0.0000	0.0000
2026/07/09	R186		05/11/2026	8.12 Call	Bond Future		30.5400	0.0305		30.4100	0.0304	0.426	0.0000	0.0000
2026/07/09	R186		05/11/2026	8.12 Put	Bond Future		30.5400	0.0305		30.4100	0.0304	0.426	0.0000	0.0000
2026/07/09	R202		06/08/2026		Bond Future		302.1733	302.1733		302.6461	302.6461	0.156	0.0000	0.0000
2026/07/09	R202		06/08/2026	278.86 Call	Bond Future		23313.2500	23.3133		23786.1300	23.7861	2.028	0.0000	0.0000
2026/07/09	R202		06/08/2026	278.86 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R202		05/11/2026		Bond Future		307.7823	307.7823		308.2634	308.2634	0.156	0.0000	0.0000
2026/07/09	R202		05/11/2026	280.46 Call	Bond Future		27322.3100	27.3223		27803.4000	27.8034	1.761	0.0000	0.0000
2026/07/09	R202		05/11/2026	280.46 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R202		04/02/2027		Bond Future		308.1272	308.1272		308.6187	308.6187	0.159	0.0000	0.0000
2026/07/09	R202		04/02/2027	294.73 Call	Bond Future		13397.2400	13.3972		13888.6800	13.8887	3.668	0.0000	0.0000
2026/07/09	R202		04/02/2027	294.73 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R202		06/05/2027		Bond Future		314.1044	314.1044		314.6054	314.6054	0.160	0.0000	0.0000
2026/07/09	R202		06/05/2027	306.99 Call	Bond Future		7114.3700	7.1144		7615.4000	7.6154	7.043	0.0000	0.0000
2026/07/09	R202		06/05/2027	306.99 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R202		05/08/2027		Bond Future		314.4472	314.4472		314.9625	314.9625	0.164	0.0000	0.0000
2026/07/09	R202		05/08/2027	312.97 Call	Bond Future		1477.1700	1.4772		1992.5000	1.9925	34.886	0.0000	0.0000
2026/07/09	R202		05/08/2027	312.97 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R209		06/08/2026		Bond Future		8.4737	87.8304		8.5036	87.6548	0.353	0.0000	0.0000
2026/07/09	R209		06/08/2026	11.39 Call	Bond Future		15163.8500	15.1639		14988.2900	14.9883	1.158	0.0000	0.0000
2026/07/09	R209		06/08/2026	11.39 Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R209		05/11/2026		Bond Future		8.5088	86.2883		8.5398	86.1093	0.365	0.0000	0.0000
2026/07/09	R209		05/11/2026	10.32 Call	Bond Future		9840.0400	9.8400		9667.4100	9.6674	1.754	0.0000	0.0000
2026/07/09	R209		05/11/2026	10.32 Put	Bond Future		138.8000	0.1388		145.1900	0.1452	4.604	0.0000	0.0000
2026/07/09	R209		04/02/2027		Bond Future		8.5389	87.9333		8.5711	87.7507	0.377	0.0000	0.0000
2026/07/09	R209		04/02/2027	9.28 Call	Bond Future		5117.3100	5.1173		4976.5100	4.9765	2.751	0.0000	0.0000
2026/07/09	R209		04/02/2027	9.28 Put	Bond Future		1039.0500	1.0391		1080.8000	1.0808	4.018	0.0000	0.0000
2026/07/09	R209		04/02/2027	8.96 Call	Bond Future		3797.1800	3.7972		3671.8600	3.6719	3.300	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	
2026/07/09	R209	04/02/2027	8.96 Put	Bond Future	1449.1300	1.4491	1506.3600	1.5064	3.949	0.0000	0.0000
2026/07/09	R209	04/02/2027	8.03 Put	Bond Future	3976.4200	3.9764	4099.6900	4.0997	3.100	0.0000	0.0000
2026/07/09	R209	04/02/2027	8.03 Call	Bond Future	1025.9600	1.0260	966.6800	0.9667	5.778	0.0000	0.0000
2026/07/09	R209	06/05/2027	9.32 Call	Bond Future	5412.3900	5.4124	5274.3600	5.2744	2.550	0.0000	0.0000
2026/07/09	R209	06/05/2027	9.32 Put	Bond Future	1352.3000	1.3523	1400.2600	1.4003	3.547	0.0000	0.0000
2026/07/09	R209	06/05/2027	8.25 Put	Bond Future	3559.2900	3.5593	3667.1700	3.6672	3.031	0.0000	0.0000
2026/07/09	R209	06/05/2027	8.25 Call	Bond Future	1762.0800	1.7621	1683.9700	1.6840	4.433	0.0000	0.0000
2026/07/09	R209	06/05/2027		Bond Future	8.5685	86.4669	8.6019	86.2809	0.390	0.0000	0.0000
2026/07/09	R209	06/05/2027	8.41 Call	Bond Future	2178.0200	2.1780	2089.1800	2.0892	4.079	0.0000	0.0000
2026/07/09	R209	06/05/2027	8.41 Put	Bond Future	3066.5500	3.0666	3163.7000	3.1637	3.168	0.0000	0.0000
2026/07/09	R209	05/08/2027		Bond Future	8.6035	88.1183	8.6383	87.9289	0.404	0.0000	0.0000
2026/07/09	R209	05/08/2027	8.87 Call	Bond Future	3795.3600	3.7954	3680.3000	3.6803	3.032	0.0000	0.0000
2026/07/09	R209	05/08/2027	8.87 Put	Bond Future	2355.6400	2.3556	2430.0000	2.4300	3.157	0.0000	0.0000
2026/07/09	R210	06/08/2026		Bond Future	270.2931	270.2931	269.9156	269.9156	0.140	0.0000	0.0000
2026/07/09	R210	06/08/2026	259.84 Call	Bond Future	10453.1000	10.4531	10075.5900	10.0756	3.611	0.0000	0.0000
2026/07/09	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R210	05/11/2026		Bond Future	271.7293	271.7293	271.3444	271.3444	0.142	0.0000	0.0000
2026/07/09	R210	05/11/2026	253.33 Call	Bond Future	18399.3100	18.3993	18014.4300	18.0144	2.092	0.0000	0.0000
2026/07/09	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R210	04/02/2027		Bond Future	276.9732	276.9732	276.5806	276.5806	0.142	0.0000	0.0000
2026/07/09	R210	04/02/2027	266.03 Call	Bond Future	10943.1500	10.9432	10550.5500	10.5506	3.588	0.0000	0.0000
2026/07/09	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R210	06/05/2027		Bond Future	278.6807	278.6807	278.2825	278.2825	0.143	0.0000	0.0000
2026/07/09	R210	06/05/2027	271.13 Call	Bond Future	7550.6800	7.5507	7152.5200	7.1525	5.273	0.0000	0.0000
2026/07/09	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R210	05/08/2027		Bond Future	284.0689	284.0689	283.6635	283.6635	0.143	0.0000	0.0000
2026/07/09	R210	05/08/2027	276.01 Call	Bond Future	8058.9100	8.0589	7653.5400	7.6535	5.030	0.0000	0.0000
2026/07/09	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R213	06/08/2026		Bond Future	7.9528	99.5524	7.9728	99.4790	0.251	0.0000	0.0000
2026/07/09	R213	06/08/2026	9.69 Call	Bond Future	6137.4600	6.1375	6063.9800	6.0640	1.197	0.0000	0.0000
2026/07/09	R213	06/08/2026	9.69 Put	Bond Future	1.1600	0.0012	1.0800	0.0011	6.897	0.0000	0.0000
2026/07/09	R213	05/11/2026		Bond Future	7.9855	97.8258	8.0069	97.7508	0.268	0.0000	0.0000
2026/07/09	R213	05/11/2026	8.75 Call	Bond Future	2978.1600	2.9782	2914.2600	2.9143	2.146	0.0000	0.0000
2026/07/09	R213	05/11/2026	8.75 Put	Bond Future	341.7400	0.3417	352.8300	0.3528	3.245	0.0000	0.0000
2026/07/09	R213	04/02/2027		Bond Future	8.0095	99.6905	8.0325	99.6140	0.287	0.0000	0.0000
2026/07/09	R213	04/02/2027	8.14 Call	Bond Future	1549.6300	1.5496	1504.1000	1.5041	2.938	0.0000	0.0000
2026/07/09	R213	04/02/2027	8.14 Put	Bond Future	1115.9800	1.1160	1146.9900	1.1470	2.779	0.0000	0.0000
2026/07/09	R213	06/05/2027	9.25 Call	Bond Future	4269.6600	4.2697	4204.7700	4.2048	1.520	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
2026/07/09	R213	06/05/2027	9.25 Put	Bond Future	491.8300	0.4918	504.8900	0.5049	2.655	0.0000	0.0000
2026/07/09	R213	06/05/2027	8.13 Put	Bond Future	1303.7300	1.3037	1337.2400	1.3372	2.570	0.0000	0.0000
2026/07/09	R213	06/05/2027	8.13 Call	Bond Future	1634.1200	1.6341	1589.6800	1.5897	2.720	0.0000	0.0000
2026/07/09	R213	06/05/2027		Bond Future	8.0252	98.0484	8.0499	97.9704	0.308	0.0000	0.0000
2026/07/09	R213	06/05/2027	7.56 Call	Bond Future	727.0300	0.7270	699.2200	0.6992	3.825	0.0000	0.0000
2026/07/09	R213	06/05/2027	7.56 Put	Bond Future	2210.8900	2.2109	2261.0300	2.2610	2.268	0.0000	0.0000
2026/07/09	R213	05/08/2027		Bond Future	8.0503	99.9214	8.0769	99.8421	0.331	0.0000	0.0000
2026/07/09	R213	05/08/2027	8.27 Call	Bond Future	1928.3300	1.9283	1881.1900	1.8812	2.445	0.0000	0.0000
2026/07/09	R213	05/08/2027	8.27 Put	Bond Future	1276.3800	1.2764	1308.5500	1.3086	2.520	0.0000	0.0000
2026/07/09	R213	05/08/2027	8.58 Call	Bond Future	2563.5300	2.5635	2509.9700	2.5100	2.089	0.0000	0.0000
2026/07/09	R213	05/08/2027	8.58 Put	Bond Future	1000.7700	1.0008	1026.5200	1.0265	2.573	0.0000	0.0000
2026/07/09	R213	05/08/2027	7.95 Put	Bond Future	1653.9900	1.6540	1694.0000	1.6940	2.419	0.0000	0.0000
2026/07/09	R213	05/08/2027	7.95 Call	Bond Future	1354.5600	1.3546	1315.2600	1.3153	2.901	0.0000	0.0000
2026/07/09	R214	06/08/2026		Bond Future	8.9096	83.4695	8.9546	83.1582	0.504	0.0000	0.0000
2026/07/09	R214	06/08/2026	11.97 Call	Bond Future	17843.6400	17.8436	17532.3400	17.5323	1.745	0.0000	0.0000
2026/07/09	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R214	05/11/2026		Bond Future	8.9509	81.7018	8.9972	81.3846	0.517	0.0000	0.0000
2026/07/09	R214	05/11/2026	10.97 Call	Bond Future	12498.7300	12.4987	12192.6400	12.1926	2.449	0.0000	0.0000
2026/07/09	R214	05/11/2026	10.97 Put	Bond Future	148.0800	0.1481	159.1600	0.1592	7.482	0.0000	0.0000
2026/07/09	R214	04/02/2027		Bond Future	8.9892	83.2592	9.0370	82.9358	0.531	0.0000	0.0000
2026/07/09	R214	04/02/2027	9.90 Call	Bond Future	6977.1000	6.9771	6720.4600	6.7205	3.678	0.0000	0.0000
2026/07/09	R214	04/02/2027	9.90 Put	Bond Future	1109.4200	1.1094	1176.1300	1.1761	6.013	0.0000	0.0000
2026/07/09	R214	06/05/2027		Bond Future	9.0240	81.5558	9.0732	81.2263	0.545	0.0000	0.0000
2026/07/09	R214	06/05/2027	8.88 Call	Bond Future	2796.4900	2.7965	2638.1900	2.6382	5.661	0.0000	0.0000
2026/07/09	R214	06/05/2027	8.88 Put	Bond Future	3771.3200	3.7713	3942.5200	3.9425	4.540	0.0000	0.0000
2026/07/09	R214	05/08/2027		Bond Future	9.0633	83.1136	9.1140	82.7780	0.560	0.0000	0.0000
2026/07/09	R214	05/08/2027	9.32 Call	Bond Future	4688.1000	4.6881	4486.6900	4.4867	4.296	0.0000	0.0000
2026/07/09	R214	05/08/2027	9.32 Put	Bond Future	3008.9400	3.0089	3143.1800	3.1432	4.461	0.0000	0.0000
2026/07/09	R248	06/08/2026	9.00 Call	Bond Future	1909.6000	1.9096	1655.6700	1.6557	13.298	0.0000	0.0000
2026/07/09	R248	06/08/2026	9.00 Put	Bond Future	1384.5900	1.3846	1549.4400	1.5494	11.906	0.0000	0.0000
2026/07/09	R248	06/08/2026	10.00 Call	Bond Future	9200.0900	9.2001	8788.2500	8.7883	4.476	0.0000	0.0000
2026/07/09	R248	06/08/2026	10.00 Put	Bond Future	61.3700	0.0614	68.3100	0.0683	11.308	0.0000	0.0000
2026/07/09	R248	06/08/2026		Bond Future	8.9436	102.0781	8.9886	101.6593	0.503	0.0000	0.0000
2026/07/09	R248	06/08/2026	12.37 Call	Bond Future	25228.8900	25.2289	24810.1100	24.8101	1.660	0.0000	0.0000
2026/07/09	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R248	06/08/2026	9.20 Call	Bond Future	3122.3600	3.1224	2802.5600	2.8026	10.242	0.0000	0.0000
2026/07/09	R248	06/08/2026	9.20 Put	Bond Future	770.9800	0.7710	869.9600	0.8700	12.838	0.0000	0.0000
2026/07/09	R248	05/11/2026		Bond Future	8.9817	99.5101	9.0280	99.0834	0.515	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
2026/07/09	R248	05/11/2026	11.31 Call	Bond Future	18411.1200	18.4111	17993.9800	2.266	0.0000	0.0000
2026/07/09	R248	05/11/2026	11.31 Put	Bond Future	125.7600	0.1258	135.3800	7.649	0.0000	0.0000
2026/07/09	R248	04/02/2027		Bond Future	9.0171	101.4070	9.0647	100.9721	0.528	0.0000
2026/07/09	R248	04/02/2027	10.11 Call	Bond Future	10553.2800	10.5533	10194.7400	10.1947	3.397	0.0000
2026/07/09	R248	04/02/2027	10.11 Put	Bond Future	1286.4900	1.2865	1362.8700	1.3629	5.937	0.0000
2026/07/09	R248	06/05/2027		Bond Future	9.0489	98.9094	9.0978	98.4662	0.540	0.0000
2026/07/09	R248	06/05/2027	9.05 Call	Bond Future	4486.6200	4.4866	4250.9200	4.2509	5.253	0.0000
2026/07/09	R248	06/05/2027	9.05 Put	Bond Future	4476.9800	4.4770	4684.4700	4.6845	4.635	0.0000
2026/07/09	R248	05/08/2027		Bond Future	9.0848	100.7985	9.1351	100.3470	0.554	0.0000
2026/07/09	R248	05/08/2027	9.37 Call	Bond Future	6521.8000	6.5218	6246.3300	6.2463	4.224	0.0000
2026/07/09	R248	05/08/2027	9.37 Put	Bond Future	4003.5800	4.0036	4179.6800	4.1797	4.399	0.0000
2026/07/09	R2R9	06/08/2026		Bond Future	8.8217	111.5229	8.8615	111.2068	0.452	0.0000
2026/07/09	R2R9	06/08/2026	101.74 Call	Bond Future	98403.3600	98.4034	98087.2600	98.0873	0.321	0.0000
2026/07/09	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/09	R2R9	05/11/2026		Bond Future	8.8662	108.5873	8.9075	108.2651	0.466	0.0000
2026/07/09	R2R9	05/11/2026	98.56 Call	Bond Future	97617.2800	97.6173	97295.0600	97.2951	0.330	0.0000
2026/07/09	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/09	R2R9	04/02/2027		Bond Future	8.9065	110.6575	8.9493	110.3289	0.481	0.0000
2026/07/09	R2R9	04/02/2027	9.89 Call	Bond Future	8356.1200	8.3561	8090.0600	8.0901	3.184	0.0000
2026/07/09	R2R9	04/02/2027	9.89 Put	Bond Future	1151.1900	1.1512	1213.6800	1.2137	5.428	0.0000
2026/07/09	R2R9	06/05/2027		Bond Future	8.9466	107.7984	8.9910	107.4637	0.496	0.0000
2026/07/09	R2R9	06/05/2027	8.83 Call	Bond Future	3218.8200	3.2188	3055.2600	3.0553	5.081	0.0000
2026/07/09	R2R9	06/05/2027	8.83 Put	Bond Future	4105.8700	4.1059	4277.0300	4.2770	4.169	0.0000
2026/07/09	R2R9	06/05/2027	9.64 Call	Bond Future	7082.6700	7.0827	6841.5800	6.8416	3.404	0.0000
2026/07/09	R2R9	06/05/2027	9.64 Put	Bond Future	2012.1000	2.0121	2105.7300	2.1057	4.653	0.0000
2026/07/09	R2R9	06/05/2027	8.94 Put	Bond Future	3710.9100	3.7109	3869.6000	3.8696	4.276	0.0000
2026/07/09	R2R9	06/05/2027	8.94 Call	Bond Future	3660.9000	3.6609	3484.8700	3.4849	4.808	0.0000
2026/07/09	R2R9	05/08/2027	9.68 Call	Bond Future	7368.5500	7.3686	7130.1500	7.1302	3.235	0.0000
2026/07/09	R2R9	05/08/2027	9.68 Put	Bond Future	2421.0200	2.4210	2523.5200	2.5235	4.234	0.0000
2026/07/09	R2R9	05/08/2027	8.90 Put	Bond Future	4425.7900	4.4258	4596.2300	4.5962	3.851	0.0000
2026/07/09	R2R9	05/08/2027	8.90 Call	Bond Future	3737.3300	3.7373	3566.8700	3.5669	4.561	0.0000
2026/07/09	R2R9	05/08/2027	9.53 Call	Bond Future	6596.6400	6.5966	6369.1100	6.3691	3.449	0.0000
2026/07/09	R2R9	05/08/2027	9.53 Put	Bond Future	2700.4300	2.7004	2813.8000	2.8138	4.198	0.0000
2026/07/09	R2R9	05/08/2027	8.82 Put	Bond Future	4724.9600	4.7250	4903.6700	4.9037	3.782	0.0000
2026/07/09	R2R9	05/08/2027	8.82 Call	Bond Future	3434.1400	3.4341	3271.9500	3.2720	4.723	0.0000
2026/07/09	R2R9	05/08/2027		Bond Future	8.9922	109.8567	9.0382	109.5158	0.511	0.0000
2026/07/09	R2R9	05/08/2027	9.26 Call	Bond Future	5278.7200	5.2787	5073.5200	5.0735	3.887	0.0000
2026/07/09	R2R9	05/08/2027	9.26 Put	Bond Future	3313.4000	3.3134	3449.1000	3.4491	4.095	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	
2026/07/09	R4R2	06/08/2026		Bond Future	8.9665	113.3262	9.0165	112.8824	0.557	0.0000	0.0000
2026/07/09	R4R2	06/08/2026	102.06 Call	Bond Future	99908.9300	99.9089	99465.1400	99.4651	0.444	0.0000	0.0000
2026/07/09	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R4R2	05/11/2026		Bond Future	9.0111	110.2977	9.0627	109.8455	0.573	0.0000	0.0000
2026/07/09	R4R2	05/11/2026	98.76 Call	Bond Future	99075.0900	99.0751	98622.9100	98.6229	0.456	0.0000	0.0000
2026/07/09	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/09	R4R2	04/02/2027		Bond Future	9.0519	112.4004	9.1052	111.9394	0.589	0.0000	0.0000
2026/07/09	R4R2	04/02/2027	10.13 Call	Bond Future	10025.4300	10.0254	9648.0200	9.6480	3.765	0.0000	0.0000
2026/07/09	R4R2	04/02/2027	10.13 Put	Bond Future	1233.4500	1.2335	1316.9700	1.3170	6.771	0.0000	0.0000
2026/07/09	R4R2	06/05/2027		Bond Future	9.0925	109.4487	9.1475	108.9790	0.605	0.0000	0.0000
2026/07/09	R4R2	06/05/2027	9.00 Call	Bond Future	3809.9600	3.8100	3577.6100	3.5776	6.098	0.0000	0.0000
2026/07/09	R4R2	06/05/2027	9.00 Put	Bond Future	4605.6200	4.6056	4842.9900	4.8430	5.154	0.0000	0.0000
2026/07/09	R4R2	05/08/2027		Bond Future	9.1379	111.5384	9.1947	111.0599	0.622	0.0000	0.0000
2026/07/09	R4R2	05/08/2027	9.44 Call	Bond Future	6234.7000	6.2347	5943.7600	5.9438	4.666	0.0000	0.0000
2026/07/09	R4R2	05/08/2027	9.44 Put	Bond Future	3727.6600	3.7277	3915.2600	3.9153	5.033	0.0000	0.0000
2026/07/09	RR87	06/08/2026		Bond Future	7.2990	100.8579	7.3358	100.8449	0.504	0.0000	0.0000
2026/07/09	RR87	06/08/2026	6.53 Call	Bond Future	0.0007	0.0000	0.0002	0.0000	69.444	0.0000	0.0000
2026/07/09	RR87	06/08/2026	6.53 Put	Bond Future	271.9907	0.2720	284.9702	0.2850	4.772	0.0000	0.0000
2026/07/09	RR87	05/11/2026		Bond Future	6.8867	102.7055	7.0045	102.6920	1.710	0.0000	0.0000
2026/07/09	RR87	05/11/2026	5.27 Call	Bond Future	0.0005	0.0000	0.0001	0.0000	75.556	0.0000	0.0000
2026/07/09	RR87	05/11/2026	5.27 Put	Bond Future	185.4105	0.1854	198.8901	0.1989	7.270	0.0000	0.0000
2026/07/09	RR88	06/08/2026		Bond Future	7.5235	104.4645	7.5548	104.4270	0.417	0.0000	0.0000
2026/07/09	RR88	06/08/2026	6.79 Call	Bond Future	0.0296	0.0000	0.0131	0.0000	55.849	0.0000	0.0000
2026/07/09	RR88	06/08/2026	6.79 Put	Bond Future	882.3196	0.8823	919.8131	0.9198	4.249	0.0000	0.0000
2026/07/09	RR88	05/11/2026		Bond Future	7.5242	105.7440	7.5633	105.7034	0.519	0.0000	0.0000
2026/07/09	RR88	05/11/2026	6.71 Call	Bond Future	9.7459	0.0097	7.8211	0.0078	19.750	0.0000	0.0000
2026/07/09	RR88	05/11/2026	6.71 Put	Bond Future	862.7159	0.8627	901.4511	0.9015	4.490	0.0000	0.0000
2026/07/09	RR88	04/02/2027		Bond Future	7.4655	103.9136	7.5166	103.8708	0.684	0.0000	0.0000
2026/07/09	RR88	04/02/2027	7.78 Call	Bond Future	454.9986	0.4550	427.4955	0.4275	6.045	0.0000	0.0000
2026/07/09	RR88	04/02/2027	7.78 Put	Bond Future	191.5286	0.1915	206.8855	0.2069	8.018	0.0000	0.0000
2026/07/09	RR88	06/05/2027		Bond Future	7.3486	105.9055	7.4212	105.8618	0.989	0.0000	0.0000
2026/07/09	RR88	06/05/2027	7.89 Call	Bond Future	465.4415	0.4654	435.7078	0.4357	6.388	0.0000	0.0000
2026/07/09	RR88	06/05/2027	7.89 Put	Bond Future	141.1315	0.1411	155.0378	0.1550	9.853	0.0000	0.0000
2026/07/09	RR88	05/08/2027		Bond Future	7.0818	102.6218	7.2042	102.5775	1.729	0.0000	0.0000
2026/07/09	RR88	05/08/2027	8.07 Call	Bond Future	422.2332	0.4222	388.6157	0.3886	7.962	0.0000	0.0000
2026/07/09	RR88	05/08/2027	8.07 Put	Bond Future	65.8732	0.0659	76.5457	0.0765	16.202	0.0000	0.0000
2026/07/09	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
2026/07/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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