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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/07/2026 TO 10/07/2026

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	
2026/07/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2029	06/08/2026		Bond Future	152.2121	152.2121	152.1329	152.1329	0.052	0.0000	0.0000
2026/07/10	2029	06/08/2026	144.10 Call	Bond Future	8112.1000	8.1121	8032.9100	8.0329	0.976	0.0000	0.0000
2026/07/10	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2029	05/11/2026		Bond Future	153.5339	153.5339	153.4542	153.4542	0.052	0.0000	0.0000
2026/07/10	2029	05/11/2026	147.56 Call	Bond Future	5973.8900	5.9739	5894.1700	5.8942	1.334	0.0000	0.0000
2026/07/10	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
2026/07/10	2029	04/02/2027		Bond Future	156.4966	156.4966	156.4051	156.4051	0.058	0.0000
2026/07/10	2029	04/02/2027	149.72 Call	Bond Future	6776.5600	6.7766	6685.0800	6.6851	1.350	0.0000
2026/07/10	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/10	2029	06/05/2027		Bond Future	157.9945	157.9945	157.8989	157.8989	0.061	0.0000
2026/07/10	2029	06/05/2027	153.32 Call	Bond Future	4674.5300	4.6745	4578.9300	4.5789	2.045	0.0000
2026/07/10	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/10	2029	05/08/2027		Bond Future	161.0499	161.0499	160.9648	160.9648	0.053	0.0000
2026/07/10	2029	05/08/2027	156.72 Call	Bond Future	4329.9400	4.3299	4244.8100	4.2448	1.966	0.0000
2026/07/10	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/10	2030	06/08/2026	7.21 Put	Bond Future	1857.1500	1.8572	1516.4500	1.5165	18.345	0.0000
2026/07/10	2030	06/08/2026	7.21 Call	Bond Future	10.7300	0.0107	25.7500	0.0258	139.981	0.0000
2026/07/10	2030	06/08/2026	7.71 Put	Bond Future	611.8500	0.6119	398.1100	0.3981	34.933	0.0000
2026/07/10	2030	06/08/2026	7.71 Call	Bond Future	283.9100	0.2839	425.8900	0.4259	50.009	0.0000
2026/07/10	2030	06/08/2026	8.06 Call	Bond Future	918.1100	0.9181	1180.4700	1.1805	28.576	0.0000
2026/07/10	2030	06/08/2026	8.06 Put	Bond Future	199.5900	0.1996	106.2300	0.1062	46.776	0.0000
2026/07/10	2030	06/08/2026		Bond Future	7.8192	100.7962	7.7008	101.1519	1.515	0.0000
2026/07/10	2030	06/08/2026	9.22 Call	Bond Future	4094.5700	4.0946	4448.9800	4.4490	8.656	0.0000
2026/07/10	2030	06/08/2026	9.22 Put	Bond Future	2.0800	0.0021	0.7700	0.0008	62.981	0.0000
2026/07/10	2030	05/11/2026		Bond Future	7.8414	102.6426	7.7125	103.0055	1.643	0.0000
2026/07/10	2030	05/11/2026	8.39 Call	Bond Future	1882.4800	1.8825	2148.9000	2.1489	14.153	0.0000
2026/07/10	2030	05/11/2026	8.39 Put	Bond Future	355.2900	0.3553	258.8400	0.2588	27.147	0.0000
2026/07/10	2030	04/02/2027		Bond Future	7.8481	100.5914	7.7097	100.9543	1.764	0.0000
2026/07/10	2030	04/02/2027	7.82 Call	Bond Future	936.8300	0.9368	1105.9700	1.1060	18.055	0.0000
2026/07/10	2030	04/02/2027	7.82 Put	Bond Future	1010.4000	1.0104	816.6500	0.8167	19.176	0.0000
2026/07/10	2030	06/05/2027		Bond Future	7.8636	102.5196	7.7116	102.8878	1.933	0.0000
2026/07/10	2030	06/05/2027	7.27 Call	Bond Future	408.3900	0.4084	525.0000	0.5250	28.554	0.0000
2026/07/10	2030	06/05/2027	7.27 Put	Bond Future	1855.9200	1.8559	1604.3400	1.6043	13.556	0.0000
2026/07/10	2030	05/08/2027		Bond Future	7.8938	100.4691	7.7206	100.8526	2.194	0.0000
2026/07/10	2030	05/08/2027	8.11 Call	Bond Future	1408.1500	1.4082	1618.1100	1.6181	14.910	0.0000
2026/07/10	2030	05/08/2027	8.11 Put	Bond Future	931.9300	0.9319	758.4300	0.7584	18.617	0.0000
2026/07/10	2031	06/08/2026		Bond Future	117.3409	117.3409	117.3729	117.3729	0.027	0.0000
2026/07/10	2031	06/08/2026	113.81 Call	Bond Future	3531.1200	3.5311	3563.3200	3.5633	0.912	0.0000
2026/07/10	2031	06/08/2026	113.81 Put	Bond Future	0.2400	0.0002	0.4600	0.0005	91.667	0.0000
2026/07/10	2031	05/11/2026		Bond Future	119.5188	119.5188	119.5522	119.5522	0.028	0.0000
2026/07/10	2031	05/11/2026	111.49 Call	Bond Future	8028.8200	8.0288	8062.1700	8.0622	0.415	0.0000
2026/07/10	2031	05/11/2026	111.49 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2026/07/10	2031	04/02/2027		Bond Future	119.3202	119.3202	119.3465	119.3465	0.022	0.0000
2026/07/10	2031	04/02/2027	116.18 Call	Bond Future	3265.1400	3.2651	3270.7900	3.2708	0.173	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	
2026/07/10	2031	04/02/2027	116.18 Put	Bond Future	124.9900	0.1250	104.3300	0.1043	16.529	0.0000	0.0000
2026/07/10	2031	06/05/2027		Bond Future	121.6347	121.6347	121.6596	121.6596	0.020	0.0000	0.0000
2026/07/10	2031	06/05/2027	116.87 Call	Bond Future	4807.4000	4.8074	4825.7500	4.8258	0.382	0.0000	0.0000
2026/07/10	2031	06/05/2027	116.87 Put	Bond Future	42.6900	0.0427	36.1900	0.0362	15.226	0.0000	0.0000
2026/07/10	2031	05/08/2027		Bond Future	121.4222	121.4222	121.4576	121.4576	0.029	0.0000	0.0000
2026/07/10	2031	05/08/2027	121.41 Call	Bond Future	1180.7000	1.1807	1147.1000	1.1471	2.846	0.0000	0.0000
2026/07/10	2031	05/08/2027	121.41 Put	Bond Future	1168.5200	1.1685	1099.4900	1.0995	5.907	0.0000	0.0000
2026/07/10	2032	06/08/2026		Bond Future	8.1091	103.6318	7.9967	104.1356	1.385	0.0000	0.0000
2026/07/10	2032	06/08/2026	10.12 Call	Bond Future	8514.7900	8.5148	9018.3200	9.0183	5.914	0.0000	0.0000
2026/07/10	2032	06/08/2026	10.12 Put	Bond Future	0.4500	0.0005	0.1700	0.0002	62.222	0.0000	0.0000
2026/07/10	2032	05/11/2026		Bond Future	8.1438	101.3707	8.0249	101.8843	1.460	0.0000	0.0000
2026/07/10	2032	05/11/2026	9.16 Call	Bond Future	4568.2300	4.5682	5006.3900	5.0064	9.591	0.0000	0.0000
2026/07/10	2032	05/11/2026	9.16 Put	Bond Future	308.1400	0.3081	232.6300	0.2326	24.505	0.0000	0.0000
2026/07/10	2032	04/02/2027		Bond Future	8.1706	103.3030	8.0462	103.8196	1.523	0.0000	0.0000
2026/07/10	2032	04/02/2027	8.48 Call	Bond Future	2447.5500	2.4476	2759.6600	2.7597	12.752	0.0000	0.0000
2026/07/10	2032	04/02/2027	8.48 Put	Bond Future	1177.1500	1.1772	972.7000	0.9727	17.368	0.0000	0.0000
2026/07/10	2032	06/05/2027		Bond Future	8.1963	101.1226	8.0645	101.6474	1.608	0.0000	0.0000
2026/07/10	2032	06/05/2027	7.80 Call	Bond Future	1079.0500	1.0791	1288.9900	1.2890	19.456	0.0000	0.0000
2026/07/10	2032	06/05/2027	7.80 Put	Bond Future	2667.1300	2.6671	2352.2600	2.3523	11.806	0.0000	0.0000
2026/07/10	2032	05/08/2027		Bond Future	8.2309	103.0539	8.0882	103.5969	1.733	0.0000	0.0000
2026/07/10	2032	05/08/2027	8.42 Call	Bond Future	2417.4300	2.4174	2717.8900	2.7179	12.429	0.0000	0.0000
2026/07/10	2032	05/08/2027	8.42 Put	Bond Future	1702.9700	1.7030	1460.3500	1.4604	14.247	0.0000	0.0000
2026/07/10	2033	06/08/2026		Bond Future	147.9817	147.9817	148.0225	148.0225	0.028	0.0000	0.0000
2026/07/10	2033	06/08/2026	134.25 Call	Bond Future	13731.7200	13.7317	13772.5300	13.7725	0.297	0.0000	0.0000
2026/07/10	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2033	05/11/2026		Bond Future	149.1215	149.1215	149.1640	149.1640	0.029	0.0000	0.0000
2026/07/10	2033	05/11/2026	137.26 Call	Bond Future	11861.4500	11.8615	11904.0200	11.9040	0.359	0.0000	0.0000
2026/07/10	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2033	04/02/2027		Bond Future	151.9990	151.9990	152.0324	152.0324	0.022	0.0000	0.0000
2026/07/10	2033	04/02/2027	142.71 Call	Bond Future	9288.9900	9.2890	9322.4100	9.3224	0.360	0.0000	0.0000
2026/07/10	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2033	06/05/2027		Bond Future	153.3039	153.3039	153.3356	153.3356	0.021	0.0000	0.0000
2026/07/10	2033	06/05/2027	151.21 Call	Bond Future	2093.8500	2.0939	2125.6300	2.1256	1.518	0.0000	0.0000
2026/07/10	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2033	05/08/2027		Bond Future	156.2686	156.2686	156.3130	156.3130	0.028	0.0000	0.0000
2026/07/10	2033	05/08/2027	153.15 Call	Bond Future	3118.6400	3.1186	3162.9900	3.1630	1.422	0.0000	0.0000
2026/07/10	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
2026/07/10	2037	06/08/2026	11.30 Call	Bond Future	15982.9500	15.9830	16638.6700	16.6387	4.103	0.0000	0.0000
2026/07/10	2037	06/08/2026	11.30 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/10	2037	06/08/2026	10.70 Call	Bond Future	12700.8900	12.7009	13356.2300	13.3562	5.160	0.0000	0.0000
2026/07/10	2037	06/08/2026	10.70 Put	Bond Future	0.6500	0.0007	0.2600	0.0003	60.000	0.0000	0.0000
2026/07/10	2037	06/08/2026	10.02 Put	Bond Future	10.6100	0.0106	5.0000	0.0050	52.875	0.0000	0.0000
2026/07/10	2037	06/08/2026	10.02 Call	Bond Future	8773.2600	8.7733	9423.3800	9.4234	7.410	0.0000	0.0000
2026/07/10	2037	06/08/2026		Bond Future	8.6407	99.3154	8.5440	99.9711	1.118	0.0000	0.0000
2026/07/10	2037	06/08/2026	11.71 Call	Bond Future	18128.4500	18.1285	18784.1800	18.7842	3.617	0.0000	0.0000
2026/07/10	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2037	06/08/2026	9.30 Call	Bond Future	4462.1600	4.4622	5057.8400	5.0578	13.350	0.0000	0.0000
2026/07/10	2037	06/08/2026	9.30 Put	Bond Future	137.7300	0.1377	77.6800	0.0777	43.600	0.0000	0.0000
2026/07/10	2037	05/11/2026	10.83 Call	Bond Future	13087.0100	13.0870	13735.8600	13.7359	4.958	0.0000	0.0000
2026/07/10	2037	05/11/2026	10.83 Put	Bond Future	85.7000	0.0857	66.1500	0.0662	22.812	0.0000	0.0000
2026/07/10	2037	05/11/2026	10.23 Call	Bond Future	9860.3500	9.8604	10478.0500	10.4781	6.264	0.0000	0.0000
2026/07/10	2037	05/11/2026	10.23 Put	Bond Future	242.9300	0.2429	192.2300	0.1922	20.870	0.0000	0.0000
2026/07/10	2037	05/11/2026	9.46 Put	Bond Future	697.2100	0.6972	559.2400	0.5592	19.789	0.0000	0.0000
2026/07/10	2037	05/11/2026	9.46 Call	Bond Future	5703.4300	5.7034	6233.8600	6.2339	9.300	0.0000	0.0000
2026/07/10	2037	05/11/2026		Bond Future	8.6793	101.1346	8.5790	101.8030	1.155	0.0000	0.0000
2026/07/10	2037	05/11/2026	10.62 Call	Bond Future	11971.2600	11.9713	12610.7300	12.6107	5.342	0.0000	0.0000
2026/07/10	2037	05/11/2026	10.62 Put	Bond Future	134.2500	0.1343	105.3200	0.1053	21.549	0.0000	0.0000
2026/07/10	2037	04/02/2027		Bond Future	8.7134	98.8043	8.6103	99.4786	1.183	0.0000	0.0000
2026/07/10	2037	04/02/2027	9.51 Call	Bond Future	6164.2700	6.1643	6662.0400	6.6620	8.075	0.0000	0.0000
2026/07/10	2037	04/02/2027	9.51 Put	Bond Future	1150.1600	1.1502	973.5800	0.9736	15.353	0.0000	0.0000
2026/07/10	2037	04/02/2027	9.81 Call	Bond Future	7667.6000	7.6676	8208.7800	8.2088	7.058	0.0000	0.0000
2026/07/10	2037	04/02/2027	9.81 Put	Bond Future	853.2000	0.8532	720.0300	0.7200	15.608	0.0000	0.0000
2026/07/10	2037	04/02/2027	9.31 Call	Bond Future	5198.1700	5.1982	5663.1900	5.6632	8.946	0.0000	0.0000
2026/07/10	2037	04/02/2027	9.31 Put	Bond Future	1410.4600	1.4105	1201.1300	1.2011	14.841	0.0000	0.0000
2026/07/10	2037	04/02/2027	8.44 Put	Bond Future	3573.9600	3.5740	3179.3700	3.1794	11.041	0.0000	0.0000
2026/07/10	2037	04/02/2027	8.44 Call	Bond Future	1771.7900	1.7718	2051.5500	2.0516	15.790	0.0000	0.0000
2026/07/10	2037	06/05/2027		Bond Future	8.7520	100.6982	8.6452	101.3839	1.220	0.0000	0.0000
2026/07/10	2037	06/05/2027	8.58 Call	Bond Future	2497.8700	2.4979	2813.5800	2.8136	12.639	0.0000	0.0000
2026/07/10	2037	06/05/2027	8.58 Put	Bond Future	3605.1900	3.6052	3235.2300	3.2352	10.262	0.0000	0.0000
2026/07/10	2037	05/08/2027		Bond Future	8.7977	98.3622	8.6853	99.0690	1.278	0.0000	0.0000
2026/07/10	2037	05/08/2027	9.05 Call	Bond Future	4346.5900	4.3466	4751.5900	4.7516	9.318	0.0000	0.0000
2026/07/10	2037	05/08/2027	9.05 Put	Bond Future	2784.2200	2.7842	2482.3900	2.4824	10.841	0.0000	0.0000
2026/07/10	2038	06/08/2026		Bond Future	162.8210	162.8210	163.3507	163.3507	0.325	0.0000	0.0000
2026/07/10	2038	06/08/2026	144.72 Call	Bond Future	18100.9500	18.1010	18630.6800	18.6307	2.927	0.0000	0.0000
2026/07/10	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
2026/07/10	2038	05/11/2026		Bond Future			165.8431	165.8431		166.3836	0.326	0.0000	0.0000
2026/07/10	2038	05/11/2026	146.31 Call	Bond Future			19533.1400	19.5331		20073.5900	2.767	0.0000	0.0000
2026/07/10	2038	05/11/2026	146.31 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/10	2038	04/02/2027		Bond Future			166.7690	166.7690		167.3091	0.324	0.0000	0.0000
2026/07/10	2038	04/02/2027	153.83 Call	Bond Future			12938.9600	12.9390		13479.1100	4.175	0.0000	0.0000
2026/07/10	2038	04/02/2027	153.83 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/10	2038	06/05/2027		Bond Future			170.0041	170.0041		170.5519	0.322	0.0000	0.0000
2026/07/10	2038	06/05/2027	166.10 Call	Bond Future			3904.0700	3.9041		4451.9100	14.033	0.0000	0.0000
2026/07/10	2038	06/05/2027	166.10 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/10	2038	05/08/2027		Bond Future			170.9636	170.9636		171.5357	0.335	0.0000	0.0000
2026/07/10	2038	05/08/2027	169.13 Call	Bond Future			1833.5700	1.8336		2405.7000	31.203	0.0000	0.0000
2026/07/10	2038	05/08/2027	169.13 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/10	2040	06/08/2026		Bond Future			8.9217	100.8945		8.8352	0.969	0.0000	0.0000
2026/07/10	2040	06/08/2026	12.19 Call	Bond Future			21460.6500	21.4607		22136.7200	3.150	0.0000	0.0000
2026/07/10	2040	06/08/2026	12.19 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/07/10	2040	06/08/2026	9.20 Call	Bond Future			2717.5400	2.7175		3207.4700	18.028	0.0000	0.0000
2026/07/10	2040	06/08/2026	9.20 Put	Bond Future			583.8600	0.5839		397.7200	31.881	0.0000	0.0000
2026/07/10	2040	05/11/2026		Bond Future			8.9644	102.7428		8.8750	0.997	0.0000	0.0000
2026/07/10	2040	05/11/2026	11.06 Call	Bond Future			14558.7300	14.5587		15227.2700	4.592	0.0000	0.0000
2026/07/10	2040	05/11/2026	11.06 Put	Bond Future			141.5500	0.1416		121.0400	14.490	0.0000	0.0000
2026/07/10	2040	05/11/2026	11.27 Call	Bond Future			15786.9200	15.7869		16462.1000	4.277	0.0000	0.0000
2026/07/10	2040	05/11/2026	11.27 Put	Bond Future			92.2100	0.0922		78.3400	15.042	0.0000	0.0000
2026/07/10	2040	05/11/2026	10.67 Call	Bond Future			12211.9800	12.2120		12862.8700	5.330	0.0000	0.0000
2026/07/10	2040	05/11/2026	10.67 Put	Bond Future			242.6700	0.2427		204.5100	15.725	0.0000	0.0000
2026/07/10	2040	05/11/2026	9.91 Put	Bond Future			675.6000	0.6756		560.2800	17.069	0.0000	0.0000
2026/07/10	2040	05/11/2026	9.91 Call	Bond Future			7577.5400	7.5775		8151.2700	7.571	0.0000	0.0000
2026/07/10	2040	04/02/2027		Bond Future			9.0035	100.1926		8.9120	1.016	0.0000	0.0000
2026/07/10	2040	04/02/2027	9.93 Call	Bond Future			7904.2700	7.9043		8438.4400	6.758	0.0000	0.0000
2026/07/10	2040	04/02/2027	9.93 Put	Bond Future			1228.1100	1.2281		1066.9600	13.122	0.0000	0.0000
2026/07/10	2040	04/02/2027	10.17 Call	Bond Future			9276.9200	9.2769		9846.4900	6.140	0.0000	0.0000
2026/07/10	2040	04/02/2027	10.17 Put	Bond Future			974.4400	0.9744		848.6900	12.905	0.0000	0.0000
2026/07/10	2040	04/02/2027	9.67 Call	Bond Future			6448.0700	6.4481		6941.2700	7.649	0.0000	0.0000
2026/07/10	2040	04/02/2027	9.67 Put	Bond Future			1580.3600	1.5804		1378.2400	12.789	0.0000	0.0000
2026/07/10	2040	04/02/2027	8.78 Put	Bond Future			4003.9000	4.0039		3609.4600	9.851	0.0000	0.0000
2026/07/10	2040	04/02/2027	8.78 Call	Bond Future			2293.2700	2.2933		2594.1500	13.120	0.0000	0.0000
2026/07/10	2040	06/05/2027		Bond Future			9.0467	102.1131		8.9523	1.043	0.0000	0.0000
2026/07/10	2040	06/05/2027	8.88 Call	Bond Future			3025.0300	3.0250		3351.1000	10.779	0.0000	0.0000
2026/07/10	2040	06/05/2027	8.88 Put	Bond Future			4277.9200	4.2779		3897.0000	8.904	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
2026/07/10	2040	05/08/2027		Bond Future	9.0964	99.5534	8.9975	100.2822	1.087	0.0000
2026/07/10	2040	05/08/2027	9.33 Call	Bond Future	5102.0800	5.1021	5515.5400	5.5155	8.104	0.0000
2026/07/10	2040	05/08/2027	9.33 Put	Bond Future	3409.4400	3.4094	3094.1400	3.0941	9.248	0.0000
2026/07/10	2043	06/08/2026		Bond Future	125.7734	125.7734	125.5211	125.5211	0.201	0.0000
2026/07/10	2043	06/08/2026	110.88 Call	Bond Future	14893.3640	14.8934	14641.0577	14.6411	1.694	0.0000
2026/07/10	2043	06/08/2026	110.88 Put	Bond Future	0.0040	0.0000	0.0077	0.0000	95.443	0.0000
2026/07/10	2043	05/11/2026		Bond Future	128.1078	128.1078	127.8516	127.8516	0.200	0.0000
2026/07/10	2043	05/11/2026	112.84 Call	Bond Future	15290.3592	15.2904	15025.0331	15.0250	1.735	0.0000
2026/07/10	2043	05/11/2026	112.84 Put	Bond Future	22.5192	0.0225	13.4331	0.0134	40.348	0.0000
2026/07/10	2043	04/02/2027		Bond Future	127.6291	127.6291	127.3597	127.3597	0.211	0.0000
2026/07/10	2043	04/02/2027	117.63 Call	Bond Future	10498.6237	10.4986	10106.1548	10.1062	3.738	0.0000
2026/07/10	2043	04/02/2027	117.63 Put	Bond Future	499.5037	0.4995	376.4648	0.3765	24.632	0.0000
2026/07/10	2043	06/05/2027		Bond Future	130.1049	130.1049	129.8282	129.8282	0.213	0.0000
2026/07/10	2043	06/05/2027	127.48 Call	Bond Future	5432.8401	5.4328	4895.9649	4.8960	9.882	0.0000
2026/07/10	2043	06/05/2027	127.48 Put	Bond Future	2807.9701	2.8080	2547.7949	2.5478	9.266	0.0000
2026/07/10	2043	05/08/2027		Bond Future	129.5996	129.5996	129.3284	129.3284	0.209	0.0000
2026/07/10	2043	05/08/2027	129.56 Call	Bond Future	4443.5985	4.4436	3828.8371	3.8288	13.835	0.0000
2026/07/10	2043	05/08/2027	129.56 Put	Bond Future	4404.0085	4.4040	4060.4171	4.0604	7.802	0.0000
2026/07/10	2044	06/08/2026		Bond Future	9.0307	97.8357	8.9545	98.4907	0.844	0.0000
2026/07/10	2044	06/08/2026	12.42 Call	Bond Future	23506.0800	23.5061	24161.0800	24.1611	2.787	0.0000
2026/07/10	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/10	2044	06/08/2026	9.25 Call	Bond Future	2633.8000	2.6338	3071.1400	3.0711	16.605	0.0000
2026/07/10	2044	06/08/2026	9.25 Put	Bond Future	786.0300	0.7860	568.3700	0.5684	27.691	0.0000
2026/07/10	2044	06/08/2026	9.00 Call	Bond Future	1344.3700	1.3444	1643.2000	1.6432	22.228	0.0000
2026/07/10	2044	06/08/2026	9.00 Put	Bond Future	1607.3000	1.6073	1251.1300	1.2511	22.160	0.0000
2026/07/10	2044	06/08/2026	9.75 Call	Bond Future	6029.9400	6.0299	6626.0000	6.6260	9.885	0.0000
2026/07/10	2044	06/08/2026	9.75 Put	Bond Future	161.4700	0.1615	102.5300	0.1025	36.502	0.0000
2026/07/10	2044	05/11/2026	9.50 Call	Bond Future	5066.3600	5.0664	5518.4400	5.5184	8.923	0.0000
2026/07/10	2044	05/11/2026	9.50 Put	Bond Future	1540.3200	1.5403	1324.7500	1.3248	13.995	0.0000
2026/07/10	2044	05/11/2026		Bond Future	9.0713	99.6278	8.9928	100.2955	0.866	0.0000
2026/07/10	2044	05/11/2026	11.34 Call	Bond Future	16778.2100	16.7782	17423.9700	17.4240	3.849	0.0000
2026/07/10	2044	05/11/2026	11.34 Put	Bond Future	123.4200	0.1234	101.5300	0.1015	17.736	0.0000
2026/07/10	2044	04/02/2027		Bond Future	9.1087	97.1435	9.0285	97.8171	0.880	0.0000
2026/07/10	2044	04/02/2027	10.18 Call	Bond Future	9597.4800	9.5975	10126.4000	10.1264	5.511	0.0000
2026/07/10	2044	04/02/2027	10.18 Put	Bond Future	1222.8900	1.2229	1078.1700	1.0782	11.834	0.0000
2026/07/10	2044	06/05/2027		Bond Future	9.1494	99.0056	9.0670	99.6905	0.900	0.0000
2026/07/10	2044	06/05/2027	9.08 Call	Bond Future	3817.6500	3.8177	4147.2100	4.1472	8.633	0.0000
2026/07/10	2044	06/05/2027	9.08 Put	Bond Future	4393.9800	4.3940	4038.5700	4.0386	8.089	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	
2026/07/10	2044	05/08/2027		Bond Future	9.1957	96.5119	9.1097	97.2179	0.935	0.0000	0.0000
2026/07/10	2044	05/08/2027	9.44 Call	Bond Future	5783.2300	5.7832	6176.8700	6.1769	6.807	0.0000	0.0000
2026/07/10	2044	05/08/2027	9.44 Put	Bond Future	3817.8600	3.8179	3505.4900	3.5055	8.182	0.0000	0.0000
2026/07/10	2046	06/08/2026		Bond Future	146.2567	146.2567	146.2976	146.2976	0.028	0.0000	0.0000
2026/07/10	2046	06/08/2026	122.38 Call	Bond Future	23876.7000	23.8767	23917.6400	23.9176	0.171	0.0000	0.0000
2026/07/10	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2046	05/11/2026		Bond Future	146.6090	146.6090	146.6517	146.6517	0.029	0.0000	0.0000
2026/07/10	2046	05/11/2026	125.48 Call	Bond Future	21129.0300	21.1290	21171.7200	21.1717	0.202	0.0000	0.0000
2026/07/10	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2046	04/02/2027		Bond Future	149.4384	149.4384	149.4718	149.4718	0.022	0.0000	0.0000
2026/07/10	2046	04/02/2027	131.09 Call	Bond Future	18348.3500	18.3484	18381.8300	18.3818	0.182	0.0000	0.0000
2026/07/10	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2046	06/05/2027		Bond Future	149.9205	149.9205	149.9528	149.9528	0.022	0.0000	0.0000
2026/07/10	2046	06/05/2027	148.99 Call	Bond Future	930.5100	0.9305	962.7600	0.9628	3.466	0.0000	0.0000
2026/07/10	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2046	05/08/2027		Bond Future	152.8192	152.8192	152.8638	152.8638	0.029	0.0000	0.0000
2026/07/10	2046	05/08/2027	149.17 Call	Bond Future	3649.2400	3.6492	3693.8000	3.6938	1.221	0.0000	0.0000
2026/07/10	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2050	06/08/2026		Bond Future	149.4688	149.4688	147.7431	147.7431	1.155	0.0000	0.0000
2026/07/10	2050	06/08/2026	123.27 Call	Bond Future	26198.8000	26.1988	24473.0800	24.4731	6.587	0.0000	0.0000
2026/07/10	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2050	05/11/2026		Bond Future	152.2428	152.2428	150.4861	150.4861	1.154	0.0000	0.0000
2026/07/10	2050	05/11/2026	123.84 Call	Bond Future	28402.8000	28.4028	26646.1400	26.6461	6.185	0.0000	0.0000
2026/07/10	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2050	04/02/2027		Bond Future	152.6496	152.6496	150.8490	150.8490	1.180	0.0000	0.0000
2026/07/10	2050	04/02/2027	132.39 Call	Bond Future	20259.5500	20.2596	18459.0400	18.4590	8.887	0.0000	0.0000
2026/07/10	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2050	06/05/2027		Bond Future	155.6107	155.6107	153.7729	153.7729	1.181	0.0000	0.0000
2026/07/10	2050	06/05/2027	150.46 Call	Bond Future	5150.6700	5.1507	3312.8800	3.3129	35.681	0.0000	0.0000
2026/07/10	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	2050	05/08/2027		Bond Future	156.0281	156.0281	154.1673	154.1673	1.193	0.0000	0.0000
2026/07/10	2050	05/08/2027	152.97 Call	Bond Future	3058.1100	3.0581	1197.3000	1.1973	60.848	0.0000	0.0000
2026/07/10	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/10	AL37	06/08/2026		Index Future	1298.2230	1298.2230	1303.7990	1303.7990	0.430	0.0000
2026/07/10	AL37	05/11/2026		Index Future	1322.2600	1322.2600	1327.9470	1327.9470	0.430	0.0000
2026/07/10	AL37	04/02/2027		Index Future	1347.4600	1347.4600	1353.1670	1353.1670	0.424	0.0000
2026/07/10	AL37	06/05/2027		Index Future	1373.2930	1373.2930	1379.0870	1379.0870	0.422	0.0000
2026/07/10	AL37	05/08/2027		Index Future	1399.2790	1399.2790	1405.2880	1405.2880	0.429	0.0000
2026/07/10	AL7T	06/08/2026		Index Future	1696.5480	1696.5480	1706.7120	1706.7120	0.599	0.0000
2026/07/10	AL7T	05/11/2026		Index Future	1727.9610	1727.9610	1738.3230	1738.3230	0.600	0.0000
2026/07/10	AL7T	04/02/2027		Index Future	1760.8930	1760.8930	1771.3370	1771.3370	0.593	0.0000
2026/07/10	AL7T	06/05/2027		Index Future	1794.6520	1794.6520	1805.2660	1805.2660	0.591	0.0000
2026/07/10	AL7T	05/08/2027		Index Future	1828.6100	1828.6100	1839.5650	1839.5650	0.599	0.0000
2026/07/10	ALBI	06/08/2026		Index Future	1433.1820	1433.1820	1441.3080	1441.3080	0.567	0.0000
2026/07/10	ALBI	05/11/2026		Index Future	1459.7180	1459.7180	1468.0040	1468.0040	0.568	0.0000
2026/07/10	ALBI	04/02/2027		Index Future	1487.5380	1487.5380	1495.8840	1495.8840	0.561	0.0000
2026/07/10	ALBI	06/05/2027		Index Future	1516.0560	1516.0560	1524.5370	1524.5370	0.559	0.0000
2026/07/10	ALBI	05/08/2027		Index Future	1544.7430	1544.7430	1553.5020	1553.5020	0.567	0.0000
2026/07/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/07/10	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	
2026/07/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/10	ES33	06/08/2026		Bond Future	8.8097	96.2441	8.7127	96.7279	1.101	0.0000	0.0000
2026/07/10	ES33	06/08/2026	12.02 Call	Bond Future	14375.5000	14.3755	14859.2300	14.8592	3.365	0.0000	0.0000
2026/07/10	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	ES33	05/11/2026		Bond Future	8.8673	94.2373	8.7656	94.7306	1.148	0.0000	0.0000
2026/07/10	ES33	05/11/2026	10.83 Call	Bond Future	8908.9000	8.9089	9402.1900	9.4022	5.537	0.0000	0.0000
2026/07/10	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	ES33	04/02/2027		Bond Future	8.9225	96.0560	8.8170	96.5524	1.182	0.0000	0.0000
2026/07/10	ES33	04/02/2027	9.70 Call	Bond Future	3559.4000	3.5594	4055.8500	4.0559	13.948	0.0000	0.0000
2026/07/10	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	ES33	06/05/2027		Bond Future	8.9753	94.1236	8.8648	94.6281	1.231	0.0000	0.0000
2026/07/10	ES33	06/05/2027	8.80 Call	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
2026/07/10	ES33	06/05/2027	8.80 Put	Bond Future	801.7600	0.8018	297.2500	0.2973	62.925	0.0000	0.0000
2026/07/10	ES33	05/08/2027		Bond Future	9.0365	95.9422	8.9184	96.4641	1.307	0.0000	0.0000
2026/07/10	ES33	05/08/2027	9.27 Call	Bond Future	1021.7300	1.0217	1543.6800	1.5437	51.085	0.0000	0.0000
2026/07/10	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	ES42	06/08/2026		Bond Future	9.3582	95.5186	9.2718	96.1900	0.924	0.0000	0.0000
2026/07/10	ES42	06/08/2026	12.65 Call	Bond Future	21044.2600	21.0443	21715.7000	21.7157	3.191	0.0000	0.0000
2026/07/10	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	ES42	05/11/2026		Bond Future	9.4103	93.0275	9.3211	93.7120	0.949	0.0000	0.0000
2026/07/10	ES42	05/11/2026	11.66 Call	Bond Future	15062.6500	15.0627	15747.1800	15.7472	4.545	0.0000	0.0000
2026/07/10	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	ES42	04/02/2027		Bond Future	9.4590	94.8231	9.3677	95.5143	0.965	0.0000	0.0000
2026/07/10	ES42	04/02/2027	10.29 Call	Bond Future	5963.1500	5.9632	6654.3900	6.6544	11.592	0.0000	0.0000
2026/07/10	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	ES42	06/05/2027		Bond Future	9.5089	92.3978	9.4149	93.1010	0.989	0.0000	0.0000
2026/07/10	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	ES42	06/05/2027	9.33 Put	Bond Future	1344.5200	1.3445	641.3600	0.6414	52.298	0.0000	0.0000
2026/07/10	ES42	05/08/2027		Bond Future	9.5631	94.1821	9.4649	94.9065	1.026	0.0000	0.0000
2026/07/10	ES42	05/08/2027	9.84 Call	Bond Future	2000.1000	2.0001	2724.5000	2.7245	36.218	0.0000	0.0000
2026/07/10	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	GOVI	06/08/2026		GOVI	1406.4960	1406.4960	1414.6100	1414.6100	0.577	0.0000	0.0000
2026/07/10	GOVI	06/08/2026	1,189. Call 00	GOVI	2174960.0000	217.4960	2256100.0000	225.6100	3.731	0.0000	0.0000
2026/07/10	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	GOVI	05/11/2026		GOVI	1432.5380	1432.5380	1440.8100	1440.8100	0.577	0.0000	0.0000
2026/07/10	GOVI	05/11/2026	1,277. Call 00	GOVI	1555380.0000	155.5380	1638100.0000	163.8100	5.318	0.0000	0.0000
2026/07/10	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	GOVI	04/02/2027		GOVI	1459.8400	1459.8400	1468.1740	1468.1740	0.571	0.0000	0.0000
2026/07/10	GOVI	04/02/2027	1,369. Call 00	GOVI	908400.0000	90.8400	991740.0000	99.1740	9.174	0.0000	0.0000
2026/07/10	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	GOVI	06/05/2027		GOVI	1487.8270	1487.8270	1496.2970	1496.2970	0.569	0.0000	0.0000
2026/07/10	GOVI	06/05/2027	1,427. Call 00	GOVI	608270.0000	60.8270	692970.0000	69.2970	13.925	0.0000	0.0000
2026/07/10	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	GOVI	05/08/2027		GOVI	1515.9800	1515.9800	1524.7250	1524.7250	0.577	0.0000	0.0000
2026/07/10	GOVI	05/08/2027	1,465. Call 00	GOVI	509800.0000	50.9800	597250.0000	59.7250	17.154	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/07/10	GOVI	05/08/2027	1,465. Put 00			GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/10	GVIX	01/01/2029				LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2026/07/10	I258	06/08/2026				Bond Future	136.6915	136.6915	136.7299	0.028	0.0000	0.0000	
2026/07/10	I258	06/08/2026	112.95 Call			Bond Future	23741.5212	23.7415	23779.8514	23.7799	0.161	0.0000	0.0000
2026/07/10	I258	06/08/2026	112.95 Put			Bond Future	0.0012	0.0000	0.0014	0.0000	14.050	0.0000	0.0000
2026/07/10	I258	05/11/2026				Bond Future	139.2286	139.2286	139.2686	139.2686	0.029	0.0000	0.0000
2026/07/10	I258	05/11/2026	114.95 Call			Bond Future	24302.2167	24.3022	24330.2675	24.3303	0.115	0.0000	0.0000
2026/07/10	I258	05/11/2026	114.95 Put			Bond Future	23.5767	0.0236	11.7075	0.0117	50.343	0.0000	0.0000
2026/07/10	I258	04/02/2027				Bond Future	138.9647	138.9647	138.9963	138.9963	0.023	0.0000	0.0000
2026/07/10	I258	04/02/2027	118.90 Call			Bond Future	20398.3561	20.3984	20308.4724	20.3085	0.441	0.0000	0.0000
2026/07/10	I258	04/02/2027	118.90 Put			Bond Future	333.6361	0.3336	212.1924	0.2122	36.400	0.0000	0.0000
2026/07/10	I258	06/05/2027				Bond Future	141.6602	141.6602	141.6901	141.6901	0.021	0.0000	0.0000
2026/07/10	I258	06/05/2027	134.78 Call			Bond Future	10301.2075	10.3012	9814.2393	9.8142	4.727	0.0000	0.0000
2026/07/10	I258	06/05/2027	134.78 Put			Bond Future	3420.9875	3.4210	2904.1393	2.9041	15.108	0.0000	0.0000
2026/07/10	I258	05/08/2027				Bond Future	141.3785	141.3785	141.4208	141.4208	0.030	0.0000	0.0000
2026/07/10	I258	05/08/2027	138.93 Call			Bond Future	8378.9125	8.3789	7606.0623	7.6061	9.224	0.0000	0.0000
2026/07/10	I258	05/08/2027	138.93 Put			Bond Future	5930.4425	5.9304	5115.2223	5.1152	13.746	0.0000	0.0000
2026/07/10	IGOV	06/08/2026				Index Future	457.1960	457.1960	456.4150	456.4150	0.171	0.0000	0.0000
2026/07/10	IGOV	05/11/2026				Index Future	465.7740	465.7740	464.9810	464.9810	0.170	0.0000	0.0000
2026/07/10	IGOV	04/02/2027				Index Future	474.7610	474.7610	473.9230	473.9230	0.177	0.0000	0.0000
2026/07/10	IGOV	06/05/2027				Index Future	483.9720	483.9720	483.1090	483.1090	0.178	0.0000	0.0000
2026/07/10	IGOV	05/08/2027				Index Future	493.2360	493.2360	492.3940	492.3940	0.171	0.0000	0.0000
2026/07/10	IS10	21/09/2026				Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/07/10	IS10	21/12/2026				Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/10	IS10	15/03/2027				Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/10	IS10	21/06/2027				Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/10	IS10	20/09/2027				Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/10	IS10	20/12/2027				Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/10	IS10	22/03/2028				Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/10	IS10	20/06/2028				Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/10	IS10	19/09/2028				Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/10	J186	21/12/2026				Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/10	R033	06/08/2026				Bond Future	8.1891	112.7703	8.0820	113.3432	1.308	0.0000	0.0000
2026/07/10	R033	06/08/2026	10.25 Call			Bond Future	10316.2900	10.3163	10888.9800	10.8890	5.551	0.0000	0.0000
2026/07/10	R033	06/08/2026	10.25 Put			Bond Future	0.2900	0.0003	0.1000	0.0001	65.517	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	
2026/07/10	R033	05/11/2026		Bond Future	8.2248	109.7943	8.1119	110.3784	1.372	0.0000	0.0000
2026/07/10	R033	05/11/2026	9.33 Call	Bond Future	5829.2800	5.8293	6338.8500	6.3389	8.742	0.0000	0.0000
2026/07/10	R033	05/11/2026	9.33 Put	Bond Future	311.8400	0.3118	237.3600	0.2374	23.884	0.0000	0.0000
2026/07/10	R033	04/02/2027		Bond Future	8.2532	111.8873	8.1357	112.4750	1.423	0.0000	0.0000
2026/07/10	R033	04/02/2027	8.65 Call	Bond Future	3226.9100	3.2269	3599.3600	3.5994	11.542	0.0000	0.0000
2026/07/10	R033	04/02/2027	8.65 Put	Bond Future	1270.5500	1.2706	1055.3200	1.0553	16.940	0.0000	0.0000
2026/07/10	R033	06/05/2027		Bond Future	8.2807	108.9889	8.1570	109.5860	1.493	0.0000	0.0000
2026/07/10	R033	06/05/2027	7.93 Call	Bond Future	1393.9400	1.3939	1642.3800	1.6424	17.823	0.0000	0.0000
2026/07/10	R033	06/05/2027	7.93 Put	Bond Future	3098.5300	3.0985	2749.7900	2.7498	11.255	0.0000	0.0000
2026/07/10	R033	05/08/2027		Bond Future	8.3161	111.0700	8.1834	111.6875	1.596	0.0000	0.0000
2026/07/10	R033	05/08/2027	8.54 Call	Bond Future	3043.3900	3.0434	3390.4800	3.3905	11.405	0.0000	0.0000
2026/07/10	R033	05/08/2027	8.54 Put	Bond Future	2012.0800	2.0121	1741.6600	1.7417	13.440	0.0000	0.0000
2026/07/10	R035	06/08/2026	7.70 Put	Bond Future	4252.0800	4.2521	3688.2300	3.6882	13.261	0.0000	0.0000
2026/07/10	R035	06/08/2026	7.70 Call	Bond Future	39.6400	0.0396	71.6600	0.0717	80.777	0.0000	0.0000
2026/07/10	R035	06/08/2026	7.90 Put	Bond Future	3058.5400	3.0585	2539.3100	2.5393	16.976	0.0000	0.0000
2026/07/10	R035	06/08/2026	7.90 Call	Bond Future	129.4300	0.1294	206.0700	0.2061	59.213	0.0000	0.0000
2026/07/10	R035	06/08/2026	8.34 Call	Bond Future	921.7400	0.9217	1206.3200	1.2063	30.874	0.0000	0.0000
2026/07/10	R035	06/08/2026	8.34 Put	Bond Future	1096.4000	1.0964	785.1100	0.7851	28.392	0.0000	0.0000
2026/07/10	R035	06/08/2026	7.95 Put	Bond Future	2780.8000	2.7808	2277.7100	2.2777	18.092	0.0000	0.0000
2026/07/10	R035	06/08/2026	7.95 Call	Bond Future	169.4300	0.1694	262.2100	0.2622	54.760	0.0000	0.0000
2026/07/10	R035	06/08/2026	8.29 Put	Bond Future	1257.2400	1.2572	917.5700	0.9176	27.017	0.0000	0.0000
2026/07/10	R035	06/08/2026	8.29 Call	Bond Future	774.2700	0.7743	1030.4700	1.0305	33.089	0.0000	0.0000
2026/07/10	R035	06/08/2026	8.79 Put	Bond Future	267.0600	0.2671	160.1300	0.1601	40.040	0.0000	0.0000
2026/07/10	R035	06/08/2026	8.79 Call	Bond Future	2814.5500	2.8146	3303.4900	3.3035	17.372	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.39 Call	Bond Future	6065.0400	6.0650	6645.3600	6.6454	9.568	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.39 Put	Bond Future	31.1000	0.0311	15.5500	0.0156	50.000	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.71 Call	Bond Future	7838.5100	7.8385	8429.3400	8.4293	7.538	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.71 Put	Bond Future	9.4200	0.0094	4.3800	0.0044	53.503	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.21 Call	Bond Future	5065.2300	5.0652	5632.3600	5.6324	11.197	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.21 Put	Bond Future	60.4800	0.0605	31.7400	0.0317	47.520	0.0000	0.0000
2026/07/10	R035	06/08/2026	8.71 Put	Bond Future	349.5500	0.3496	215.9200	0.2159	38.229	0.0000	0.0000
2026/07/10	R035	06/08/2026	8.71 Call	Bond Future	2419.9500	2.4200	2882.1900	2.8822	19.101	0.0000	0.0000
2026/07/10	R035	06/08/2026	10.22 Call	Bond Future	10602.8300	10.6028	11197.8700	11.1979	5.612	0.0000	0.0000
2026/07/10	R035	06/08/2026	10.22 Put	Bond Future	1.4500	0.0015	0.6200	0.0006	57.241	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.72 Call	Bond Future	7893.5600	7.8936	8484.5700	8.4846	7.487	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.72 Put	Bond Future	9.0700	0.0091	4.2100	0.0042	53.583	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.22 Put	Bond Future	58.3200	0.0583	30.5100	0.0305	47.685	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.22 Call	Bond Future	5120.6100	5.1206	5688.6700	5.6887	11.094	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	
2026/07/10	R035	06/08/2026	10.13 Call	Bond Future	10121.9200	10.1219	10716.6500	10.7167	5.876	0.0000	0.0000
2026/07/10	R035	06/08/2026	10.13 Put	Bond Future	2.0100	0.0020	0.8700	0.0009	56.716	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.63 Call	Bond Future	7397.0900	7.3971	7986.2700	7.9863	7.965	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.63 Put	Bond Future	12.6900	0.0127	6.0000	0.0060	52.719	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.13 Put	Bond Future	80.8100	0.0808	43.3900	0.0434	46.306	0.0000	0.0000
2026/07/10	R035	06/08/2026	9.13 Call	Bond Future	4623.5800	4.6236	5182.0300	5.1820	12.078	0.0000	0.0000
2026/07/10	R035	06/08/2026		Bond Future	8.3684	107.0215	8.2717	107.6174	1.155	0.0000	0.0000
2026/07/10	R035	06/08/2026	11.06 Call	Bond Future	14940.7500	14.9408	15536.6100	15.5366	3.988	0.0000	0.0000
2026/07/10	R035	06/08/2026	11.06 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/10	R035	05/11/2026		Bond Future	8.4063	104.4804	8.3054	105.0878	1.200	0.0000	0.0000
2026/07/10	R035	05/11/2026	10.03 Call	Bond Future	9352.3800	9.3524	9921.0300	9.9210	6.080	0.0000	0.0000
2026/07/10	R035	05/11/2026	10.03 Put	Bond Future	180.5100	0.1805	141.7100	0.1417	21.495	0.0000	0.0000
2026/07/10	R035	05/11/2026	9.80 Call	Bond Future	8187.1100	8.1871	8741.3600	8.7414	6.770	0.0000	0.0000
2026/07/10	R035	05/11/2026	9.80 Put	Bond Future	248.0300	0.2480	194.8300	0.1948	21.449	0.0000	0.0000
2026/07/10	R035	05/11/2026	9.30 Call	Bond Future	5693.1700	5.6932	6194.9900	6.1950	8.814	0.0000	0.0000
2026/07/10	R035	05/11/2026	9.30 Put	Bond Future	507.8300	0.5078	402.2000	0.4022	20.800	0.0000	0.0000
2026/07/10	R035	05/11/2026	8.80 Put	Bond Future	1052.9600	1.0530	856.3600	0.8564	18.671	0.0000	0.0000
2026/07/10	R035	05/11/2026	8.80 Call	Bond Future	3379.9800	3.3800	3790.8300	3.7908	12.155	0.0000	0.0000
2026/07/10	R035	05/11/2026	8.97 Call	Bond Future	4132.2800	4.1323	4579.5500	4.5796	10.824	0.0000	0.0000
2026/07/10	R035	05/11/2026	8.97 Put	Bond Future	821.4200	0.8214	661.2400	0.6612	19.500	0.0000	0.0000
2026/07/10	R035	05/11/2026	8.47 Call	Bond Future	2089.1500	2.0892	2414.8300	2.4148	15.589	0.0000	0.0000
2026/07/10	R035	05/11/2026	8.47 Put	Bond Future	1708.0600	1.7081	1426.2900	1.4263	16.496	0.0000	0.0000
2026/07/10	R035	05/11/2026	7.97 Put	Bond Future	3418.6600	3.4187	3005.5900	3.0056	12.083	0.0000	0.0000
2026/07/10	R035	05/11/2026	7.97 Call	Bond Future	757.8700	0.7579	952.2500	0.9523	25.648	0.0000	0.0000
2026/07/10	R035	04/02/2027		Bond Future	8.4394	106.4719	8.3352	107.0838	1.234	0.0000	0.0000
2026/07/10	R035	04/02/2027	9.02 Call	Bond Future	4570.6900	4.5707	4991.4300	4.9914	9.205	0.0000	0.0000
2026/07/10	R035	04/02/2027	9.02 Put	Bond Future	1243.6800	1.2437	1052.5300	1.0525	15.370	0.0000	0.0000
2026/07/10	R035	04/02/2027	7.70 Put	Bond Future	5124.7700	5.1248	4686.0400	4.6860	8.561	0.0000	0.0000
2026/07/10	R035	04/02/2027	7.70 Call	Bond Future	677.8000	0.6778	850.9600	0.8510	25.547	0.0000	0.0000
2026/07/10	R035	04/02/2027	8.20 Put	Bond Future	3036.9100	3.0369	2682.0700	2.6821	11.684	0.0000	0.0000
2026/07/10	R035	04/02/2027	8.20 Call	Bond Future	1623.5300	1.6235	1880.5800	1.8806	15.833	0.0000	0.0000
2026/07/10	R035	04/02/2027	8.85 Call	Bond Future	3857.6200	3.8576	4246.4600	4.2465	10.080	0.0000	0.0000
2026/07/10	R035	04/02/2027	8.85 Put	Bond Future	1490.1600	1.4902	1267.1100	1.2671	14.968	0.0000	0.0000
2026/07/10	R035	04/02/2027	9.43 Call	Bond Future	6404.2900	6.4043	6886.2900	6.8863	7.526	0.0000	0.0000
2026/07/10	R035	04/02/2027	9.43 Put	Bond Future	811.3900	0.8114	681.5000	0.6815	16.008	0.0000	0.0000
2026/07/10	R035	04/02/2027	8.93 Call	Bond Future	4188.8300	4.1888	4593.2300	4.5932	9.654	0.0000	0.0000
2026/07/10	R035	04/02/2027	8.93 Put	Bond Future	1368.3300	1.3683	1160.8400	1.1608	15.164	0.0000	0.0000
2026/07/10	R035	04/02/2027	8.43 Put	Bond Future	2356.0100	2.3560	2048.1800	2.0482	13.066	0.0000	0.0000
2026/07/10	R035	04/02/2027	8.43 Call	Bond Future	2301.0900	2.3011	2605.1500	2.6052	13.214	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
2026/07/10	R035	06/05/2027		Bond Future	8.4675	104.0080	8.3590	104.6300	1.281	0.0000
2026/07/10	R035	06/05/2027	8.25 Call	Bond Future	2033.0300	2.0330	2311.9000	2.3119	13.717	0.0000
2026/07/10	R035	06/05/2027	8.25 Put	Bond Future	3284.8400	3.2848	2941.7600	2.9418	10.444	0.0000
2026/07/10	R035	05/08/2027		Bond Future	8.5020	105.9947	8.3870	106.6370	1.352	0.0000
2026/07/10	R035	05/08/2027	8.72 Call	Bond Future	3667.2500	3.6673	4028.1800	4.0282	9.842	0.0000
2026/07/10	R035	05/08/2027	8.72 Put	Bond Future	2463.2000	2.4632	2181.8400	2.1818	11.423	0.0000
2026/07/10	R038	06/08/2026		Bond Future	8.7615	119.1858	8.6699	119.9174	1.045	0.0000
2026/07/10	R038	06/08/2026	11.77 Call	Bond Future	20828.8400	20.8288	21560.4500	21.5605	3.512	0.0000
2026/07/10	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/10	R038	05/11/2026		Bond Future	8.8069	115.8862	8.7119	116.6319	1.079	0.0000
2026/07/10	R038	05/11/2026	10.72 Call	Bond Future	13835.4700	13.8355	14548.1800	14.5482	5.151	0.0000
2026/07/10	R038	05/11/2026	10.72 Put	Bond Future	155.2200	0.1552	122.2300	0.1222	21.254	0.0000
2026/07/10	R038	04/02/2027		Bond Future	8.8479	118.0953	8.7503	118.8473	1.104	0.0000
2026/07/10	R038	04/02/2027	9.60 Call	Bond Future	7001.5700	7.0016	7546.3500	7.5464	7.781	0.0000
2026/07/10	R038	04/02/2027	9.60 Put	Bond Future	1431.6500	1.4317	1224.4500	1.2245	14.473	0.0000
2026/07/10	R038	06/05/2027		Bond Future	8.8888	114.8746	8.7876	115.6391	1.138	0.0000
2026/07/10	R038	06/05/2027	8.71 Call	Bond Future	2943.2400	2.9432	3293.3500	3.2934	11.895	0.0000
2026/07/10	R038	06/05/2027	8.71 Put	Bond Future	4299.1300	4.2991	3884.7700	3.8848	9.638	0.0000
2026/07/10	R038	05/08/2027		Bond Future	8.9355	117.0680	8.8291	117.8565	1.191	0.0000
2026/07/10	R038	05/08/2027	9.15 Call	Bond Future	4997.9500	4.9980	5439.2500	5.4393	8.830	0.0000
2026/07/10	R038	05/08/2027	9.15 Put	Bond Future	3430.9900	3.4310	3083.7500	3.0838	10.121	0.0000
2026/07/10	R053	06/08/2026	8.10 Put	Bond Future	10807.4700	10.8075	9940.4800	9.9405	8.022	0.0000
2026/07/10	R053	06/08/2026	8.10 Call	Bond Future	46.3500	0.0464	68.9600	0.0690	48.781	0.0000
2026/07/10	R053	06/08/2026	8.60 Put	Bond Future	4598.2300	4.5982	3901.9800	3.9020	15.142	0.0000
2026/07/10	R053	06/08/2026	8.60 Call	Bond Future	666.5300	0.6665	859.8800	0.8599	29.008	0.0000
2026/07/10	R053	06/08/2026	9.10 Call	Bond Future	3572.3800	3.5724	4147.0500	4.1471	16.086	0.0000
2026/07/10	R053	06/08/2026	9.10 Put	Bond Future	1216.8900	1.2169	901.9600	0.9020	25.880	0.0000
2026/07/10	R053	06/08/2026		Bond Future	8.9079	131.7400	8.8368	132.6296	0.797	0.0000
2026/07/10	R053	06/08/2026	12.28 Call	Bond Future	32628.7600	32.6288	33518.3600	33.5184	2.726	0.0000
2026/07/10	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/10	R053	06/08/2026	9.60 Call	Bond Future	8402.3300	8.4023	9204.7500	9.2048	9.550	0.0000
2026/07/10	R053	06/08/2026	9.60 Put	Bond Future	249.3600	0.2494	162.1800	0.1622	34.962	0.0000
2026/07/10	R053	05/11/2026		Bond Future	8.9433	128.2922	8.8703	129.1989	0.817	0.0000
2026/07/10	R053	05/11/2026	11.21 Call	Bond Future	23702.9200	23.7029	24585.8300	24.5858	3.725	0.0000
2026/07/10	R053	05/11/2026	11.21 Put	Bond Future	186.4100	0.1864	162.6800	0.1627	12.730	0.0000
2026/07/10	R053	04/02/2027		Bond Future	8.9752	130.7378	8.9009	131.6530	0.828	0.0000
2026/07/10	R053	04/02/2027	9.99 Call	Bond Future	13314.0100	13.3140	14020.8100	14.0208	5.309	0.0000
2026/07/10	R053	04/02/2027	9.99 Put	Bond Future	1849.4000	1.8494	1641.0300	1.6410	11.267	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	
2026/07/10	R053	06/05/2027		Bond Future	9.0065	127.3813	8.9303	128.3119	0.846	0.0000	0.0000
2026/07/10	R053	06/05/2027	8.92 Call	Bond Future	5401.5800	5.4016	5845.2700	5.8453	8.214	0.0000	0.0000
2026/07/10	R053	06/05/2027	8.92 Put	Bond Future	6458.7200	6.4587	5971.7600	5.9718	7.540	0.0000	0.0000
2026/07/10	R053	05/08/2027		Bond Future	9.0414	129.8137	8.9621	130.7725	0.876	0.0000	0.0000
2026/07/10	R053	05/08/2027	9.28 Call	Bond Future	8338.6000	8.3386	8870.9800	8.8710	6.385	0.0000	0.0000
2026/07/10	R053	05/08/2027	9.28 Put	Bond Future	5522.8100	5.5228	5096.3800	5.0964	7.721	0.0000	0.0000
2026/07/10	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/07/10	R186	06/08/2026	8.57 Call	Bond Future	29.7900	0.0298	29.2500	0.0293	1.813	0.0000	0.0000
2026/07/10	R186	06/08/2026	8.57 Put	Bond Future	29.7900	0.0298	29.2500	0.0293	1.813	0.0000	0.0000
2026/07/10	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/07/10	R186	05/11/2026	8.12 Call	Bond Future	30.4100	0.0304	30.2800	0.0303	0.427	0.0000	0.0000
2026/07/10	R186	05/11/2026	8.12 Put	Bond Future	30.4100	0.0304	30.2800	0.0303	0.427	0.0000	0.0000
2026/07/10	R202	06/08/2026		Bond Future	302.6461	302.6461	302.3421	302.3421	0.100	0.0000	0.0000
2026/07/10	R202	06/08/2026	278.86 Call	Bond Future	23786.1300	23.7861	23482.0700	23.4821	1.278	0.0000	0.0000
2026/07/10	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R202	05/11/2026		Bond Future	308.2634	308.2634	307.9555	307.9555	0.100	0.0000	0.0000
2026/07/10	R202	05/11/2026	280.46 Call	Bond Future	27803.4000	27.8034	27495.5200	27.4955	1.107	0.0000	0.0000
2026/07/10	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R202	04/02/2027		Bond Future	308.6187	308.6187	308.2847	308.2847	0.108	0.0000	0.0000
2026/07/10	R202	04/02/2027	294.73 Call	Bond Future	13888.6800	13.8887	13554.7300	13.5547	2.404	0.0000	0.0000
2026/07/10	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R202	06/05/2027		Bond Future	314.6054	314.6054	314.2600	314.2600	0.110	0.0000	0.0000
2026/07/10	R202	06/05/2027	306.99 Call	Bond Future	7615.4000	7.6154	7269.9500	7.2700	4.536	0.0000	0.0000
2026/07/10	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R202	05/08/2027		Bond Future	314.9625	314.9625	314.6360	314.6360	0.104	0.0000	0.0000
2026/07/10	R202	05/08/2027	312.97 Call	Bond Future	1992.5000	1.9925	1666.0300	1.6660	16.385	0.0000	0.0000
2026/07/10	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R209	06/08/2026		Bond Future	8.5036	87.6548	8.4070	88.2235	1.135	0.0000	0.0000
2026/07/10	R209	06/08/2026	11.39 Call	Bond Future	14988.2900	14.9883	15556.9900	15.5570	3.794	0.0000	0.0000
2026/07/10	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R209	05/11/2026		Bond Future	8.5398	86.1093	8.4396	86.6890	1.173	0.0000	0.0000
2026/07/10	R209	05/11/2026	10.32 Call	Bond Future	9667.4100	9.6674	10227.2400	10.2272	5.791	0.0000	0.0000
2026/07/10	R209	05/11/2026	10.32 Put	Bond Future	145.1900	0.1452	125.3300	0.1253	13.679	0.0000	0.0000
2026/07/10	R209	04/02/2027		Bond Future	8.5711	87.7507	8.4683	88.3356	1.200	0.0000	0.0000
2026/07/10	R209	04/02/2027	9.28 Call	Bond Future	4976.5100	4.9765	5417.8400	5.4178	8.868	0.0000	0.0000
2026/07/10	R209	04/02/2027	9.28 Put	Bond Future	1080.8000	1.0808	937.3000	0.9373	13.277	0.0000	0.0000
2026/07/10	R209	04/02/2027	8.96 Call	Bond Future	3671.8600	3.6719	4060.3300	4.0603	10.580	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	
2026/07/10	R209	04/02/2027	8.96 Put	Bond Future	1506.3600	1.5064	1310.0000	1.3100	13.035	0.0000	0.0000
2026/07/10	R209	04/02/2027	8.03 Put	Bond Future	4099.6900	4.0997	3725.6800	3.7257	9.123	0.0000	0.0000
2026/07/10	R209	04/02/2027	8.03 Call	Bond Future	966.6800	0.9667	1177.5000	1.1775	21.809	0.0000	0.0000
2026/07/10	R209	06/05/2027		Bond Future	8.6019	86.2809	8.4954	86.8755	1.239	0.0000	0.0000
2026/07/10	R209	06/05/2027	8.41 Call	Bond Future	2089.1800	2.0892	2378.7700	2.3788	13.861	0.0000	0.0000
2026/07/10	R209	06/05/2027	8.41 Put	Bond Future	3163.7000	3.1637	2858.6600	2.8587	9.642	0.0000	0.0000
2026/07/10	R209	06/05/2027	9.32 Call	Bond Future	5274.3600	5.2744	5710.3600	5.7104	8.266	0.0000	0.0000
2026/07/10	R209	06/05/2027	9.32 Put	Bond Future	1400.2600	1.4003	1241.6300	1.2416	11.329	0.0000	0.0000
2026/07/10	R209	06/05/2027	8.25 Put	Bond Future	3667.1700	3.6672	3334.1600	3.3342	9.081	0.0000	0.0000
2026/07/10	R209	06/05/2027	8.25 Call	Bond Future	1683.9700	1.6840	1945.5900	1.9456	15.536	0.0000	0.0000
2026/07/10	R209	05/08/2027		Bond Future	8.6383	87.9289	8.5262	88.5419	1.297	0.0000	0.0000
2026/07/10	R209	05/08/2027	8.87 Call	Bond Future	3680.3000	3.6803	4048.9100	4.0489	10.016	0.0000	0.0000
2026/07/10	R209	05/08/2027	8.87 Put	Bond Future	2430.0000	2.4300	2185.5900	2.1856	10.058	0.0000	0.0000
2026/07/10	R210	06/08/2026		Bond Future	269.9156	269.9156	269.8504	269.8504	0.024	0.0000	0.0000
2026/07/10	R210	06/08/2026	259.84 Call	Bond Future	10075.5900	10.0756	10010.4400	10.0104	0.647	0.0000	0.0000
2026/07/10	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R210	05/11/2026		Bond Future	271.3444	271.3444	271.2798	271.2798	0.024	0.0000	0.0000
2026/07/10	R210	05/11/2026	253.33 Call	Bond Future	18014.4300	18.0144	17949.7700	17.9498	0.359	0.0000	0.0000
2026/07/10	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R210	04/02/2027		Bond Future	276.5806	276.5806	276.4965	276.4965	0.030	0.0000	0.0000
2026/07/10	R210	04/02/2027	266.03 Call	Bond Future	10550.5500	10.5506	10466.5200	10.4665	0.796	0.0000	0.0000
2026/07/10	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R210	06/05/2027		Bond Future	278.2825	278.2825	278.1929	278.1929	0.032	0.0000	0.0000
2026/07/10	R210	06/05/2027	271.13 Call	Bond Future	7152.5200	7.1525	7062.8800	7.0629	1.253	0.0000	0.0000
2026/07/10	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R210	05/08/2027		Bond Future	283.6635	283.6635	283.5940	283.5940	0.025	0.0000	0.0000
2026/07/10	R210	05/08/2027	276.01 Call	Bond Future	7653.5400	7.6535	7583.9700	7.5840	0.909	0.0000	0.0000
2026/07/10	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R213	06/08/2026		Bond Future	7.9728	99.4790	7.8551	99.9124	1.476	0.0000	0.0000
2026/07/10	R213	06/08/2026	9.69 Call	Bond Future	6063.9800	6.0640	6496.6900	6.4967	7.136	0.0000	0.0000
2026/07/10	R213	06/08/2026	9.69 Put	Bond Future	1.0800	0.0011	0.3900	0.0004	63.889	0.0000	0.0000
2026/07/10	R213	05/11/2026		Bond Future	8.0069	97.7508	7.8812	98.1927	1.571	0.0000	0.0000
2026/07/10	R213	05/11/2026	8.75 Call	Bond Future	2914.2600	2.9143	3264.4700	3.2645	12.017	0.0000	0.0000
2026/07/10	R213	05/11/2026	8.75 Put	Bond Future	352.8300	0.3528	261.1300	0.2611	25.990	0.0000	0.0000
2026/07/10	R213	04/02/2027		Bond Future	8.0325	99.6140	7.8996	100.0577	1.655	0.0000	0.0000
2026/07/10	R213	04/02/2027	8.14 Call	Bond Future	1504.1000	1.5041	1738.8000	1.7388	15.604	0.0000	0.0000
2026/07/10	R213	04/02/2027	8.14 Put	Bond Future	1146.9900	1.1470	937.9500	0.9380	18.225	0.0000	0.0000
2026/07/10	R213	06/05/2027		Bond Future	8.0499	97.9704	7.9076	98.4210	1.768	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
2026/07/10	R213	06/05/2027	7.56 Call	Bond Future	699.2200	0.6992	862.3400	0.8623	23.329	0.0000	0.0000
2026/07/10	R213	06/05/2027	7.56 Put	Bond Future	2261.0300	2.2610	1973.5100	1.9735	12.716	0.0000	0.0000
2026/07/10	R213	06/05/2027	9.25 Call	Bond Future	4204.7700	4.2048	4567.7000	4.5677	8.631	0.0000	0.0000
2026/07/10	R213	06/05/2027	9.25 Put	Bond Future	504.8900	0.5049	417.1800	0.4172	17.372	0.0000	0.0000
2026/07/10	R213	06/05/2027	8.13 Put	Bond Future	1337.2400	1.3372	1120.5500	1.1206	16.204	0.0000	0.0000
2026/07/10	R213	06/05/2027	8.13 Call	Bond Future	1589.6800	1.5897	1823.6300	1.8236	14.717	0.0000	0.0000
2026/07/10	R213	05/08/2027		Bond Future	8.0769	99.8421	7.9205	100.3093	1.937	0.0000	0.0000
2026/07/10	R213	05/08/2027	8.27 Call	Bond Future	1881.1900	1.8812	2138.1600	2.1382	13.660	0.0000	0.0000
2026/07/10	R213	05/08/2027	8.27 Put	Bond Future	1308.5500	1.3086	1098.3800	1.0984	16.061	0.0000	0.0000
2026/07/10	R213	05/08/2027	8.58 Call	Bond Future	2509.9700	2.5100	2805.0000	2.8050	11.754	0.0000	0.0000
2026/07/10	R213	05/08/2027	8.58 Put	Bond Future	1026.5200	1.0265	854.4100	0.8544	16.766	0.0000	0.0000
2026/07/10	R213	05/08/2027	7.95 Put	Bond Future	1694.0000	1.6940	1444.8900	1.4449	14.705	0.0000	0.0000
2026/07/10	R213	05/08/2027	7.95 Call	Bond Future	1315.2600	1.3153	1533.2900	1.5333	16.577	0.0000	0.0000
2026/07/10	R214	06/08/2026		Bond Future	8.9546	83.1582	8.8683	83.7572	0.963	0.0000	0.0000
2026/07/10	R214	06/08/2026	11.97 Call	Bond Future	17532.3400	17.5323	18131.4200	18.1314	3.417	0.0000	0.0000
2026/07/10	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R214	05/11/2026		Bond Future	8.9972	81.3846	8.9083	81.9951	0.988	0.0000	0.0000
2026/07/10	R214	05/11/2026	10.97 Call	Bond Future	12192.6400	12.1926	12780.9900	12.7810	4.825	0.0000	0.0000
2026/07/10	R214	05/11/2026	10.97 Put	Bond Future	159.1600	0.1592	136.9700	0.1370	13.942	0.0000	0.0000
2026/07/10	R214	04/02/2027		Bond Future	9.0370	82.9358	8.9461	83.5525	1.005	0.0000	0.0000
2026/07/10	R214	04/02/2027	9.90 Call	Bond Future	6720.4600	6.7205	7183.1000	7.1831	6.884	0.0000	0.0000
2026/07/10	R214	04/02/2027	9.90 Put	Bond Future	1176.1300	1.1761	1022.0800	1.0221	13.098	0.0000	0.0000
2026/07/10	R214	06/05/2027		Bond Future	9.0732	81.2263	8.9797	81.8535	1.030	0.0000	0.0000
2026/07/10	R214	06/05/2027	8.88 Call	Bond Future	2638.1900	2.6382	2922.2600	2.9223	10.768	0.0000	0.0000
2026/07/10	R214	06/05/2027	8.88 Put	Bond Future	3942.5200	3.9425	3599.4100	3.5994	8.703	0.0000	0.0000
2026/07/10	R214	05/08/2027		Bond Future	9.1140	82.7780	9.0167	83.4237	1.068	0.0000	0.0000
2026/07/10	R214	05/08/2027	9.32 Call	Bond Future	4486.6900	4.4867	4846.7600	4.8468	8.025	0.0000	0.0000
2026/07/10	R214	05/08/2027	9.32 Put	Bond Future	3143.1800	3.1432	2857.5000	2.8575	9.089	0.0000	0.0000
2026/07/10	R248	06/08/2026	9.20 Call	Bond Future	2802.5600	2.8026	3272.9900	3.2730	16.786	0.0000	0.0000
2026/07/10	R248	06/08/2026	9.20 Put	Bond Future	869.9600	0.8700	629.6400	0.6296	27.624	0.0000	0.0000
2026/07/10	R248	06/08/2026		Bond Future	8.9886	101.6593	8.9124	102.3701	0.847	0.0000	0.0000
2026/07/10	R248	06/08/2026	12.37 Call	Bond Future	24810.1100	24.8101	25520.8600	25.5209	2.865	0.0000	0.0000
2026/07/10	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R248	06/08/2026	9.00 Call	Bond Future	1655.6700	1.6557	2007.6400	2.0076	21.258	0.0000	0.0000
2026/07/10	R248	06/08/2026	9.00 Put	Bond Future	1549.4400	1.5494	1190.6600	1.1907	23.155	0.0000	0.0000
2026/07/10	R248	06/08/2026	10.00 Call	Bond Future	8788.2500	8.7883	9471.1700	9.4712	7.771	0.0000	0.0000
2026/07/10	R248	06/08/2026	10.00 Put	Bond Future	68.3100	0.0683	40.4800	0.0405	40.741	0.0000	0.0000
2026/07/10	R248	05/11/2026		Bond Future	9.0280	99.0834	8.9497	99.8078	0.867	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	
2026/07/10	R248	05/11/2026	11.31 Call	Bond Future	17993.9800	17.9940	18697.5900	18.6976	3.910	0.0000	0.0000
2026/07/10	R248	05/11/2026	11.31 Put	Bond Future	135.3800	0.1354	114.6100	0.1146	15.342	0.0000	0.0000
2026/07/10	R248	04/02/2027		Bond Future	9.0647	100.9721	8.9849	101.7034	0.880	0.0000	0.0000
2026/07/10	R248	04/02/2027	10.11 Call	Bond Future	10194.7400	10.1947	10764.5300	10.7645	5.589	0.0000	0.0000
2026/07/10	R248	04/02/2027	10.11 Put	Bond Future	1362.8700	1.3629	1201.3200	1.2013	11.854	0.0000	0.0000
2026/07/10	R248	06/05/2027		Bond Future	9.0978	98.4662	9.0160	99.2100	0.900	0.0000	0.0000
2026/07/10	R248	06/05/2027	9.05 Call	Bond Future	4250.9200	4.2509	4611.2500	4.6113	8.477	0.0000	0.0000
2026/07/10	R248	06/05/2027	9.05 Put	Bond Future	4684.4700	4.6845	4301.0200	4.3010	8.186	0.0000	0.0000
2026/07/10	R248	05/08/2027		Bond Future	9.1351	100.3470	9.0500	101.1130	0.932	0.0000	0.0000
2026/07/10	R248	05/08/2027	9.37 Call	Bond Future	6246.3300	6.2463	6671.7700	6.6718	6.811	0.0000	0.0000
2026/07/10	R248	05/08/2027	9.37 Put	Bond Future	4179.6800	4.1797	3839.0400	3.8390	8.150	0.0000	0.0000
2026/07/10	R2R9	06/08/2026		Bond Future	8.8615	111.2068	8.7700	111.9340	1.033	0.0000	0.0000
2026/07/10	R2R9	06/08/2026	101.74 Call	Bond Future	98087.2600	98.0873	98814.5300	98.8145	0.741	0.0000	0.0000
2026/07/10	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R2R9	05/11/2026		Bond Future	8.9075	108.2651	8.8127	109.0065	1.064	0.0000	0.0000
2026/07/10	R2R9	05/11/2026	98.56 Call	Bond Future	97295.0600	97.2951	98036.4100	98.0364	0.762	0.0000	0.0000
2026/07/10	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/10	R2R9	04/02/2027		Bond Future	8.9493	110.3289	8.8521	111.0771	1.087	0.0000	0.0000
2026/07/10	R2R9	04/02/2027	9.89 Call	Bond Future	8090.0600	8.0901	8665.2100	8.6652	7.109	0.0000	0.0000
2026/07/10	R2R9	04/02/2027	9.89 Put	Bond Future	1213.6800	1.2137	1040.7000	1.0407	14.253	0.0000	0.0000
2026/07/10	R2R9	06/05/2027		Bond Future	8.9910	107.4637	8.8905	108.2244	1.118	0.0000	0.0000
2026/07/10	R2R9	06/05/2027	8.83 Call	Bond Future	3055.2600	3.0553	3409.2700	3.4093	11.587	0.0000	0.0000
2026/07/10	R2R9	06/05/2027	8.83 Put	Bond Future	4277.0300	4.2770	3870.3800	3.8704	9.508	0.0000	0.0000
2026/07/10	R2R9	06/05/2027	9.64 Call	Bond Future	6841.5800	6.8416	7353.1800	7.3532	7.478	0.0000	0.0000
2026/07/10	R2R9	06/05/2027	9.64 Put	Bond Future	2105.7300	2.1057	1856.6700	1.8567	11.828	0.0000	0.0000
2026/07/10	R2R9	06/05/2027	8.94 Put	Bond Future	3869.6000	3.8696	3484.2700	3.4843	9.958	0.0000	0.0000
2026/07/10	R2R9	06/05/2027	8.94 Call	Bond Future	3484.8700	3.4849	3860.2000	3.8602	10.770	0.0000	0.0000
2026/07/10	R2R9	05/08/2027		Bond Future	9.0382	109.5158	8.9328	110.2997	1.166	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	9.26 Call	Bond Future	5073.5200	5.0735	5516.3500	5.5164	8.728	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	9.26 Put	Bond Future	3449.1000	3.4491	3107.9600	3.1080	9.891	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	9.68 Call	Bond Future	7130.1500	7.1302	7643.1500	7.6432	7.195	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	9.68 Put	Bond Future	2523.5200	2.5235	2252.5500	2.2526	10.738	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	8.90 Put	Bond Future	4596.2300	4.5962	4185.8000	4.1858	8.930	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	8.90 Call	Bond Future	3566.8700	3.5669	3940.4100	3.9404	10.472	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	9.53 Call	Bond Future	6369.1100	6.3691	6856.1700	6.8562	7.647	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	9.53 Put	Bond Future	2813.8000	2.8138	2516.8900	2.5169	10.552	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	8.82 Put	Bond Future	4903.6700	4.9037	4479.0200	4.4790	8.660	0.0000	0.0000
2026/07/10	R2R9	05/08/2027	8.82 Call	Bond Future	3271.9500	3.2720	3631.2700	3.6313	10.982	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
2026/07/10	R4R2	06/08/2026		Bond Future	9.0165	112.8824	8.9301	113.6516	0.958	0.0000
2026/07/10	R4R2	06/08/2026	102.06 Call	Bond Future	99465.1400	99.4651	100234.2900	100.2343	0.773	0.0000
2026/07/10	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/10	R4R2	05/11/2026		Bond Future	9.0627	109.8455	8.9735	110.6294	0.985	0.0000
2026/07/10	R4R2	05/11/2026	98.76 Call	Bond Future	98622.9100	98.6229	99406.7700	99.4068	0.795	0.0000
2026/07/10	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/10	R4R2	04/02/2027		Bond Future	9.1052	111.9394	9.0139	112.7307	1.003	0.0000
2026/07/10	R4R2	04/02/2027	10.13 Call	Bond Future	9648.0200	9.6480	10265.5500	10.2656	6.401	0.0000
2026/07/10	R4R2	04/02/2027	10.13 Put	Bond Future	1316.9700	1.3170	1143.2000	1.1432	13.195	0.0000
2026/07/10	R4R2	06/05/2027		Bond Future	9.1475	108.9790	9.0534	109.7837	1.029	0.0000
2026/07/10	R4R2	06/05/2027	9.00 Call	Bond Future	3577.6100	3.5776	3950.0800	3.9501	10.411	0.0000
2026/07/10	R4R2	06/05/2027	9.00 Put	Bond Future	4842.9900	4.8430	4410.7300	4.4107	8.925	0.0000
2026/07/10	R4R2	05/08/2027		Bond Future	9.1947	111.0599	9.0964	111.8890	1.069	0.0000
2026/07/10	R4R2	05/08/2027	9.44 Call	Bond Future	5943.7600	5.9438	6414.9400	6.4149	7.927	0.0000
2026/07/10	R4R2	05/08/2027	9.44 Put	Bond Future	3915.2600	3.9153	3557.3900	3.5574	9.140	0.0000
2026/07/10	RR87	06/08/2026		Bond Future	7.3358	100.8449	7.2400	100.8787	1.306	0.0000
2026/07/10	RR87	06/08/2026	6.53 Call	Bond Future	0.0002	0.0000	0.0020	0.0000	804.545	0.0000
2026/07/10	RR87	06/08/2026	6.53 Put	Bond Future	284.9702	0.2850	251.1720	0.2512	11.860	0.0000
2026/07/10	RR87	05/11/2026		Bond Future	7.0045	102.6920	6.6983	102.7271	4.371	0.0000
2026/07/10	RR87	05/11/2026	5.27 Call	Bond Future	0.0001	0.0000	0.1302	0.0001	118,245.455	0.0000
2026/07/10	RR87	05/11/2026	5.27 Put	Bond Future	198.8901	0.1989	163.9702	0.1640	17.557	0.0000
2026/07/10	RR88	06/08/2026		Bond Future	7.5548	104.4270	7.4591	104.5416	1.267	0.0000
2026/07/10	RR88	06/08/2026	6.79 Call	Bond Future	0.0131	0.0000	0.0588	0.0001	350.459	0.0000
2026/07/10	RR88	06/08/2026	6.79 Put	Bond Future	919.8131	0.9198	805.2888	0.8053	12.451	0.0000
2026/07/10	RR88	05/11/2026		Bond Future	7.5633	105.7034	7.4443	105.8274	1.573	0.0000
2026/07/10	RR88	05/11/2026	6.71 Call	Bond Future	7.8211	0.0078	14.4478	0.0144	84.728	0.0000
2026/07/10	RR88	05/11/2026	6.71 Put	Bond Future	901.4511	0.9015	784.0678	0.7841	13.022	0.0000
2026/07/10	RR88	04/02/2027		Bond Future	7.5166	103.8708	7.3698	103.9940	1.952	0.0000
2026/07/10	RR88	04/02/2027	7.78 Call	Bond Future	427.4955	0.4275	500.7255	0.5007	17.130	0.0000
2026/07/10	RR88	04/02/2027	7.78 Put	Bond Future	206.8855	0.2069	156.8755	0.1569	24.173	0.0000
2026/07/10	RR88	06/05/2027		Bond Future	7.4212	105.8618	7.2151	105.9857	2.778	0.0000
2026/07/10	RR88	06/05/2027	7.89 Call	Bond Future	435.7078	0.4357	516.6786	0.5167	18.584	0.0000
2026/07/10	RR88	06/05/2027	7.89 Put	Bond Future	155.0378	0.1550	112.1086	0.1121	27.690	0.0000
2026/07/10	RR88	05/08/2027		Bond Future	7.2042	102.5775	6.8322	102.7122	5.164	0.0000
2026/07/10	RR88	05/08/2027	8.07 Call	Bond Future	388.6157	0.3886	491.0705	0.4911	26.364	0.0000
2026/07/10	RR88	05/08/2027	8.07 Put	Bond Future	76.5457	0.0765	44.3205	0.0443	42.099	0.0000
2026/07/10	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
2026/07/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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