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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/07/2026 TO 15/07/2026

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
2026/07/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/15	2029	06/08/2026		Bond Future	152.2123	152.2123	151.8601	151.8601	0.231	0.0000
2026/07/15	2029	06/08/2026	144.10 Call	Bond Future	8112.2900	8.1123	7760.0900	7.7601	4.342	0.0000
2026/07/15	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2029	05/11/2026		Bond Future	153.5344	153.5344	153.1745	153.1745	0.234	0.0000
2026/07/15	2029	05/11/2026	147.56 Call	Bond Future	5974.4300	5.9744	5614.5100	5.6145	6.024	0.0000
2026/07/15	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/15	2029	04/02/2027		Bond Future	156.4866	156.4866	156.1194	156.1194	0.235	0.0000
2026/07/15	2029	04/02/2027	149.72 Call	Bond Future	6766.6000	6.7666	6399.3800	6.3994	5.427	0.0000
2026/07/15	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2029	06/05/2027		Bond Future	157.9831	157.9831	157.6092	157.6092	0.237	0.0000
2026/07/15	2029	06/05/2027	153.32 Call	Bond Future	4663.1400	4.6631	4289.2400	4.2892	8.018	0.0000
2026/07/15	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2029	05/08/2027		Bond Future	161.0512	161.0512	160.6707	160.6707	0.236	0.0000
2026/07/15	2029	05/08/2027	156.72 Call	Bond Future	4331.1600	4.3312	3950.7400	3.9507	8.783	0.0000
2026/07/15	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2030	06/08/2026	7.21 Put	Bond Future	1862.9200	1.8629	1796.9800	1.7970	3.540	0.0000
2026/07/15	2030	06/08/2026	7.21 Call	Bond Future	6.0100	0.0060	6.3900	0.0064	6.323	0.0000
2026/07/15	2030	06/08/2026	7.71 Put	Bond Future	572.4200	0.5724	523.0300	0.5230	8.628	0.0000
2026/07/15	2030	06/08/2026	7.71 Call	Bond Future	233.9900	0.2340	250.9200	0.2509	7.235	0.0000
2026/07/15	2030	06/08/2026	8.06 Call	Bond Future	865.1800	0.8652	908.6600	0.9087	5.026	0.0000
2026/07/15	2030	06/08/2026	8.06 Put	Bond Future	157.1500	0.1572	134.3100	0.1343	14.534	0.0000
2026/07/15	2030	06/08/2026		Bond Future	7.8227	100.7857	7.8006	100.8520	0.283	0.0000
2026/07/15	2030	06/08/2026	9.22 Call	Bond Future	4082.7400	4.0827	4148.8100	4.1488	1.618	0.0000
2026/07/15	2030	06/08/2026	9.22 Put	Bond Future	0.7400	0.0007	0.4900	0.0005	33.784	0.0000
2026/07/15	2030	05/11/2026		Bond Future	7.8451	102.6320	7.8214	102.6986	0.302	0.0000
2026/07/15	2030	05/11/2026	8.39 Call	Bond Future	1846.6100	1.8466	1894.2300	1.8942	2.579	0.0000
2026/07/15	2030	05/11/2026	8.39 Put	Bond Future	330.0500	0.3301	310.9900	0.3110	5.775	0.0000
2026/07/15	2030	04/02/2027		Bond Future	7.8550	100.5735	7.8291	100.6412	0.329	0.0000
2026/07/15	2030	04/02/2027	7.82 Call	Bond Future	898.3600	0.8984	929.5400	0.9295	3.471	0.0000
2026/07/15	2030	04/02/2027	7.82 Put	Bond Future	989.8200	0.9898	953.3600	0.9534	3.683	0.0000
2026/07/15	2030	06/05/2027		Bond Future	7.8718	102.4998	7.8432	102.5689	0.363	0.0000
2026/07/15	2030	06/05/2027	7.27 Call	Bond Future	401.4600	0.4015	419.4300	0.4194	4.476	0.0000
2026/07/15	2030	06/05/2027	7.27 Put	Bond Future	1868.7900	1.8688	1817.7200	1.8177	2.733	0.0000
2026/07/15	2030	05/08/2027		Bond Future	7.8990	100.4574	7.8670	100.5283	0.406	0.0000
2026/07/15	2030	05/08/2027	8.11 Call	Bond Future	1376.3300	1.3763	1415.6700	1.4157	2.858	0.0000
2026/07/15	2030	05/08/2027	8.11 Put	Bond Future	911.7900	0.9118	880.2900	0.8803	3.455	0.0000
2026/07/15	2031	06/08/2026		Bond Future	117.2444	117.2444	117.1009	117.1009	0.122	0.0000
2026/07/15	2031	06/08/2026	113.81 Call	Bond Future	3434.6300	3.4346	3291.1800	3.2912	4.177	0.0000
2026/07/15	2031	06/08/2026	113.81 Put	Bond Future	0.2600	0.0003	0.3200	0.0003	23.077	0.0000
2026/07/15	2031	05/11/2026		Bond Future	119.4207	119.4207	119.2735	119.2735	0.123	0.0000
2026/07/15	2031	05/11/2026	111.49 Call	Bond Future	7930.6700	7.9307	7783.5100	7.7835	1.856	0.0000
2026/07/15	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2026/07/15	2031	04/02/2027		Bond Future	119.2135	119.2135	119.0635	119.0635	0.126	0.0000
2026/07/15	2031	04/02/2027	116.18 Call	Bond Future	3146.4900	3.1465	3011.0800	3.0111	4.304	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
2026/07/15	2031	04/02/2027	116.18 Put	Bond Future	113.0400	0.1130	127.5800	0.1276	12.863	0.0000	0.0000
2026/07/15	2031	06/05/2027		Bond Future	121.5241	121.5241	121.3714	121.3714	0.126	0.0000	0.0000
2026/07/15	2031	06/05/2027	116.87 Call	Bond Future	4693.6700	4.6937	4546.5400	4.5465	3.135	0.0000	0.0000
2026/07/15	2031	06/05/2027	116.87 Put	Bond Future	39.5800	0.0396	45.1800	0.0452	14.149	0.0000	0.0000
2026/07/15	2031	05/08/2027		Bond Future	121.3229	121.3229	121.1685	121.1685	0.127	0.0000	0.0000
2026/07/15	2031	05/08/2027	121.41 Call	Bond Future	1073.7400	1.0737	998.0000	0.9980	7.054	0.0000	0.0000
2026/07/15	2031	05/08/2027	121.41 Put	Bond Future	1160.8400	1.1608	1239.5200	1.2395	6.778	0.0000	0.0000
2026/07/15	2032	06/08/2026		Bond Future	8.1178	103.5928	8.1163	103.5995	0.018	0.0000	0.0000
2026/07/15	2032	06/08/2026	10.12 Call	Bond Future	8475.5300	8.4755	8482.1900	8.4822	0.079	0.0000	0.0000
2026/07/15	2032	06/08/2026	10.12 Put	Bond Future	0.1200	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2026/07/15	2032	05/11/2026		Bond Future	8.1530	101.3310	8.1516	101.3370	0.017	0.0000	0.0000
2026/07/15	2032	05/11/2026	9.16 Call	Bond Future	4508.1100	4.5081	4509.3800	4.5094	0.028	0.0000	0.0000
2026/07/15	2032	05/11/2026	9.16 Put	Bond Future	287.6300	0.2876	282.9100	0.2829	1.641	0.0000	0.0000
2026/07/15	2032	04/02/2027		Bond Future	8.1821	103.2556	8.1807	103.2614	0.017	0.0000	0.0000
2026/07/15	2032	04/02/2027	8.48 Call	Bond Future	2380.4300	2.3804	2380.0800	2.3801	0.015	0.0000	0.0000
2026/07/15	2032	04/02/2027	8.48 Put	Bond Future	1157.4500	1.1575	1151.2600	1.1513	0.535	0.0000	0.0000
2026/07/15	2032	06/05/2027		Bond Future	8.2089	101.0727	8.2074	101.0787	0.019	0.0000	0.0000
2026/07/15	2032	06/05/2027	7.80 Call	Bond Future	1054.6300	1.0546	1054.0600	1.0541	0.054	0.0000	0.0000
2026/07/15	2032	06/05/2027	7.80 Put	Bond Future	2692.6200	2.6926	2686.0200	2.6860	0.245	0.0000	0.0000
2026/07/15	2032	05/08/2027		Bond Future	8.2421	103.0115	8.2403	103.0181	0.021	0.0000	0.0000
2026/07/15	2032	05/08/2027	8.42 Call	Bond Future	2365.1400	2.3651	2366.3000	2.3663	0.049	0.0000	0.0000
2026/07/15	2032	05/08/2027	8.42 Put	Bond Future	1693.0500	1.6931	1687.5800	1.6876	0.323	0.0000	0.0000
2026/07/15	2033	06/08/2026		Bond Future	148.2843	148.2843	147.2903	147.2903	0.670	0.0000	0.0000
2026/07/15	2033	06/08/2026	134.25 Call	Bond Future	14034.3300	14.0343	13040.2700	13.0403	7.083	0.0000	0.0000
2026/07/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2033	05/11/2026		Bond Future	149.4299	149.4299	148.4162	148.4162	0.678	0.0000	0.0000
2026/07/15	2033	05/11/2026	137.26 Call	Bond Future	12169.8800	12.1699	11156.1900	11.1562	8.329	0.0000	0.0000
2026/07/15	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2033	04/02/2027		Bond Future	152.3031	152.3031	151.2696	151.2696	0.679	0.0000	0.0000
2026/07/15	2033	04/02/2027	142.71 Call	Bond Future	9593.1300	9.5931	8559.6400	8.5596	10.773	0.0000	0.0000
2026/07/15	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2033	06/05/2027		Bond Future	153.6127	153.6127	152.5595	152.5595	0.686	0.0000	0.0000
2026/07/15	2033	06/05/2027	151.21 Call	Bond Future	2402.6800	2.4027	1349.5300	1.3495	43.832	0.0000	0.0000
2026/07/15	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2033	05/08/2027		Bond Future	156.5959	156.5959	155.5230	155.5230	0.685	0.0000	0.0000
2026/07/15	2033	05/08/2027	153.15 Call	Bond Future	3445.9300	3.4459	2373.0300	2.3730	31.135	0.0000	0.0000
2026/07/15	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
2026/07/15	2037	06/08/2026	11.30 Call	Bond Future	15823.9400	15.8239	15869.9300	15.8699	0.291	0.0000	0.0000
2026/07/15	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2037	06/08/2026	10.70 Call	Bond Future	12541.4200	12.5414	12587.3500	12.5874	0.366	0.0000	0.0000
2026/07/15	2037	06/08/2026	10.70 Put	Bond Future	0.1800	0.0002	0.1200	0.0001	33.333	0.0000	0.0000
2026/07/15	2037	06/08/2026	10.02 Put	Bond Future	4.8300	0.0048	3.7500	0.0038	22.360	0.0000	0.0000
2026/07/15	2037	06/08/2026	10.02 Call	Bond Future	8608.4800	8.6085	8653.3900	8.6534	0.522	0.0000	0.0000
2026/07/15	2037	06/08/2026		Bond Future	8.6642	99.1564	8.6574	99.2024	0.079	0.0000	0.0000
2026/07/15	2037	06/08/2026	11.71 Call	Bond Future	17969.4500	17.9695	18015.4400	18.0154	0.256	0.0000	0.0000
2026/07/15	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2037	06/08/2026	9.30 Call	Bond Future	4264.1600	4.2642	4298.1100	4.2981	0.796	0.0000	0.0000
2026/07/15	2037	06/08/2026	9.30 Put	Bond Future	98.7300	0.0987	86.6900	0.0867	12.195	0.0000	0.0000
2026/07/15	2037	05/11/2026	10.83 Call	Bond Future	12919.1600	12.9192	12961.8000	12.9618	0.330	0.0000	0.0000
2026/07/15	2037	05/11/2026	10.83 Put	Bond Future	79.6100	0.0796	76.3400	0.0763	4.108	0.0000	0.0000
2026/07/15	2037	05/11/2026	10.23 Call	Bond Future	9687.2900	9.6873	9725.7200	9.7257	0.397	0.0000	0.0000
2026/07/15	2037	05/11/2026	10.23 Put	Bond Future	231.6300	0.2316	224.1500	0.2242	3.229	0.0000	0.0000
2026/07/15	2037	05/11/2026	9.46 Put	Bond Future	681.6400	0.6816	665.3200	0.6653	2.394	0.0000	0.0000
2026/07/15	2037	05/11/2026	9.46 Call	Bond Future	5526.1000	5.5261	5555.6900	5.5557	0.535	0.0000	0.0000
2026/07/15	2037	05/11/2026		Bond Future	8.7037	100.9729	8.6968	101.0188	0.080	0.0000	0.0000
2026/07/15	2037	05/11/2026	10.62 Call	Bond Future	11801.5300	11.8015	11842.7500	11.8428	0.349	0.0000	0.0000
2026/07/15	2037	05/11/2026	10.62 Put	Bond Future	126.2800	0.1263	121.5900	0.1216	3.714	0.0000	0.0000
2026/07/15	2037	04/02/2027		Bond Future	8.7398	98.6324	8.7326	98.6790	0.082	0.0000	0.0000
2026/07/15	2037	04/02/2027	9.51 Call	Bond Future	5986.8000	5.9868	6016.2100	6.0162	0.491	0.0000	0.0000
2026/07/15	2037	04/02/2027	9.51 Put	Bond Future	1144.5400	1.1445	1127.4000	1.1274	1.498	0.0000	0.0000
2026/07/15	2037	04/02/2027	9.81 Call	Bond Future	7488.6700	7.4887	7521.4200	7.5214	0.437	0.0000	0.0000
2026/07/15	2037	04/02/2027	9.81 Put	Bond Future	846.1200	0.8461	832.3200	0.8323	1.631	0.0000	0.0000
2026/07/15	2037	04/02/2027	9.31 Call	Bond Future	5026.4900	5.0265	5053.2500	5.0533	0.532	0.0000	0.0000
2026/07/15	2037	04/02/2027	9.31 Put	Bond Future	1410.6300	1.4106	1390.8400	1.3908	1.403	0.0000	0.0000
2026/07/15	2037	04/02/2027	8.44 Put	Bond Future	3648.7600	3.6488	3614.5300	3.6145	0.938	0.0000	0.0000
2026/07/15	2037	04/02/2027	8.44 Call	Bond Future	1674.7400	1.6747	1687.0600	1.6871	0.736	0.0000	0.0000
2026/07/15	2037	06/05/2027		Bond Future	8.7797	100.5215	8.7722	100.5690	0.085	0.0000	0.0000
2026/07/15	2037	06/05/2027	8.58 Call	Bond Future	2388.5600	2.3886	2404.8600	2.4049	0.682	0.0000	0.0000
2026/07/15	2037	06/05/2027	8.58 Put	Bond Future	3672.5900	3.6726	3641.3700	3.6414	0.850	0.0000	0.0000
2026/07/15	2037	05/08/2027		Bond Future	8.8252	98.1904	8.8174	98.2394	0.089	0.0000	0.0000
2026/07/15	2037	05/08/2027	9.05 Call	Bond Future	4206.7200	4.2067	4230.7800	4.2308	0.572	0.0000	0.0000
2026/07/15	2037	05/08/2027	9.05 Put	Bond Future	2816.0800	2.8161	2791.2300	2.7912	0.882	0.0000	0.0000
2026/07/15	2038	06/08/2026		Bond Future	161.9987	161.9987	161.3417	161.3417	0.406	0.0000	0.0000
2026/07/15	2038	06/08/2026	144.72 Call	Bond Future	17278.7100	17.2787	16621.7200	16.6217	3.802	0.0000	0.0000
2026/07/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/15	2038	05/11/2026		Bond Future	165.0056	165.0056	164.3353	164.3353	0.406	0.0000
2026/07/15	2038	05/11/2026	146.31 Call	Bond Future	18695.5900	18.6956	18025.2500	18.0253	3.586	0.0000
2026/07/15	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2038	04/02/2027		Bond Future	165.9055	165.9055	165.2221	165.2221	0.412	0.0000
2026/07/15	2038	04/02/2027	153.83 Call	Bond Future	12075.5100	12.0755	11392.1400	11.3921	5.659	0.0000
2026/07/15	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2038	06/05/2027		Bond Future	169.1213	169.1213	168.4247	168.4247	0.412	0.0000
2026/07/15	2038	06/05/2027	166.10 Call	Bond Future	3021.2500	3.0213	2324.6800	2.3247	23.056	0.0000
2026/07/15	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2038	05/08/2027		Bond Future	170.0805	170.0805	169.3721	169.3721	0.417	0.0000
2026/07/15	2038	05/08/2027	169.13 Call	Bond Future	950.4900	0.9505	242.0500	0.2421	74.534	0.0000
2026/07/15	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2040	06/08/2026		Bond Future	8.9653	100.5559	8.9483	100.6878	0.190	0.0000
2026/07/15	2040	06/08/2026	12.19 Call	Bond Future	21122.0500	21.1221	21253.9300	21.2539	0.624	0.0000
2026/07/15	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	2040	06/08/2026	9.20 Call	Bond Future	2351.9400	2.3519	2425.1500	2.4252	3.113	0.0000
2026/07/15	2040	06/08/2026	9.20 Put	Bond Future	556.8600	0.5569	498.1900	0.4982	10.536	0.0000
2026/07/15	2040	05/11/2026		Bond Future	9.0094	102.3980	8.9920	102.5314	0.194	0.0000
2026/07/15	2040	05/11/2026	11.06 Call	Bond Future	14218.5400	14.2185	14343.5700	14.3436	0.879	0.0000
2026/07/15	2040	05/11/2026	11.06 Put	Bond Future	146.1600	0.1462	137.7200	0.1377	5.774	0.0000
2026/07/15	2040	05/11/2026	11.27 Call	Bond Future	15444.8800	15.4449	15572.4200	15.5724	0.826	0.0000
2026/07/15	2040	05/11/2026	11.27 Put	Bond Future	94.9700	0.0950	89.0400	0.0890	6.244	0.0000
2026/07/15	2040	05/11/2026	10.67 Call	Bond Future	11873.3200	11.8733	11993.5900	11.9936	1.013	0.0000
2026/07/15	2040	05/11/2026	10.67 Put	Bond Future	248.8100	0.2488	235.6100	0.2356	5.305	0.0000
2026/07/15	2040	05/11/2026	9.91 Put	Bond Future	689.5100	0.6895	659.1500	0.6592	4.403	0.0000
2026/07/15	2040	05/11/2026	9.91 Call	Bond Future	7246.6500	7.2467	7349.7600	7.3498	1.423	0.0000
2026/07/15	2040	04/02/2027		Bond Future	9.0510	99.8341	9.0330	99.9699	0.199	0.0000
2026/07/15	2040	04/02/2027	9.93 Call	Bond Future	7580.2000	7.5802	7678.8900	7.6789	1.302	0.0000
2026/07/15	2040	04/02/2027	9.93 Put	Bond Future	1262.4700	1.2625	1225.4200	1.2254	2.935	0.0000
2026/07/15	2040	04/02/2027	10.17 Call	Bond Future	8947.6600	8.9477	9052.7300	9.0527	1.174	0.0000
2026/07/15	2040	04/02/2027	10.17 Put	Bond Future	1003.6100	1.0036	972.9400	0.9729	3.056	0.0000
2026/07/15	2040	04/02/2027	9.67 Call	Bond Future	6139.3000	6.1393	6229.5600	6.2296	1.470	0.0000
2026/07/15	2040	04/02/2027	9.67 Put	Bond Future	1630.0200	1.6300	1584.5400	1.5845	2.790	0.0000
2026/07/15	2040	04/02/2027	8.78 Put	Bond Future	4176.0000	4.1760	4088.8400	4.0888	2.087	0.0000
2026/07/15	2040	04/02/2027	8.78 Call	Bond Future	2106.9400	2.1069	2155.5200	2.1555	2.306	0.0000
2026/07/15	2040	06/05/2027		Bond Future	9.0960	101.7462	9.0774	101.8846	0.205	0.0000
2026/07/15	2040	06/05/2027	8.88 Call	Bond Future	2822.8700	2.8229	2879.0000	2.8790	1.988	0.0000
2026/07/15	2040	06/05/2027	8.88 Put	Bond Future	4442.6800	4.4427	4360.3900	4.3604	1.852	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	
2026/07/15	2040	05/08/2027		Bond Future			9.1463	99.1880		9.1270	99.3295	0.212	0.0000	0.0000
2026/07/15	2040	05/08/2027	9.33 Call	Bond Future			4847.0700	4.8471		4923.0100	4.9230	1.567	0.0000	0.0000
2026/07/15	2040	05/08/2027	9.33 Put	Bond Future			3519.8000	3.5198		3454.2300	3.4542	1.863	0.0000	0.0000
2026/07/15	2043	06/08/2026		Bond Future			125.5933	125.5933		125.7016	125.7016	0.086	0.0000	0.0000
2026/07/15	2043	06/08/2026	110.88 Call	Bond Future			14713.2812	14.7133		14821.5706	14.8216	0.736	0.0000	0.0000
2026/07/15	2043	06/08/2026	110.88 Put	Bond Future			0.0012	0.0000		0.0006	0.0000	51.304	0.0000	0.0000
2026/07/15	2043	05/11/2026		Bond Future			127.9245	127.9245		128.0339	128.0339	0.085	0.0000	0.0000
2026/07/15	2043	05/11/2026	112.84 Call	Bond Future			15095.6910	15.0957		15204.0613	15.2041	0.718	0.0000	0.0000
2026/07/15	2043	05/11/2026	112.84 Put	Bond Future			11.1610	0.0112		10.1713	0.0102	8.868	0.0000	0.0000
2026/07/15	2043	04/02/2027		Bond Future			127.4353	127.4353		127.5468	127.5468	0.087	0.0000	0.0000
2026/07/15	2043	04/02/2027	117.63 Call	Bond Future			10161.5027	10.1615		10259.4823	10.2595	0.964	0.0000	0.0000
2026/07/15	2043	04/02/2027	117.63 Put	Bond Future			356.1827	0.3562		342.6923	0.3427	3.787	0.0000	0.0000
2026/07/15	2043	06/05/2027		Bond Future			129.9053	129.9053		130.0191	130.0191	0.088	0.0000	0.0000
2026/07/15	2043	06/05/2027	127.48 Call	Bond Future			4920.3662	4.9204		4985.3669	4.9854	1.321	0.0000	0.0000
2026/07/15	2043	06/05/2027	127.48 Put	Bond Future			2495.0962	2.4951		2446.3069	2.4463	1.955	0.0000	0.0000
2026/07/15	2043	05/08/2027		Bond Future			129.4111	129.4111		129.5285	129.5285	0.091	0.0000	0.0000
2026/07/15	2043	05/08/2027	129.56 Call	Bond Future			3850.5655	3.8506		3905.5428	3.9055	1.428	0.0000	0.0000
2026/07/15	2043	05/08/2027	129.56 Put	Bond Future			3999.5055	3.9995		3937.0828	3.9371	1.561	0.0000	0.0000
2026/07/15	2044	06/08/2026		Bond Future			9.0794	97.4205		9.0676	97.5213	0.131	0.0000	0.0000
2026/07/15	2044	06/08/2026	12.42 Call	Bond Future			23090.9000	23.0909		23191.7000	23.1917	0.437	0.0000	0.0000
2026/07/15	2044	06/08/2026	12.42 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2044	06/08/2026	9.25 Call	Bond Future			2209.2700	2.2093		2249.7400	2.2497	1.832	0.0000	0.0000
2026/07/15	2044	06/08/2026	9.25 Put	Bond Future			776.6800	0.7767		716.3500	0.7164	7.768	0.0000	0.0000
2026/07/15	2044	06/08/2026	9.00 Call	Bond Future			1009.1700	1.0092		1024.0700	1.0241	1.476	0.0000	0.0000
2026/07/15	2044	06/08/2026	9.00 Put	Bond Future			1687.2800	1.6873		1601.3800	1.6014	5.091	0.0000	0.0000
2026/07/15	2044	06/08/2026	9.75 Call	Bond Future			5582.9700	5.5830		5665.3300	5.6653	1.475	0.0000	0.0000
2026/07/15	2044	06/08/2026	9.75 Put	Bond Future			129.6800	0.1297		111.2400	0.1112	14.220	0.0000	0.0000
2026/07/15	2044	05/11/2026	9.50 Call	Bond Future			4707.0900	4.7071		4764.8700	4.7649	1.228	0.0000	0.0000
2026/07/15	2044	05/11/2026	9.50 Put	Bond Future			1603.7100	1.6037		1559.7600	1.5598	2.741	0.0000	0.0000
2026/07/15	2044	05/11/2026		Bond Future			9.1215	99.2051		9.1094	99.3069	0.133	0.0000	0.0000
2026/07/15	2044	05/11/2026	11.34 Call	Bond Future			16353.4300	16.3534		16449.1400	16.4491	0.585	0.0000	0.0000
2026/07/15	2044	05/11/2026	11.34 Put	Bond Future			121.3000	0.1213		115.2800	0.1153	4.963	0.0000	0.0000
2026/07/15	2044	04/02/2027		Bond Future			9.1612	96.7059		9.1487	96.8093	0.136	0.0000	0.0000
2026/07/15	2044	04/02/2027	10.18 Call	Bond Future			9196.4600	9.1965		9271.9700	9.2720	0.821	0.0000	0.0000
2026/07/15	2044	04/02/2027	10.18 Put	Bond Future			1259.4400	1.2594		1231.5300	1.2315	2.216	0.0000	0.0000
2026/07/15	2044	06/05/2027		Bond Future			9.2037	98.5581		9.1908	98.6636	0.139	0.0000	0.0000
2026/07/15	2044	06/05/2027	9.08 Call	Bond Future			3550.8800	3.5509		3594.9300	3.5949	1.241	0.0000	0.0000
2026/07/15	2044	06/05/2027	9.08 Put	Bond Future			4574.6600	4.5747		4513.2400	4.5132	1.343	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
2026/07/15	2044	05/08/2027		Bond Future	9.2507	96.0640	9.2374	96.1720	0.144	0.0000	0.0000
2026/07/15	2044	05/08/2027	9.44 Call	Bond Future	5467.1100	5.4671	5523.5000	5.5235	1.031	0.0000	0.0000
2026/07/15	2044	05/08/2027	9.44 Put	Bond Future	3949.6000	3.9496	3898.0100	3.8980	1.306	0.0000	0.0000
2026/07/15	2046	06/08/2026		Bond Future	145.5286	145.5286	144.1760	144.1760	0.929	0.0000	0.0000
2026/07/15	2046	06/08/2026	122.38 Call	Bond Future	23148.5900	23.1486	21795.9500	21.7960	5.843	0.0000	0.0000
2026/07/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2046	05/11/2026		Bond Future	145.8679	145.8679	144.4892	144.4892	0.945	0.0000	0.0000
2026/07/15	2046	05/11/2026	125.48 Call	Bond Future	20387.8800	20.3879	19009.1900	19.0092	6.762	0.0000	0.0000
2026/07/15	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2046	04/02/2027		Bond Future	148.6726	148.6726	147.2671	147.2671	0.945	0.0000	0.0000
2026/07/15	2046	04/02/2027	131.09 Call	Bond Future	17582.6000	17.5826	16177.0600	16.1771	7.994	0.0000	0.0000
2026/07/15	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2046	06/05/2027		Bond Future	149.1398	149.1398	147.7075	147.7075	0.960	0.0000	0.0000
2026/07/15	2046	06/05/2027	148.99 Call	Bond Future	149.7800	0.1498	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/15	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	1282.4800	1.2825	100.000	0.0000	0.0000
2026/07/15	2046	05/08/2027		Bond Future	152.0355	152.0355	150.5761	150.5761	0.960	0.0000	0.0000
2026/07/15	2046	05/08/2027	149.17 Call	Bond Future	2865.4800	2.8655	1406.1400	1.4061	50.928	0.0000	0.0000
2026/07/15	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2050	06/08/2026		Bond Future	147.5756	147.5756	145.7157	145.7157	1.260	0.0000	0.0000
2026/07/15	2050	06/08/2026	123.27 Call	Bond Future	24305.6100	24.3056	22445.6800	22.4457	7.652	0.0000	0.0000
2026/07/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2050	05/11/2026		Bond Future	150.3146	150.3146	148.4191	148.4191	1.261	0.0000	0.0000
2026/07/15	2050	05/11/2026	123.84 Call	Bond Future	26474.6300	26.4746	24579.0800	24.5791	7.160	0.0000	0.0000
2026/07/15	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2050	04/02/2027		Bond Future	150.6752	150.6752	148.7430	148.7430	1.282	0.0000	0.0000
2026/07/15	2050	04/02/2027	132.39 Call	Bond Future	18285.2000	18.2852	16353.0000	16.3530	10.567	0.0000	0.0000
2026/07/15	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2050	06/05/2027		Bond Future	153.5956	153.5956	151.6262	151.6262	1.282	0.0000	0.0000
2026/07/15	2050	06/05/2027	150.46 Call	Bond Future	3135.6400	3.1356	1166.2100	1.1662	62.808	0.0000	0.0000
2026/07/15	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	2050	05/08/2027		Bond Future	153.9895	153.9895	151.9833	151.9833	1.303	0.0000	0.0000
2026/07/15	2050	05/08/2027	152.97 Call	Bond Future	1019.5300	1.0195	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/15	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	986.7400	0.9867	100.000	0.0000	0.0000
2026/07/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	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	
2026/07/15	AL37	06/08/2026		Index Future	1297.9900	1297.9900	1298.4050	1298.4050	0.032	0.0000	0.0000
2026/07/15	AL37	05/11/2026		Index Future	1322.0170	1322.0170	1322.4360	1322.4360	0.032	0.0000	0.0000
2026/07/15	AL37	04/02/2027		Index Future	1347.1200	1347.1200	1347.5450	1347.5450	0.032	0.0000	0.0000
2026/07/15	AL37	06/05/2027		Index Future	1372.9250	1372.9250	1373.3590	1373.3590	0.032	0.0000	0.0000
2026/07/15	AL37	05/08/2027		Index Future	1399.0170	1399.0170	1399.4610	1399.4610	0.032	0.0000	0.0000
2026/07/15	AL7T	06/08/2026		Index Future	1693.7380	1693.7380	1694.5920	1694.5920	0.050	0.0000	0.0000
2026/07/15	AL7T	05/11/2026		Index Future	1725.0900	1725.0900	1725.9550	1725.9550	0.050	0.0000	0.0000
2026/07/15	AL7T	04/02/2027		Index Future	1757.8460	1757.8460	1758.7260	1758.7260	0.050	0.0000	0.0000
2026/07/15	AL7T	06/05/2027		Index Future	1791.5200	1791.5200	1792.4170	1792.4170	0.050	0.0000	0.0000
2026/07/15	AL7T	05/08/2027		Index Future	1825.5670	1825.5670	1826.4840	1826.4840	0.050	0.0000	0.0000
2026/07/15	ALBI	06/08/2026		Index Future	1430.1460	1430.1460	1431.0680	1431.0680	0.064	0.0000	0.0000
2026/07/15	ALBI	05/11/2026		Index Future	1456.6190	1456.6190	1457.5550	1457.5550	0.064	0.0000	0.0000
2026/07/15	ALBI	04/02/2027		Index Future	1484.2780	1484.2780	1485.2300	1485.2300	0.064	0.0000	0.0000
2026/07/15	ALBI	06/05/2027		Index Future	1512.7110	1512.7110	1513.6810	1513.6810	0.064	0.0000	0.0000
2026/07/15	ALBI	05/08/2027		Index Future	1541.4590	1541.4590	1542.4500	1542.4500	0.064	0.0000	0.0000
2026/07/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/07/15	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	
2026/07/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/15	ES33	06/08/2026		Bond Future	8.8432	96.0782	8.8309	96.1389	0.138	0.0000	0.0000
2026/07/15	ES33	06/08/2026	12.02 Call	Bond Future	14209.5400	14.2095	14270.2600	14.2703	0.427	0.0000	0.0000
2026/07/15	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	ES33	05/11/2026		Bond Future	8.9023	94.0684	8.8897	94.1294	0.142	0.0000	0.0000
2026/07/15	ES33	05/11/2026	10.83 Call	Bond Future	8739.9800	8.7400	8801.0400	8.8010	0.699	0.0000	0.0000
2026/07/15	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	ES33	04/02/2027		Bond Future	8.9607	95.8773	8.9474	95.9393	0.148	0.0000	0.0000
2026/07/15	ES33	04/02/2027	9.70 Call	Bond Future	3380.6900	3.3807	3442.7100	3.4427	1.835	0.0000	0.0000
2026/07/15	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	ES33	06/05/2027		Bond Future	9.0157	93.9399	9.0017	94.0033	0.155	0.0000	0.0000
2026/07/15	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
2026/07/15	ES33	06/05/2027	8.80 Put	Bond Future	985.3700	0.9854	922.0600	0.9221	6.425	0.0000	0.0000
2026/07/15	ES33	05/08/2027		Bond Future	9.0772	95.7629	9.0624	95.8279	0.163	0.0000	0.0000
2026/07/15	ES33	05/08/2027	9.27 Call	Bond Future	842.4300	0.8424	907.5000	0.9075	7.724	0.0000	0.0000
2026/07/15	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	ES42	06/08/2026		Bond Future	9.4017	95.1832	9.3847	95.3146	0.182	0.0000	0.0000
2026/07/15	ES42	06/08/2026	12.65 Call	Bond Future	20708.8800	20.7089	20840.2200	20.8402	0.634	0.0000	0.0000
2026/07/15	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	ES42	05/11/2026		Bond Future	9.4552	92.6859	9.4377	92.8189	0.185	0.0000	0.0000
2026/07/15	ES42	05/11/2026	11.66 Call	Bond Future	14721.1200	14.7211	14854.0900	14.8541	0.903	0.0000	0.0000
2026/07/15	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	ES42	04/02/2027		Bond Future	9.5062	94.4684	9.4882	94.6037	0.190	0.0000	0.0000
2026/07/15	ES42	04/02/2027	10.29 Call	Bond Future	5608.4900	5.6085	5743.7800	5.7438	2.412	0.0000	0.0000
2026/07/15	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	ES42	06/05/2027		Bond Future	9.5579	92.0349	9.5392	92.1729	0.195	0.0000	0.0000
2026/07/15	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	ES42	06/05/2027	9.33 Put	Bond Future	1707.4800	1.7075	1569.4400	1.5694	8.084	0.0000	0.0000
2026/07/15	ES42	05/08/2027		Bond Future	9.6126	93.8200	9.5932	93.9612	0.201	0.0000	0.0000
2026/07/15	ES42	05/08/2027	9.84 Call	Bond Future	1637.9500	1.6380	1779.1500	1.7792	8.621	0.0000	0.0000
2026/07/15	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	GOVI	06/08/2026		GOVI	1403.3860	1403.3860	1404.3360	1404.3360	0.068	0.0000	0.0000
2026/07/15	GOVI	06/08/2026	1,189. Call 00	GOVI	2143860.0000	214.3860	2153360.0000	215.3360	0.443	0.0000	0.0000
2026/07/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	GOVI	05/11/2026		GOVI	1429.3640	1429.3640	1430.3270	1430.3270	0.067	0.0000	0.0000
2026/07/15	GOVI	05/11/2026	1,277. Call 00	GOVI	1523640.0000	152.3640	1533270.0000	153.3270	0.632	0.0000	0.0000
2026/07/15	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	GOVI	04/02/2027		GOVI	1456.5050	1456.5050	1457.4850	1457.4850	0.067	0.0000	0.0000
2026/07/15	GOVI	04/02/2027	1,369. Call 00	GOVI	875050.0000	87.5050	884850.0000	88.4850	1.120	0.0000	0.0000
2026/07/15	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	GOVI	06/05/2027		GOVI	1484.4060	1484.4060	1485.4060	1485.4060	0.067	0.0000	0.0000
2026/07/15	GOVI	06/05/2027	1,427. Call 00	GOVI	574060.0000	57.4060	584060.0000	58.4060	1.742	0.0000	0.0000
2026/07/15	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	GOVI	05/08/2027		GOVI	1512.6170	1512.6170	1513.6370	1513.6370	0.067	0.0000	0.0000
2026/07/15	GOVI	05/08/2027	1,465. Call 00	GOVI	476170.0000	47.6170	486370.0000	48.6370	2.142	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
2026/07/15	GOVI	05/08/2027	1,465. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/15	I258	06/08/2026		Bond Future		136.8068	136.8068	137.0394	137.0394	0.170	0.0000	0.0000
2026/07/15	I258	06/08/2026	112.95 Call	Bond Future		23856.8002	23.8568	24089.4301	24.0894	0.975	0.0000	0.0000
2026/07/15	I258	06/08/2026	112.95 Put	Bond Future		0.0002	0.0000	0.0001	0.0000	60.000	0.0000	0.0000
2026/07/15	I258	05/11/2026		Bond Future		139.3462	139.3462	139.5822	139.5822	0.169	0.0000	0.0000
2026/07/15	I258	05/11/2026	114.95 Call	Bond Future		24405.8973	24.4059	24640.7768	24.6408	0.962	0.0000	0.0000
2026/07/15	I258	05/11/2026	114.95 Put	Bond Future		9.6673	0.0097	8.5668	0.0086	11.384	0.0000	0.0000
2026/07/15	I258	04/02/2027		Bond Future		139.0768	139.0768	139.3172	139.3172	0.173	0.0000	0.0000
2026/07/15	I258	04/02/2027	118.90 Call	Bond Future		20375.5121	20.3755	20604.4863	20.6045	1.124	0.0000	0.0000
2026/07/15	I258	04/02/2027	118.90 Put	Bond Future		198.7221	0.1987	187.3063	0.1873	5.745	0.0000	0.0000
2026/07/15	I258	06/05/2027		Bond Future		141.7722	141.7722	142.0176	142.0176	0.173	0.0000	0.0000
2026/07/15	I258	06/05/2027	134.78 Call	Bond Future		9838.2725	9.8383	10003.8902	10.0039	1.683	0.0000	0.0000
2026/07/15	I258	06/05/2027	134.78 Put	Bond Future		2846.0525	2.8461	2766.3402	2.7663	2.801	0.0000	0.0000
2026/07/15	I258	05/08/2027		Bond Future		141.5085	141.5085	141.7599	141.7599	0.178	0.0000	0.0000
2026/07/15	I258	05/08/2027	138.93 Call	Bond Future		7625.6612	7.6257	7766.1222	7.7661	1.842	0.0000	0.0000
2026/07/15	I258	05/08/2027	138.93 Put	Bond Future		5047.1612	5.0472	4936.2022	4.9362	2.198	0.0000	0.0000
2026/07/15	IGOV	06/08/2026		Index Future		455.7130	455.7130	452.8130	452.8130	0.636	0.0000	0.0000
2026/07/15	IGOV	05/11/2026		Index Future		464.2610	464.2610	461.3060	461.3060	0.636	0.0000	0.0000
2026/07/15	IGOV	04/02/2027		Index Future		473.1870	473.1870	470.1740	470.1740	0.637	0.0000	0.0000
2026/07/15	IGOV	06/05/2027		Index Future		482.3600	482.3600	479.2890	479.2890	0.637	0.0000	0.0000
2026/07/15	IGOV	05/08/2027		Index Future		491.6330	491.6330	488.5040	488.5040	0.636	0.0000	0.0000
2026/07/15	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/07/15	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/15	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/15	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/15	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/15	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/15	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/15	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/15	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/15	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/15	R033	06/08/2026		Bond Future		8.1928	112.7510	8.1963	112.7320	0.043	0.0000	0.0000
2026/07/15	R033	06/08/2026	10.25 Call	Bond Future		10296.7700	10.2968	10277.7700	10.2778	0.185	0.0000	0.0000
2026/07/15	R033	06/08/2026	10.25 Put	Bond Future		0.0600	0.0001	0.0400	0.0000	33.333	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	
2026/07/15	R033	05/11/2026		Bond Future	8.2286	109.7747	8.2325	109.7544	0.048	0.0000	0.0000
2026/07/15	R033	05/11/2026	9.33 Call	Bond Future	5784.9200	5.7849	5762.8300	5.7628	0.382	0.0000	0.0000
2026/07/15	R033	05/11/2026	9.33 Put	Bond Future	287.0900	0.2871	285.2600	0.2853	0.637	0.0000	0.0000
2026/07/15	R033	04/02/2027		Bond Future	8.2587	111.8597	8.2629	111.8387	0.051	0.0000	0.0000
2026/07/15	R033	04/02/2027	8.65 Call	Bond Future	3165.8400	3.1658	3147.4300	3.1474	0.582	0.0000	0.0000
2026/07/15	R033	04/02/2027	8.65 Put	Bond Future	1237.1000	1.2371	1239.6800	1.2397	0.209	0.0000	0.0000
2026/07/15	R033	06/05/2027		Bond Future	8.2869	108.9590	8.2913	108.9377	0.053	0.0000	0.0000
2026/07/15	R033	06/05/2027	7.93 Call	Bond Future	1374.5400	1.3745	1363.0300	1.3630	0.837	0.0000	0.0000
2026/07/15	R033	06/05/2027	7.93 Put	Bond Future	3109.0100	3.1090	3118.7600	3.1188	0.314	0.0000	0.0000
2026/07/15	R033	05/08/2027		Bond Future	8.3207	111.0488	8.3253	111.0276	0.055	0.0000	0.0000
2026/07/15	R033	05/08/2027	8.54 Call	Bond Future	2997.5100	2.9975	2982.1900	2.9822	0.511	0.0000	0.0000
2026/07/15	R033	05/08/2027	8.54 Put	Bond Future	1987.4200	1.9874	1993.2700	1.9933	0.294	0.0000	0.0000
2026/07/15	R035	06/08/2026	7.70 Put	Bond Future	4410.4700	4.4105	4338.6000	4.3386	1.630	0.0000	0.0000
2026/07/15	R035	06/08/2026	7.70 Call	Bond Future	20.2600	0.0203	19.2500	0.0193	4.985	0.0000	0.0000
2026/07/15	R035	06/08/2026	7.90 Put	Bond Future	3183.9000	3.1839	3111.6500	3.1117	2.269	0.0000	0.0000
2026/07/15	R035	06/08/2026	7.90 Call	Bond Future	77.0200	0.0770	75.6300	0.0756	1.805	0.0000	0.0000
2026/07/15	R035	06/08/2026	8.34 Call	Bond Future	737.2100	0.7372	749.3100	0.7493	1.641	0.0000	0.0000
2026/07/15	R035	06/08/2026	8.34 Put	Bond Future	1089.6400	1.0896	1030.8800	1.0309	5.393	0.0000	0.0000
2026/07/15	R035	06/08/2026	7.95 Put	Bond Future	2893.7700	2.8938	2821.7100	2.8217	2.490	0.0000	0.0000
2026/07/15	R035	06/08/2026	7.95 Call	Bond Future	104.6300	0.1046	103.4300	0.1034	1.147	0.0000	0.0000
2026/07/15	R035	06/08/2026	8.29 Put	Bond Future	1263.7000	1.2637	1201.7900	1.2018	4.899	0.0000	0.0000
2026/07/15	R035	06/08/2026	8.29 Call	Bond Future	602.9600	0.6030	611.9100	0.6119	1.484	0.0000	0.0000
2026/07/15	R035	06/08/2026	8.79 Put	Bond Future	222.2500	0.2223	197.5900	0.1976	11.096	0.0000	0.0000
2026/07/15	R035	06/08/2026	8.79 Call	Bond Future	2591.9700	2.5920	2638.1700	2.6382	1.782	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.39 Call	Bond Future	5874.3600	5.8744	5941.5700	5.9416	1.144	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.39 Put	Bond Future	18.1900	0.0182	14.5400	0.0145	20.066	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.71 Call	Bond Future	7655.7900	7.6558	7725.5400	7.7255	0.911	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.71 Put	Bond Future	4.4700	0.0045	3.3600	0.0034	24.832	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.21 Call	Bond Future	4866.6300	4.8666	4930.6200	4.9306	1.315	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.21 Put	Bond Future	39.6500	0.0397	32.7800	0.0328	17.327	0.0000	0.0000
2026/07/15	R035	06/08/2026	8.71 Put	Bond Future	302.6200	0.3026	272.4700	0.2725	9.963	0.0000	0.0000
2026/07/15	R035	06/08/2026	8.71 Call	Bond Future	2195.2500	2.1953	2235.9600	2.2360	1.854	0.0000	0.0000
2026/07/15	R035	06/08/2026	10.22 Call	Bond Future	10424.1000	10.4241	10494.8100	10.4948	0.678	0.0000	0.0000
2026/07/15	R035	06/08/2026	10.22 Put	Bond Future	0.4900	0.0005	0.3400	0.0003	30.612	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.72 Call	Bond Future	7711.0000	7.7110	7780.7900	7.7808	0.905	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.72 Put	Bond Future	4.2800	0.0043	3.2100	0.0032	25.000	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.22 Put	Bond Future	37.9900	0.0380	31.3500	0.0314	17.478	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.22 Call	Bond Future	4922.5100	4.9225	4986.7300	4.9867	1.305	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
2026/07/15	R035	06/08/2026	10.13 Call	Bond Future	9942.8600	9.9429	10013.5000	10.0135	0.710	0.0000	0.0000
2026/07/15	R035	06/08/2026	10.13 Put	Bond Future	0.7200	0.0007	0.5000	0.0005	30.556	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.63 Call	Bond Future	7212.9800	7.2130	7282.3400	7.2823	0.962	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.63 Put	Bond Future	6.3500	0.0064	4.8500	0.0049	23.622	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.13 Put	Bond Future	55.6200	0.0556	46.6600	0.0467	16.109	0.0000	0.0000
2026/07/15	R035	06/08/2026	9.13 Call	Bond Future	4420.6200	4.4206	4482.5200	4.4825	1.400	0.0000	0.0000
2026/07/15	R035	06/08/2026		Bond Future	8.3974	106.8437	8.3858	106.9146	0.138	0.0000	0.0000
2026/07/15	R035	06/08/2026	11.06 Call	Bond Future	14762.9700	14.7630	14833.8300	14.8338	0.480	0.0000	0.0000
2026/07/15	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R035	05/11/2026		Bond Future	8.4365	104.2994	8.4246	104.3707	0.141	0.0000	0.0000
2026/07/15	R035	05/11/2026	10.03 Call	Bond Future	9164.9800	9.1650	9228.5600	9.2286	0.694	0.0000	0.0000
2026/07/15	R035	05/11/2026	10.03 Put	Bond Future	174.0700	0.1741	166.3300	0.1663	4.446	0.0000	0.0000
2026/07/15	R035	05/11/2026	9.80 Call	Bond Future	7998.7200	7.9987	8059.9900	8.0600	0.766	0.0000	0.0000
2026/07/15	R035	05/11/2026	9.80 Put	Bond Future	240.6000	0.2406	230.5500	0.2306	4.177	0.0000	0.0000
2026/07/15	R035	05/11/2026	9.30 Call	Bond Future	5504.2000	5.5042	5557.7500	5.5578	0.973	0.0000	0.0000
2026/07/15	R035	05/11/2026	9.30 Put	Bond Future	499.8200	0.4998	482.0500	0.4821	3.555	0.0000	0.0000
2026/07/15	R035	05/11/2026	8.80 Put	Bond Future	1059.4700	1.0595	1029.0000	1.0290	2.876	0.0000	0.0000
2026/07/15	R035	05/11/2026	8.80 Call	Bond Future	3205.5300	3.2055	3246.3800	3.2464	1.274	0.0000	0.0000
2026/07/15	R035	05/11/2026	8.97 Call	Bond Future	3950.4300	3.9504	3996.2100	3.9962	1.159	0.0000	0.0000
2026/07/15	R035	05/11/2026	8.97 Put	Bond Future	820.5300	0.8205	794.9900	0.7950	3.113	0.0000	0.0000
2026/07/15	R035	05/11/2026	8.47 Call	Bond Future	1942.0600	1.9421	1971.7300	1.9717	1.528	0.0000	0.0000
2026/07/15	R035	05/11/2026	8.47 Put	Bond Future	1741.9300	1.7419	1700.2800	1.7003	2.391	0.0000	0.0000
2026/07/15	R035	05/11/2026	7.97 Put	Bond Future	3532.1900	3.5322	3473.7200	3.4737	1.655	0.0000	0.0000
2026/07/15	R035	05/11/2026	7.97 Call	Bond Future	690.4400	0.6904	703.2900	0.7033	1.861	0.0000	0.0000
2026/07/15	R035	04/02/2027		Bond Future	8.4722	106.2802	8.4598	106.3526	0.146	0.0000	0.0000
2026/07/15	R035	04/02/2027	9.02 Call	Bond Future	4390.9900	4.3910	4436.4500	4.4365	1.035	0.0000	0.0000
2026/07/15	R035	04/02/2027	9.02 Put	Bond Future	1255.6600	1.2557	1228.7400	1.2287	2.144	0.0000	0.0000
2026/07/15	R035	04/02/2027	7.70 Put	Bond Future	5284.2700	5.2843	5223.4400	5.2234	1.151	0.0000	0.0000
2026/07/15	R035	04/02/2027	7.70 Call	Bond Future	645.6200	0.6456	657.1700	0.6572	1.789	0.0000	0.0000
2026/07/15	R035	04/02/2027	8.20 Put	Bond Future	3122.5100	3.1225	3073.8100	3.0738	1.560	0.0000	0.0000
2026/07/15	R035	04/02/2027	8.20 Call	Bond Future	1517.4500	1.5175	1541.1300	1.5411	1.561	0.0000	0.0000
2026/07/15	R035	04/02/2027	8.85 Call	Bond Future	3684.3200	3.6843	3725.9200	3.7259	1.129	0.0000	0.0000
2026/07/15	R035	04/02/2027	8.85 Put	Bond Future	1508.5400	1.5085	1477.7600	1.4778	2.040	0.0000	0.0000
2026/07/15	R035	04/02/2027	9.43 Call	Bond Future	6215.7100	6.2157	6268.7700	6.2688	0.854	0.0000	0.0000
2026/07/15	R035	04/02/2027	9.43 Put	Bond Future	814.4900	0.8145	795.1700	0.7952	2.372	0.0000	0.0000
2026/07/15	R035	04/02/2027	8.93 Call	Bond Future	4012.3300	4.0123	4055.7900	4.0558	1.083	0.0000	0.0000
2026/07/15	R035	04/02/2027	8.93 Put	Bond Future	1383.5100	1.3835	1354.5900	1.3546	2.090	0.0000	0.0000
2026/07/15	R035	04/02/2027	8.43 Put	Bond Future	2410.5500	2.4106	2368.5000	2.3685	1.744	0.0000	0.0000
2026/07/15	R035	04/02/2027	8.43 Call	Bond Future	2163.9500	2.1640	2194.2800	2.1943	1.402	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	
2026/07/15	R035	06/05/2027		Bond Future	8.5020	103.8111	8.4890	103.8849	0.152	0.0000	0.0000
2026/07/15	R035	06/05/2027	8.25 Call	Bond Future	1927.0300	1.9270	1954.2000	1.9542	1.410	0.0000	0.0000
2026/07/15	R035	06/05/2027	8.25 Put	Bond Future	3375.7800	3.3758	3329.1300	3.3291	1.382	0.0000	0.0000
2026/07/15	R035	05/08/2027		Bond Future	8.5365	105.8027	8.5229	105.8784	0.160	0.0000	0.0000
2026/07/15	R035	05/08/2027	8.72 Call	Bond Future	3521.5000	3.5215	3560.8000	3.5608	1.116	0.0000	0.0000
2026/07/15	R035	05/08/2027	8.72 Put	Bond Future	2509.4500	2.5095	2473.0600	2.4731	1.450	0.0000	0.0000
2026/07/15	R038	06/08/2026		Bond Future	8.7952	118.9184	8.7884	118.9725	0.078	0.0000	0.0000
2026/07/15	R038	06/08/2026	11.77 Call	Bond Future	20561.4700	20.5615	20615.5600	20.6156	0.263	0.0000	0.0000
2026/07/15	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R038	05/11/2026		Bond Future	8.8419	115.6139	8.8349	115.6681	0.079	0.0000	0.0000
2026/07/15	R038	05/11/2026	10.72 Call	Bond Future	13557.0200	13.5570	13605.5800	13.6056	0.358	0.0000	0.0000
2026/07/15	R038	05/11/2026	10.72 Put	Bond Future	149.0000	0.1490	143.4500	0.1435	3.725	0.0000	0.0000
2026/07/15	R038	04/02/2027		Bond Future	8.8852	117.8098	8.8781	117.8646	0.081	0.0000	0.0000
2026/07/15	R038	04/02/2027	9.60 Call	Bond Future	6732.8600	6.7329	6766.4800	6.7665	0.499	0.0000	0.0000
2026/07/15	R038	04/02/2027	9.60 Put	Bond Future	1448.3900	1.4484	1427.2200	1.4272	1.462	0.0000	0.0000
2026/07/15	R038	06/05/2027		Bond Future	8.9278	114.5818	8.9203	114.6377	0.084	0.0000	0.0000
2026/07/15	R038	06/05/2027	8.71 Call	Bond Future	2777.6300	2.7776	2796.5000	2.7965	0.679	0.0000	0.0000
2026/07/15	R038	06/05/2027	8.71 Put	Bond Future	4426.3200	4.4263	4389.2500	4.3893	0.837	0.0000	0.0000
2026/07/15	R038	05/08/2027		Bond Future	8.9747	116.7794	8.9669	116.8369	0.087	0.0000	0.0000
2026/07/15	R038	05/08/2027	9.15 Call	Bond Future	4786.1400	4.7861	4813.5700	4.8136	0.573	0.0000	0.0000
2026/07/15	R038	05/08/2027	9.15 Put	Bond Future	3507.8100	3.5078	3477.6600	3.4777	0.860	0.0000	0.0000
2026/07/15	R053	06/08/2026	8.10 Put	Bond Future	11448.7000	11.4487	11305.7600	11.3058	1.249	0.0000	0.0000
2026/07/15	R053	06/08/2026	8.10 Call	Bond Future	16.8000	0.0168	15.4300	0.0154	8.155	0.0000	0.0000
2026/07/15	R053	06/08/2026	8.60 Put	Bond Future	5001.1600	5.0012	4858.0200	4.8580	2.862	0.0000	0.0000
2026/07/15	R053	06/08/2026	8.60 Call	Bond Future	398.6800	0.3987	397.1100	0.3971	0.394	0.0000	0.0000
2026/07/15	R053	06/08/2026	9.10 Call	Bond Future	2924.3400	2.9243	2975.4400	2.9754	1.747	0.0000	0.0000
2026/07/15	R053	06/08/2026	9.10 Put	Bond Future	1239.6300	1.2396	1149.1600	1.1492	7.298	0.0000	0.0000
2026/07/15	R053	06/08/2026		Bond Future	8.9620	131.0693	8.9505	131.2108	0.128	0.0000	0.0000
2026/07/15	R053	06/08/2026	12.28 Call	Bond Future	31957.9800	31.9580	32099.5500	32.0996	0.443	0.0000	0.0000
2026/07/15	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R053	06/08/2026	9.60 Call	Bond Future	7690.5400	7.6905	7803.5800	7.8036	1.470	0.0000	0.0000
2026/07/15	R053	06/08/2026	9.60 Put	Bond Future	208.3500	0.2084	179.8200	0.1798	13.693	0.0000	0.0000
2026/07/15	R053	05/11/2026		Bond Future	8.9989	127.6091	8.9872	127.7523	0.130	0.0000	0.0000
2026/07/15	R053	05/11/2026	11.21 Call	Bond Future	23027.6200	23.0276	23161.5500	23.1616	0.582	0.0000	0.0000
2026/07/15	R053	05/11/2026	11.21 Put	Bond Future	194.2100	0.1942	184.9400	0.1849	4.773	0.0000	0.0000
2026/07/15	R053	04/02/2027		Bond Future	9.0331	130.0328	9.0211	130.1784	0.133	0.0000	0.0000
2026/07/15	R053	04/02/2027	9.99 Call	Bond Future	12679.6400	12.6796	12784.0400	12.7840	0.823	0.0000	0.0000
2026/07/15	R053	04/02/2027	9.99 Put	Bond Future	1920.0400	1.9200	1878.8400	1.8788	2.146	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	
2026/07/15	R053	06/05/2027		Bond Future		9.0662	126.6608		9.0539	126.8092	0.136	0.0000	0.0000
2026/07/15	R053	06/05/2027	8.92 Call	Bond Future		4985.2100	4.9852	5046.1400	5.0461	1.222	0.0000	0.0000	0.0000
2026/07/15	R053	06/05/2027	8.92 Put	Bond Future		6762.8400	6.7628	6675.3300	6.6753	1.294	0.0000	0.0000	0.0000
2026/07/15	R053	05/08/2027		Bond Future		9.1018	129.0901	9.0891	129.2420	0.140	0.0000	0.0000	0.0000
2026/07/15	R053	05/08/2027	9.28 Call	Bond Future		7836.9200	7.8369	7915.9200	7.9159	1.008	0.0000	0.0000	0.0000
2026/07/15	R053	05/08/2027	9.28 Put	Bond Future		5744.7300	5.7447	5671.8600	5.6719	1.268	0.0000	0.0000	0.0000
2026/07/15	R186	06/08/2026		Bond Future		8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000	0.0000
2026/07/15	R186	06/08/2026	8.57 Call	Bond Future		27.0000	0.0270	26.4000	0.0264	2.222	0.0000	0.0000	0.0000
2026/07/15	R186	06/08/2026	8.57 Put	Bond Future		27.0000	0.0270	26.4000	0.0264	2.222	0.0000	0.0000	0.0000
2026/07/15	R186	05/11/2026		Bond Future		8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000	0.0000
2026/07/15	R186	05/11/2026	8.12 Call	Bond Future		29.7700	0.0298	29.6300	0.0296	0.470	0.0000	0.0000	0.0000
2026/07/15	R186	05/11/2026	8.12 Put	Bond Future		29.7700	0.0298	29.6300	0.0296	0.470	0.0000	0.0000	0.0000
2026/07/15	R202	06/08/2026		Bond Future		302.5116	302.5116	301.7982	301.7982	0.236	0.0000	0.0000	0.0000
2026/07/15	R202	06/08/2026	278.86 Call	Bond Future		23651.5900	23.6516	22938.2300	22.9382	3.016	0.0000	0.0000	0.0000
2026/07/15	R202	06/08/2026	278.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/07/15	R202	05/11/2026		Bond Future		308.1265	308.1265	307.3977	307.3977	0.237	0.0000	0.0000	0.0000
2026/07/15	R202	05/11/2026	280.46 Call	Bond Future		27666.4500	27.6665	26937.6800	26.9377	2.634	0.0000	0.0000	0.0000
2026/07/15	R202	05/11/2026	280.46 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/07/15	R202	04/02/2027		Bond Future		308.4605	308.4605	307.7172	307.7172	0.241	0.0000	0.0000	0.0000
2026/07/15	R202	04/02/2027	294.73 Call	Bond Future		13730.5100	13.7305	12987.1700	12.9872	5.414	0.0000	0.0000	0.0000
2026/07/15	R202	04/02/2027	294.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/07/15	R202	06/05/2027		Bond Future		314.4394	314.4394	313.6821	313.6821	0.241	0.0000	0.0000	0.0000
2026/07/15	R202	06/05/2027	306.99 Call	Bond Future		7449.3800	7.4494	6692.0500	6.6921	10.166	0.0000	0.0000	0.0000
2026/07/15	R202	06/05/2027	306.99 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/07/15	R202	05/08/2027		Bond Future		314.8247	314.8247	314.0554	314.0554	0.244	0.0000	0.0000	0.0000
2026/07/15	R202	05/08/2027	312.97 Call	Bond Future		1854.6900	1.8547	1085.4100	1.0854	41.478	0.0000	0.0000	0.0000
2026/07/15	R202	05/08/2027	312.97 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/07/15	R209	06/08/2026		Bond Future		8.5375	87.4558	8.5260	87.5234	0.135	0.0000	0.0000	0.0000
2026/07/15	R209	06/08/2026	11.39 Call	Bond Future		14789.2600	14.7893	14856.8600	14.8569	0.457	0.0000	0.0000	0.0000
2026/07/15	R209	06/08/2026	11.39 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/07/15	R209	05/11/2026		Bond Future		8.5750	85.9067	8.5631	85.9749	0.138	0.0000	0.0000	0.0000
2026/07/15	R209	05/11/2026	10.32 Call	Bond Future		9472.8600	9.4729	9534.2100	9.5342	0.648	0.0000	0.0000	0.0000
2026/07/15	R209	05/11/2026	10.32 Put	Bond Future		153.2100	0.1532	146.4300	0.1464	4.425	0.0000	0.0000	0.0000
2026/07/15	R209	04/02/2027		Bond Future		8.6087	87.5383	8.5965	87.6075	0.142	0.0000	0.0000	0.0000
2026/07/15	R209	04/02/2027	9.28 Call	Bond Future		4800.3100	4.8003	4845.7500	4.8458	0.947	0.0000	0.0000	0.0000
2026/07/15	R209	04/02/2027	9.28 Put	Bond Future		1117.0600	1.1171	1093.3000	1.0933	2.127	0.0000	0.0000	0.0000
2026/07/15	R209	04/02/2027	8.96 Call	Bond Future		3509.8000	3.5098	3548.6700	3.5487	1.107	0.0000	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	
2026/07/15	R209	04/02/2027	8.96 Put	Bond Future	1556.7600	1.5568	1526.4300	1.5264	1.948	0.0000	0.0000
2026/07/15	R209	04/02/2027	8.03 Put	Bond Future	4258.8300	4.2588	4204.7900	4.2048	1.269	0.0000	0.0000
2026/07/15	R209	04/02/2027	8.03 Call	Bond Future	913.3600	0.9134	928.5200	0.9285	1.660	0.0000	0.0000
2026/07/15	R209	06/05/2027		Bond Future	8.6412	86.0630	8.6285	86.1336	0.148	0.0000	0.0000
2026/07/15	R209	06/05/2027	8.41 Call	Bond Future	1987.2000	1.9872	2013.8200	2.0138	1.340	0.0000	0.0000
2026/07/15	R209	06/05/2027	8.41 Put	Bond Future	3279.6100	3.2796	3235.6000	3.2356	1.342	0.0000	0.0000
2026/07/15	R209	06/05/2027	9.32 Call	Bond Future	5105.1500	5.1052	5150.8200	5.1508	0.895	0.0000	0.0000
2026/07/15	R209	06/05/2027	9.32 Put	Bond Future	1448.9400	1.4489	1423.9800	1.4240	1.723	0.0000	0.0000
2026/07/15	R209	06/05/2027	8.25 Put	Bond Future	3801.6000	3.8016	3753.8200	3.7538	1.257	0.0000	0.0000
2026/07/15	R209	06/05/2027	8.25 Call	Bond Future	1600.5100	1.6005	1623.3600	1.6234	1.428	0.0000	0.0000
2026/07/15	R209	05/08/2027		Bond Future	8.6778	87.7141	8.6645	87.7865	0.154	0.0000	0.0000
2026/07/15	R209	05/08/2027	8.87 Call	Bond Future	3542.9000	3.5429	3580.6000	3.5806	1.064	0.0000	0.0000
2026/07/15	R209	05/08/2027	8.87 Put	Bond Future	2507.4600	2.5075	2472.7600	2.4728	1.384	0.0000	0.0000
2026/07/15	R210	06/08/2026		Bond Future	269.5014	269.5014	269.5777	269.5777	0.028	0.0000	0.0000
2026/07/15	R210	06/08/2026	259.84 Call	Bond Future	9661.4300	9.6614	9737.6500	9.7377	0.789	0.0000	0.0000
2026/07/15	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R210	05/11/2026		Bond Future	270.9232	270.9232	270.9988	270.9988	0.028	0.0000	0.0000
2026/07/15	R210	05/11/2026	253.33 Call	Bond Future	17593.2200	17.5932	17668.8100	17.6688	0.430	0.0000	0.0000
2026/07/15	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R210	04/02/2027		Bond Future	276.1327	276.1327	276.2090	276.2090	0.028	0.0000	0.0000
2026/07/15	R210	04/02/2027	266.03 Call	Bond Future	10102.6500	10.1027	10179.0300	10.1790	0.756	0.0000	0.0000
2026/07/15	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R210	06/05/2027		Bond Future	277.8245	277.8245	277.9033	277.9033	0.028	0.0000	0.0000
2026/07/15	R210	06/05/2027	271.13 Call	Bond Future	6694.5200	6.6945	6773.3200	6.7733	1.177	0.0000	0.0000
2026/07/15	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R210	05/08/2027		Bond Future	283.2194	283.2194	283.3010	283.3010	0.029	0.0000	0.0000
2026/07/15	R210	05/08/2027	276.01 Call	Bond Future	7209.3600	7.2094	7291.0200	7.2910	1.133	0.0000	0.0000
2026/07/15	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R213	06/08/2026		Bond Future	7.9765	99.4652	7.9599	99.5262	0.208	0.0000	0.0000
2026/07/15	R213	06/08/2026	9.69 Call	Bond Future	6049.3400	6.0493	6110.2400	6.1102	1.007	0.0000	0.0000
2026/07/15	R213	06/08/2026	9.69 Put	Bond Future	0.3200	0.0003	0.2100	0.0002	34.375	0.0000	0.0000
2026/07/15	R213	05/11/2026		Bond Future	8.0110	97.7367	7.9935	97.7980	0.218	0.0000	0.0000
2026/07/15	R213	05/11/2026	8.75 Call	Bond Future	2874.7100	2.8747	2920.8100	2.9208	1.604	0.0000	0.0000
2026/07/15	R213	05/11/2026	8.75 Put	Bond Future	327.3900	0.3274	312.1600	0.3122	4.652	0.0000	0.0000
2026/07/15	R213	04/02/2027		Bond Future	8.0388	99.5929	8.0202	99.6551	0.232	0.0000	0.0000
2026/07/15	R213	04/02/2027	8.14 Call	Bond Future	1458.8000	1.4588	1490.0100	1.4900	2.139	0.0000	0.0000
2026/07/15	R213	04/02/2027	8.14 Put	Bond Future	1122.7900	1.1228	1091.8100	1.0918	2.759	0.0000	0.0000
2026/07/15	R213	06/05/2027		Bond Future	8.0572	97.9474	8.0371	98.0108	0.249	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	
2026/07/15	R213	06/05/2027	7.56 Call	Bond Future	688.0900	0.6881	706.8200	0.7068	2.722	0.0000	0.0000
2026/07/15	R213	06/05/2027	7.56 Put	Bond Future	2272.9400	2.2729	2228.2100	2.2282	1.968	0.0000	0.0000
2026/07/15	R213	06/05/2027	9.25 Call	Bond Future	4172.1400	4.1721	4221.2800	4.2213	1.178	0.0000	0.0000
2026/07/15	R213	06/05/2027	9.25 Put	Bond Future	495.3000	0.4953	480.9800	0.4810	2.891	0.0000	0.0000
2026/07/15	R213	06/05/2027	8.13 Put	Bond Future	1320.0500	1.3201	1288.2100	1.2882	2.412	0.0000	0.0000
2026/07/15	R213	06/05/2027	8.13 Call	Bond Future	1549.4500	1.5495	1581.0700	1.5811	2.041	0.0000	0.0000
2026/07/15	R213	05/08/2027		Bond Future	8.0821	99.8268	8.0602	99.8919	0.271	0.0000	0.0000
2026/07/15	R213	05/08/2027	8.27 Call	Bond Future	1846.3300	1.8463	1881.3700	1.8814	1.898	0.0000	0.0000
2026/07/15	R213	05/08/2027	8.27 Put	Bond Future	1289.0500	1.2891	1258.9100	1.2589	2.338	0.0000	0.0000
2026/07/15	R213	05/08/2027	8.58 Call	Bond Future	2474.7700	2.4748	2515.1900	2.5152	1.633	0.0000	0.0000
2026/07/15	R213	05/08/2027	8.58 Put	Bond Future	1006.6800	1.0067	981.9200	0.9819	2.460	0.0000	0.0000
2026/07/15	R213	05/08/2027	7.95 Put	Bond Future	1682.8700	1.6829	1646.3200	1.6463	2.172	0.0000	0.0000
2026/07/15	R213	05/08/2027	7.95 Call	Bond Future	1288.7700	1.2888	1317.4000	1.3174	2.221	0.0000	0.0000
2026/07/15	R214	06/08/2026		Bond Future	8.9985	82.8558	8.9818	82.9706	0.185	0.0000	0.0000
2026/07/15	R214	06/08/2026	11.97 Call	Bond Future	17230.0000	17.2300	17344.7400	17.3447	0.666	0.0000	0.0000
2026/07/15	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R214	05/11/2026		Bond Future	9.0424	81.0767	9.0253	81.1929	0.189	0.0000	0.0000
2026/07/15	R214	05/11/2026	10.97 Call	Bond Future	11890.3900	11.8904	11997.6600	11.9977	0.902	0.0000	0.0000
2026/07/15	R214	05/11/2026	10.97 Put	Bond Future	164.8100	0.1648	155.8600	0.1559	5.430	0.0000	0.0000
2026/07/15	R214	04/02/2027		Bond Future	9.0844	82.6165	9.0669	82.7346	0.194	0.0000	0.0000
2026/07/15	R214	04/02/2027	9.90 Call	Bond Future	6431.6800	6.4317	6515.7500	6.5158	1.307	0.0000	0.0000
2026/07/15	R214	04/02/2027	9.90 Put	Bond Future	1206.6900	1.2067	1172.6000	1.1726	2.825	0.0000	0.0000
2026/07/15	R214	06/05/2027		Bond Future	9.1222	80.8996	9.1041	81.0201	0.199	0.0000	0.0000
2026/07/15	R214	06/05/2027	8.88 Call	Bond Future	2459.3000	2.4593	2507.2400	2.5072	1.949	0.0000	0.0000
2026/07/15	R214	06/05/2027	8.88 Put	Bond Future	4090.3400	4.0903	4017.7600	4.0178	1.774	0.0000	0.0000
2026/07/15	R214	05/08/2027		Bond Future	9.1636	82.4517	9.1448	82.5750	0.205	0.0000	0.0000
2026/07/15	R214	05/08/2027	9.32 Call	Bond Future	4258.3000	4.2583	4323.5700	4.3236	1.533	0.0000	0.0000
2026/07/15	R214	05/08/2027	9.32 Put	Bond Future	3241.0400	3.2410	3183.0800	3.1831	1.788	0.0000	0.0000
2026/07/15	R248	06/08/2026	9.20 Call	Bond Future	2341.5600	2.3416	2382.7000	2.3827	1.757	0.0000	0.0000
2026/07/15	R248	06/08/2026	9.20 Put	Bond Future	862.3600	0.8624	797.0400	0.7970	7.575	0.0000	0.0000
2026/07/15	R248	06/08/2026		Bond Future	9.0376	101.2059	9.0260	101.3124	0.128	0.0000	0.0000
2026/07/15	R248	06/08/2026	12.37 Call	Bond Future	24356.7100	24.3567	24463.1700	24.4632	0.437	0.0000	0.0000
2026/07/15	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R248	06/08/2026	9.00 Call	Bond Future	1269.6000	1.2696	1288.6100	1.2886	1.497	0.0000	0.0000
2026/07/15	R248	06/08/2026	9.00 Put	Bond Future	1616.7700	1.6168	1529.3200	1.5293	5.409	0.0000	0.0000
2026/07/15	R248	06/08/2026	10.00 Call	Bond Future	8313.5700	8.3136	8411.5900	8.4116	1.179	0.0000	0.0000
2026/07/15	R248	06/08/2026	10.00 Put	Bond Future	47.0300	0.0470	38.5900	0.0386	17.946	0.0000	0.0000
2026/07/15	R248	05/11/2026		Bond Future	9.0784	98.6217	9.0666	98.7293	0.130	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
2026/07/15	R248	05/11/2026	11.31 Call	Bond Future	17533.6900	17.5337	17634.6100	17.6346	0.0000	0.0000
2026/07/15	R248	05/11/2026	11.31 Put	Bond Future	136.7300	0.1367	130.1100	0.1301	0.0000	0.0000
2026/07/15	R248	04/02/2027		Bond Future	9.1173	100.4948	9.1052	100.6041	0.132	0.0000
2026/07/15	R248	04/02/2027	10.11 Call	Bond Future	9758.2000	9.7582	9837.2000	9.8372	0.810	0.0000
2026/07/15	R248	04/02/2027	10.11 Put	Bond Future	1403.6100	1.4036	1373.3100	1.3733	2.159	0.0000
2026/07/15	R248	06/05/2027		Bond Future	9.1521	97.9783	9.1396	98.0898	0.136	0.0000
2026/07/15	R248	06/05/2027	9.05 Call	Bond Future	3951.7300	3.9517	3999.0700	3.9991	1.198	0.0000
2026/07/15	R248	06/05/2027	9.05 Put	Bond Future	4873.1900	4.8732	4809.0400	4.8090	1.316	0.0000
2026/07/15	R248	05/08/2027		Bond Future	9.1899	99.8579	9.1771	99.9720	0.140	0.0000
2026/07/15	R248	05/08/2027	9.37 Call	Bond Future	5901.0800	5.9011	5960.3300	5.9603	1.004	0.0000
2026/07/15	R248	05/08/2027	9.37 Put	Bond Future	4323.4800	4.3235	4268.6600	4.2687	1.268	0.0000
2026/07/15	R2R9	06/08/2026		Bond Future	8.8901	110.9809	8.8884	110.9948	0.020	0.0000
2026/07/15	R2R9	06/08/2026	101.74 Call	Bond Future	97861.3700	97.8614	97875.3300	97.8753	0.014	0.0000
2026/07/15	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	R2R9	05/11/2026		Bond Future	8.9371	108.0352	8.9354	108.0485	0.019	0.0000
2026/07/15	R2R9	05/11/2026	98.56 Call	Bond Future	97065.1500	97.0652	97078.4100	97.0784	0.014	0.0000
2026/07/15	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/15	R2R9	04/02/2027		Bond Future	8.9809	110.0871	8.9792	110.1003	0.019	0.0000
2026/07/15	R2R9	04/02/2027	9.89 Call	Bond Future	7852.0100	7.8520	7855.6300	7.8556	0.046	0.0000
2026/07/15	R2R9	04/02/2027	9.89 Put	Bond Future	1217.4200	1.2174	1207.8300	1.2078	0.788	0.0000
2026/07/15	R2R9	06/05/2027		Bond Future	9.0240	107.2155	9.0222	107.2291	0.020	0.0000
2026/07/15	R2R9	06/05/2027	8.83 Call	Bond Future	2906.7800	2.9068	2906.9200	2.9069	0.005	0.0000
2026/07/15	R2R9	06/05/2027	8.83 Put	Bond Future	4376.7300	4.3767	4363.2900	4.3633	0.307	0.0000
2026/07/15	R2R9	06/05/2027	9.64 Call	Bond Future	6616.0400	6.6160	6619.3600	6.6194	0.050	0.0000
2026/07/15	R2R9	06/05/2027	9.64 Put	Bond Future	2128.3700	2.1284	2118.1100	2.1181	0.482	0.0000
2026/07/15	R2R9	06/05/2027	8.94 Put	Bond Future	3952.8500	3.9529	3939.8000	3.9398	0.330	0.0000
2026/07/15	R2R9	06/05/2027	8.94 Call	Bond Future	3319.9400	3.3199	3320.4700	3.3205	0.016	0.0000
2026/07/15	R2R9	05/08/2027		Bond Future	9.0712	109.2718	9.0692	109.2862	0.021	0.0000
2026/07/15	R2R9	05/08/2027	9.26 Call	Bond Future	4888.3200	4.8883	4891.2200	4.8912	0.059	0.0000
2026/07/15	R2R9	05/08/2027	9.26 Put	Bond Future	3507.8200	3.5078	3496.3300	3.4963	0.328	0.0000
2026/07/15	R2R9	05/08/2027	9.68 Call	Bond Future	6914.7900	6.9148	6919.2300	6.9192	0.064	0.0000
2026/07/15	R2R9	05/08/2027	9.68 Put	Bond Future	2552.0800	2.5521	2542.1300	2.5421	0.390	0.0000
2026/07/15	R2R9	05/08/2027	8.90 Put	Bond Future	4690.9100	4.6909	4678.1000	4.6781	0.273	0.0000
2026/07/15	R2R9	05/08/2027	8.90 Call	Bond Future	3417.6300	3.4176	3419.2100	3.4192	0.046	0.0000
2026/07/15	R2R9	05/08/2027	9.53 Call	Bond Future	6160.5400	6.1605	6164.4500	6.1645	0.063	0.0000
2026/07/15	R2R9	05/08/2027	9.53 Put	Bond Future	2849.1500	2.8492	2838.6700	2.8387	0.368	0.0000
2026/07/15	R2R9	05/08/2027	8.82 Put	Bond Future	5009.1300	5.0091	4996.0400	4.9960	0.261	0.0000
2026/07/15	R2R9	05/08/2027	8.82 Call	Bond Future	3133.4900	3.1335	3134.7900	3.1348	0.041	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	
2026/07/15	R4R2	06/08/2026		Bond Future	9.0653	112.4518	9.0484	112.6008	0.186	0.0000	0.0000
2026/07/15	R4R2	06/08/2026	102.06 Call	Bond Future	99034.5600	99.0346	99183.5100	99.1835	0.150	0.0000	0.0000
2026/07/15	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R4R2	05/11/2026		Bond Future	9.1131	109.4071	9.0957	109.5578	0.190	0.0000	0.0000
2026/07/15	R4R2	05/11/2026	98.76 Call	Bond Future	98184.4900	98.1845	98335.2400	98.3352	0.154	0.0000	0.0000
2026/07/15	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/15	R4R2	04/02/2027		Bond Future	9.1581	111.4851	9.1402	111.6384	0.195	0.0000	0.0000
2026/07/15	R4R2	04/02/2027	10.13 Call	Bond Future	9234.7800	9.2348	9348.5300	9.3485	1.232	0.0000	0.0000
2026/07/15	R4R2	04/02/2027	10.13 Put	Bond Future	1358.1200	1.3581	1318.5100	1.3185	2.917	0.0000	0.0000
2026/07/15	R4R2	06/05/2027		Bond Future	9.2023	108.5142	9.1839	108.6705	0.201	0.0000	0.0000
2026/07/15	R4R2	06/05/2027	9.00 Call	Bond Future	3316.9400	3.3169	3381.2400	3.3812	1.939	0.0000	0.0000
2026/07/15	R4R2	06/05/2027	9.00 Put	Bond Future	5047.1300	5.0471	4955.0600	4.9551	1.824	0.0000	0.0000
2026/07/15	R4R2	05/08/2027		Bond Future	9.2503	110.5954	9.2311	110.7553	0.207	0.0000	0.0000
2026/07/15	R4R2	05/08/2027	9.44 Call	Bond Future	5622.4100	5.6224	5708.3600	5.7084	1.529	0.0000	0.0000
2026/07/15	R4R2	05/08/2027	9.44 Put	Bond Future	4058.4500	4.0585	3984.4800	3.9845	1.823	0.0000	0.0000
2026/07/15	RR87	06/08/2026		Bond Future	7.3010	100.8572	7.3020	100.8568	0.014	0.0000	0.0000
2026/07/15	RR87	06/08/2026	6.53 Call	Bond Future	0.0001	0.0000	0.0001	0.0000	40.000	0.0000	0.0000
2026/07/15	RR87	06/08/2026	6.53 Put	Bond Future	272.7001	0.2727	273.0601	0.2731	0.132	0.0000	0.0000
2026/07/15	RR87	05/11/2026		Bond Future	6.8946	102.7046	6.9051	102.7034	0.152	0.0000	0.0000
2026/07/15	RR87	05/11/2026	5.27 Call	Bond Future	0.0354	0.0000	0.0316	0.0000	10.718	0.0000	0.0000
2026/07/15	RR87	05/11/2026	5.27 Put	Bond Future	186.3554	0.1864	187.5516	0.1876	0.642	0.0000	0.0000
2026/07/15	RR88	06/08/2026		Bond Future	7.5006	104.4919	7.4992	104.4935	0.018	0.0000	0.0000
2026/07/15	RR88	06/08/2026	6.79 Call	Bond Future	0.0087	0.0000	0.0063	0.0000	27.931	0.0000	0.0000
2026/07/15	RR88	06/08/2026	6.79 Put	Bond Future	854.8887	0.8549	853.3063	0.8533	0.185	0.0000	0.0000
2026/07/15	RR88	05/11/2026		Bond Future	7.4961	105.7733	7.4953	105.7742	0.011	0.0000	0.0000
2026/07/15	RR88	05/11/2026	6.71 Call	Bond Future	10.3513	0.0104	10.1703	0.0102	1.749	0.0000	0.0000
2026/07/15	RR88	05/11/2026	6.71 Put	Bond Future	834.0013	0.8340	832.9503	0.8330	0.126	0.0000	0.0000
2026/07/15	RR88	04/02/2027		Bond Future	7.4376	103.9370	7.4369	103.9377	0.010	0.0000	0.0000
2026/07/15	RR88	04/02/2027	7.78 Call	Bond Future	460.1851	0.4602	459.9223	0.4599	0.057	0.0000	0.0000
2026/07/15	RR88	04/02/2027	7.78 Put	Bond Future	173.3051	0.1733	172.4223	0.1724	0.509	0.0000	0.0000
2026/07/15	RR88	06/05/2027		Bond Future	7.3115	105.9277	7.3103	105.9285	0.017	0.0000	0.0000
2026/07/15	RR88	06/05/2027	7.89 Call	Bond Future	473.7259	0.4737	473.8460	0.4738	0.025	0.0000	0.0000
2026/07/15	RR88	06/05/2027	7.89 Put	Bond Future	127.1559	0.1272	126.5460	0.1265	0.480	0.0000	0.0000
2026/07/15	RR88	05/08/2027		Bond Future	6.9945	102.6534	6.9911	102.6546	0.048	0.0000	0.0000
2026/07/15	RR88	05/08/2027	8.07 Call	Bond Future	442.7202	0.4427	443.5166	0.4435	0.180	0.0000	0.0000
2026/07/15	RR88	05/08/2027	8.07 Put	Bond Future	54.7602	0.0548	54.3366	0.0543	0.773	0.0000	0.0000
2026/07/15	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
2026/07/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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