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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2026 TO 13/07/2026

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
2026/07/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	2029	06/08/2026		Bond Future	152.1329	152.1329	152.0937	152.0937	0.026	0.0000
2026/07/13	2029	06/08/2026	144.10 Call	Bond Future	8032.9100	8.0329	7993.7100	7.9937	0.488	0.0000
2026/07/13	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	2029	05/11/2026		Bond Future	153.4542	153.4542	153.4140	153.4140	0.026	0.0000
2026/07/13	2029	05/11/2026	147.56 Call	Bond Future	5894.1700	5.8942	5853.9700	5.8540	0.682	0.0000
2026/07/13	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
2026/07/13	2029	04/02/2027		Bond Future	156.4051	156.4051	156.3640	156.3640	0.026	0.0000
2026/07/13	2029	04/02/2027	149.72 Call	Bond Future	6685.0800	6.6851	6643.9500	6.6440	0.615	0.0000
2026/07/13	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	2029	06/05/2027		Bond Future	157.8989	157.8989	157.8578	157.8578	0.026	0.0000
2026/07/13	2029	06/05/2027	153.32 Call	Bond Future	4578.9300	4.5789	4537.7800	4.5378	0.899	0.0000
2026/07/13	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	2029	05/08/2027		Bond Future	160.9648	160.9648	160.9231	160.9231	0.026	0.0000
2026/07/13	2029	05/08/2027	156.72 Call	Bond Future	4244.8100	4.2448	4203.1100	4.2031	0.982	0.0000
2026/07/13	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	2030	06/08/2026	7.21 Put	Bond Future	1516.4500	1.5165	1656.2500	1.6563	9.219	0.0000
2026/07/13	2030	06/08/2026	7.21 Call	Bond Future	25.7500	0.0258	12.8700	0.0129	50.019	0.0000
2026/07/13	2030	06/08/2026	7.71 Put	Bond Future	398.1100	0.3981	453.6500	0.4537	13.951	0.0000
2026/07/13	2030	06/08/2026	7.71 Call	Bond Future	425.8900	0.4259	328.7500	0.3288	22.809	0.0000
2026/07/13	2030	06/08/2026	8.06 Call	Bond Future	1180.4700	1.1805	1038.3200	1.0383	12.042	0.0000
2026/07/13	2030	06/08/2026	8.06 Put	Bond Future	106.2300	0.1062	116.7600	0.1168	9.912	0.0000
2026/07/13	2030	06/08/2026		Bond Future	7.7008	101.1519	7.7515	100.9992	0.659	0.0000
2026/07/13	2030	06/08/2026	9.22 Call	Bond Future	4448.9800	4.4490	4296.0900	4.2961	3.437	0.0000
2026/07/13	2030	06/08/2026	9.22 Put	Bond Future	0.7700	0.0008	0.5600	0.0006	27.273	0.0000
2026/07/13	2030	05/11/2026		Bond Future	7.7125	103.0055	7.7677	102.8497	0.716	0.0000
2026/07/13	2030	05/11/2026	8.39 Call	Bond Future	2148.9000	2.1489	2017.1400	2.0171	6.132	0.0000
2026/07/13	2030	05/11/2026	8.39 Put	Bond Future	258.8400	0.2588	282.8500	0.2829	9.276	0.0000
2026/07/13	2030	04/02/2027		Bond Future	7.7097	100.9543	7.7702	100.7955	0.785	0.0000
2026/07/13	2030	04/02/2027	7.82 Call	Bond Future	1105.9700	1.1060	1013.3900	1.0134	8.371	0.0000
2026/07/13	2030	04/02/2027	7.82 Put	Bond Future	816.6500	0.8167	882.9100	0.8829	8.114	0.0000
2026/07/13	2030	06/05/2027		Bond Future	7.7116	102.8878	7.7783	102.7260	0.865	0.0000
2026/07/13	2030	06/05/2027	7.27 Call	Bond Future	525.0000	0.5250	468.8000	0.4688	10.705	0.0000
2026/07/13	2030	06/05/2027	7.27 Put	Bond Future	1604.3400	1.6043	1709.9800	1.7100	6.585	0.0000
2026/07/13	2030	05/08/2027		Bond Future	7.7206	100.8526	7.7949	100.6878	0.963	0.0000
2026/07/13	2030	05/08/2027	8.11 Call	Bond Future	1618.1100	1.6181	1512.8700	1.5129	6.504	0.0000
2026/07/13	2030	05/08/2027	8.11 Put	Bond Future	758.4300	0.7584	817.9800	0.8180	7.852	0.0000
2026/07/13	2031	06/08/2026		Bond Future	117.3729	117.3729	117.2120	117.2120	0.137	0.0000
2026/07/13	2031	06/08/2026	113.81 Call	Bond Future	3563.3200	3.5633	3402.4100	3.4024	4.516	0.0000
2026/07/13	2031	06/08/2026	113.81 Put	Bond Future	0.4600	0.0005	0.3700	0.0004	19.565	0.0000
2026/07/13	2031	05/11/2026		Bond Future	119.5522	119.5522	119.3881	119.3881	0.137	0.0000
2026/07/13	2031	05/11/2026	111.49 Call	Bond Future	8062.1700	8.0622	7898.0800	7.8981	2.035	0.0000
2026/07/13	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2026/07/13	2031	04/02/2027		Bond Future	119.3465	119.3465	119.1799	119.1799	0.140	0.0000
2026/07/13	2031	04/02/2027	116.18 Call	Bond Future	3270.7900	3.2708	3117.2900	3.1173	4.693	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
2026/07/13	2031	04/02/2027	116.18 Put	Bond Future	104.3300	0.1043	117.4300	0.1174	12.556	0.0000	0.0000
2026/07/13	2031	06/05/2027		Bond Future	121.6596	121.6596	121.4898	121.4898	0.140	0.0000	0.0000
2026/07/13	2031	06/05/2027	116.87 Call	Bond Future	4825.7500	4.8258	4661.0700	4.6611	3.413	0.0000	0.0000
2026/07/13	2031	06/05/2027	116.87 Put	Bond Future	36.1900	0.0362	41.2400	0.0412	13.954	0.0000	0.0000
2026/07/13	2031	05/08/2027		Bond Future	121.4576	121.4576	121.2866	121.2866	0.141	0.0000	0.0000
2026/07/13	2031	05/08/2027	121.41 Call	Bond Future	1147.1000	1.1471	1057.4100	1.0574	7.819	0.0000	0.0000
2026/07/13	2031	05/08/2027	121.41 Put	Bond Future	1099.4900	1.0995	1180.8100	1.1808	7.396	0.0000	0.0000
2026/07/13	2032	06/08/2026		Bond Future	7.9967	104.1356	8.0471	103.9092	0.630	0.0000	0.0000
2026/07/13	2032	06/08/2026	10.12 Call	Bond Future	9018.3200	9.0183	8791.8800	8.7919	2.511	0.0000	0.0000
2026/07/13	2032	06/08/2026	10.12 Put	Bond Future	0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2026/07/13	2032	05/11/2026		Bond Future	8.0249	101.8843	8.0782	101.6535	0.665	0.0000	0.0000
2026/07/13	2032	05/11/2026	9.16 Call	Bond Future	5006.3900	5.0064	4792.3900	4.7924	4.275	0.0000	0.0000
2026/07/13	2032	05/11/2026	9.16 Put	Bond Future	232.6300	0.2326	249.4500	0.2495	7.230	0.0000	0.0000
2026/07/13	2032	04/02/2027		Bond Future	8.0462	103.8196	8.1028	103.5842	0.703	0.0000	0.0000
2026/07/13	2032	04/02/2027	8.48 Call	Bond Future	2759.6600	2.7597	2593.1200	2.5931	6.035	0.0000	0.0000
2026/07/13	2032	04/02/2027	8.48 Put	Bond Future	972.7000	0.9727	1041.5000	1.0415	7.073	0.0000	0.0000
2026/07/13	2032	06/05/2027		Bond Future	8.0645	101.6474	8.1246	101.4076	0.745	0.0000	0.0000
2026/07/13	2032	06/05/2027	7.80 Call	Bond Future	1288.9900	1.2890	1183.8200	1.1838	8.159	0.0000	0.0000
2026/07/13	2032	06/05/2027	7.80 Put	Bond Future	2352.2600	2.3523	2486.8800	2.4869	5.723	0.0000	0.0000
2026/07/13	2032	05/08/2027		Bond Future	8.0882	103.5969	8.1523	103.3527	0.792	0.0000	0.0000
2026/07/13	2032	05/08/2027	8.42 Call	Bond Future	2717.8900	2.7179	2564.2000	2.5642	5.655	0.0000	0.0000
2026/07/13	2032	05/08/2027	8.42 Put	Bond Future	1460.3500	1.4604	1550.9100	1.5509	6.201	0.0000	0.0000
2026/07/13	2033	06/08/2026		Bond Future	148.0225	148.0225	147.9740	147.9740	0.033	0.0000	0.0000
2026/07/13	2033	06/08/2026	134.25 Call	Bond Future	13772.5300	13.7725	13724.0300	13.7240	0.352	0.0000	0.0000
2026/07/13	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2033	05/11/2026		Bond Future	149.1640	149.1640	149.1142	149.1142	0.033	0.0000	0.0000
2026/07/13	2033	05/11/2026	137.26 Call	Bond Future	11904.0200	11.9040	11854.1800	11.8542	0.419	0.0000	0.0000
2026/07/13	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2033	04/02/2027		Bond Future	152.0324	152.0324	151.9815	151.9815	0.033	0.0000	0.0000
2026/07/13	2033	04/02/2027	142.71 Call	Bond Future	9322.4100	9.3224	9271.4800	9.2715	0.546	0.0000	0.0000
2026/07/13	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2033	06/05/2027		Bond Future	153.3356	153.3356	153.2844	153.2844	0.033	0.0000	0.0000
2026/07/13	2033	06/05/2027	151.21 Call	Bond Future	2125.6300	2.1256	2074.3900	2.0744	2.411	0.0000	0.0000
2026/07/13	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2033	05/08/2027		Bond Future	156.3130	156.3130	156.2611	156.2611	0.033	0.0000	0.0000
2026/07/13	2033	05/08/2027	153.15 Call	Bond Future	3162.9900	3.1630	3111.0600	3.1111	1.642	0.0000	0.0000
2026/07/13	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
2026/07/13	2037	06/08/2026	9.30 Call	Bond Future	5057.8400	5.0578	4651.4200	4.6514	8.035	0.0000
2026/07/13	2037	06/08/2026	9.30 Put	Bond Future	77.6800	0.0777	79.9100	0.0799	2.871	0.0000
2026/07/13	2037	06/08/2026	11.30 Call	Bond Future	16638.6700	16.6387	16230.0200	16.2300	2.456	0.0000
2026/07/13	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	2037	06/08/2026	10.70 Call	Bond Future	13356.2300	13.3562	12947.4800	12.9475	3.060	0.0000
2026/07/13	2037	06/08/2026	10.70 Put	Bond Future	0.2600	0.0003	0.1600	0.0002	38.462	0.0000
2026/07/13	2037	06/08/2026	10.02 Put	Bond Future	5.0000	0.0050	4.0800	0.0041	18.400	0.0000
2026/07/13	2037	06/08/2026	10.02 Call	Bond Future	9423.3800	9.4234	9013.8100	9.0138	4.346	0.0000
2026/07/13	2037	06/08/2026		Bond Future	8.5440	99.9711	8.6042	99.5625	0.704	0.0000
2026/07/13	2037	06/08/2026	11.71 Call	Bond Future	18784.1800	18.7842	18375.5300	18.3755	2.176	0.0000
2026/07/13	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	2037	05/11/2026		Bond Future	8.5790	101.8030	8.6414	101.3867	0.727	0.0000
2026/07/13	2037	05/11/2026	10.62 Call	Bond Future	12610.7300	12.6107	12201.7800	12.2018	3.243	0.0000
2026/07/13	2037	05/11/2026	10.62 Put	Bond Future	105.3200	0.1053	112.7300	0.1127	7.036	0.0000
2026/07/13	2037	05/11/2026	10.83 Call	Bond Future	13735.8600	13.7359	13324.0600	13.3241	2.998	0.0000
2026/07/13	2037	05/11/2026	10.83 Put	Bond Future	66.1500	0.0662	70.7100	0.0707	6.893	0.0000
2026/07/13	2037	05/11/2026	10.23 Call	Bond Future	10478.0500	10.4781	10076.6100	10.0766	3.831	0.0000
2026/07/13	2037	05/11/2026	10.23 Put	Bond Future	192.2300	0.1922	207.1500	0.2072	7.762	0.0000
2026/07/13	2037	05/11/2026	9.46 Put	Bond Future	559.2400	0.5592	610.8400	0.6108	9.227	0.0000
2026/07/13	2037	05/11/2026	9.46 Call	Bond Future	6233.8600	6.2339	5869.1000	5.8691	5.851	0.0000
2026/07/13	2037	04/02/2027	9.81 Call	Bond Future	8208.7800	8.2088	7840.2600	7.8403	4.489	0.0000
2026/07/13	2037	04/02/2027	9.81 Put	Bond Future	720.0300	0.7200	775.9300	0.7759	7.764	0.0000
2026/07/13	2037	04/02/2027	9.31 Call	Bond Future	5663.1900	5.6632	5334.2500	5.3343	5.808	0.0000
2026/07/13	2037	04/02/2027	9.31 Put	Bond Future	1201.1300	1.2011	1296.6100	1.2966	7.949	0.0000
2026/07/13	2037	04/02/2027	8.44 Put	Bond Future	3179.3700	3.1794	3403.1500	3.4032	7.039	0.0000
2026/07/13	2037	04/02/2027	8.44 Call	Bond Future	2051.5500	2.0516	1850.9100	1.8509	9.780	0.0000
2026/07/13	2037	04/02/2027		Bond Future	8.6103	99.4786	8.6751	99.0542	0.752	0.0000
2026/07/13	2037	04/02/2027	9.51 Call	Bond Future	6662.0400	6.6620	6314.6900	6.3147	5.214	0.0000
2026/07/13	2037	04/02/2027	9.51 Put	Bond Future	973.5800	0.9736	1050.6500	1.0507	7.916	0.0000
2026/07/13	2037	06/05/2027		Bond Future	8.6452	101.3839	8.7124	100.9513	0.778	0.0000
2026/07/13	2037	06/05/2027	8.58 Call	Bond Future	2813.5800	2.8136	2590.4300	2.5904	7.931	0.0000
2026/07/13	2037	06/05/2027	8.58 Put	Bond Future	3235.2300	3.2352	3444.6100	3.4446	6.472	0.0000
2026/07/13	2037	05/08/2027		Bond Future	8.6853	99.0690	8.7553	98.6283	0.805	0.0000
2026/07/13	2037	05/08/2027	9.05 Call	Bond Future	4751.5900	4.7516	4469.8000	4.4698	5.930	0.0000
2026/07/13	2037	05/08/2027	9.05 Put	Bond Future	2482.3900	2.4824	2641.2600	2.6413	6.400	0.0000
2026/07/13	2038	06/08/2026		Bond Future	163.3507	163.3507	162.4322	162.4322	0.562	0.0000
2026/07/13	2038	06/08/2026	144.72 Call	Bond Future	18630.6800	18.6307	17712.2100	17.7122	4.930	0.0000
2026/07/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	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
2026/07/13	2038	05/11/2026		Bond Future	166.3836	166.3836	165.4476	0.563	0.0000	0.0000
2026/07/13	2038	05/11/2026	146.31 Call	Bond Future	20073.5900	20.0736	19137.6100	4.663	0.0000	0.0000
2026/07/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2038	04/02/2027		Bond Future	167.3091	167.3091	166.3556	0.570	0.0000	0.0000
2026/07/13	2038	04/02/2027	153.83 Call	Bond Future	13479.1100	13.4791	12525.6400	7.074	0.0000	0.0000
2026/07/13	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2038	06/05/2027		Bond Future	170.5519	170.5519	169.5802	0.570	0.0000	0.0000
2026/07/13	2038	06/05/2027	166.10 Call	Bond Future	4451.9100	4.4519	3480.1600	21.828	0.0000	0.0000
2026/07/13	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2038	05/08/2027		Bond Future	171.5357	171.5357	170.5470	0.576	0.0000	0.0000
2026/07/13	2038	05/08/2027	169.13 Call	Bond Future	2405.7000	2.4057	1417.0100	41.098	0.0000	0.0000
2026/07/13	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2040	06/08/2026		Bond Future	8.8352	101.5706	8.9053	0.794	0.0000	0.0000
2026/07/13	2040	06/08/2026	12.19 Call	Bond Future	22136.7200	22.1367	21588.0100	2.479	0.0000	0.0000
2026/07/13	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2040	06/08/2026	9.20 Call	Bond Future	3207.4700	3.2075	2720.1300	15.194	0.0000	0.0000
2026/07/13	2040	06/08/2026	9.20 Put	Bond Future	397.7200	0.3977	459.0900	15.430	0.0000	0.0000
2026/07/13	2040	05/11/2026		Bond Future	8.8750	103.4318	8.9475	0.816	0.0000	0.0000
2026/07/13	2040	05/11/2026	11.06 Call	Bond Future	15227.2700	15.2273	14678.6400	3.603	0.0000	0.0000
2026/07/13	2040	05/11/2026	11.06 Put	Bond Future	121.0400	0.1210	131.4200	8.576	0.0000	0.0000
2026/07/13	2040	05/11/2026	11.27 Call	Bond Future	16462.1000	16.4621	15909.7800	3.355	0.0000	0.0000
2026/07/13	2040	05/11/2026	11.27 Put	Bond Future	78.3400	0.0783	85.0300	8.540	0.0000	0.0000
2026/07/13	2040	05/11/2026	10.67 Call	Bond Future	12862.8700	12.8629	12323.0300	4.197	0.0000	0.0000
2026/07/13	2040	05/11/2026	10.67 Put	Bond Future	204.5100	0.2045	223.6800	9.374	0.0000	0.0000
2026/07/13	2040	05/11/2026	9.91 Put	Bond Future	560.2800	0.5603	620.4800	10.745	0.0000	0.0000
2026/07/13	2040	05/11/2026	9.91 Call	Bond Future	8151.2700	8.1513	7652.4600	6.119	0.0000	0.0000
2026/07/13	2040	04/02/2027	10.17 Call	Bond Future	9846.4900	9.8465	9352.4300	5.018	0.0000	0.0000
2026/07/13	2040	04/02/2027	10.17 Put	Bond Future	848.6900	0.8487	924.4400	8.926	0.0000	0.0000
2026/07/13	2040	04/02/2027	9.67 Call	Bond Future	6941.2700	6.9413	6497.0800	6.399	0.0000	0.0000
2026/07/13	2040	04/02/2027	9.67 Put	Bond Future	1378.2400	1.3782	1503.8600	9.115	0.0000	0.0000
2026/07/13	2040	04/02/2027	8.78 Put	Bond Future	3609.4600	3.6095	3902.4200	8.116	0.0000	0.0000
2026/07/13	2040	04/02/2027	8.78 Call	Bond Future	2594.1500	2.5942	2317.3000	10.672	0.0000	0.0000
2026/07/13	2040	04/02/2027		Bond Future	8.9120	100.8879	8.9869	0.841	0.0000	0.0000
2026/07/13	2040	04/02/2027	9.93 Call	Bond Future	8438.4400	8.4384	7965.1600	5.609	0.0000	0.0000
2026/07/13	2040	04/02/2027	9.93 Put	Bond Future	1066.9600	1.0670	1163.4900	9.047	0.0000	0.0000
2026/07/13	2040	06/05/2027		Bond Future	8.9523	102.8201	9.0297	0.865	0.0000	0.0000
2026/07/13	2040	06/05/2027	8.88 Call	Bond Future	3351.1000	3.3511	3054.0000	8.866	0.0000	0.0000
2026/07/13	2040	06/05/2027	8.88 Put	Bond Future	3897.0000	3.8970	4180.6100	7.278	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
2026/07/13	2040	05/08/2027		Bond Future	8.9975	100.2822	9.0777	99.6905	0.0000	0.0000
2026/07/13	2040	05/08/2027	9.33 Call	Bond Future	5515.5400	5.5155	5144.2500	5.1443	0.0000	0.0000
2026/07/13	2040	05/08/2027	9.33 Put	Bond Future	3094.1400	3.0941	3314.5100	3.3145	0.0000	0.0000
2026/07/13	2043	06/08/2026		Bond Future	125.5211	125.5211	125.5572	125.5572	0.029	0.0000
2026/07/13	2043	06/08/2026	110.88 Call	Bond Future	14641.0577	14.6411	14677.1620	14.6772	0.247	0.0000
2026/07/13	2043	06/08/2026	110.88 Put	Bond Future	0.0077	0.0000	0.0020	0.0000	73.964	0.0000
2026/07/13	2043	05/11/2026		Bond Future	127.8516	127.8516	127.8881	127.8881	0.029	0.0000
2026/07/13	2043	05/11/2026	112.84 Call	Bond Future	15025.0331	15.0250	15059.9156	15.0599	0.232	0.0000
2026/07/13	2043	05/11/2026	112.84 Put	Bond Future	13.4331	0.0134	11.8056	0.0118	12.115	0.0000
2026/07/13	2043	04/02/2027		Bond Future	127.3597	127.3597	127.3978	127.3978	0.030	0.0000
2026/07/13	2043	04/02/2027	117.63 Call	Bond Future	10106.1548	10.1062	10130.7882	10.1308	0.244	0.0000
2026/07/13	2043	04/02/2027	117.63 Put	Bond Future	376.4648	0.3765	362.9682	0.3630	3.585	0.0000
2026/07/13	2043	06/05/2027		Bond Future	129.8282	129.8282	129.8669	129.8669	0.030	0.0000
2026/07/13	2043	06/05/2027	127.48 Call	Bond Future	4895.9649	4.8960	4902.4177	4.9024	0.132	0.0000
2026/07/13	2043	06/05/2027	127.48 Put	Bond Future	2547.7949	2.5478	2515.5477	2.5155	1.266	0.0000
2026/07/13	2043	05/08/2027		Bond Future	129.3284	129.3284	129.3703	129.3703	0.032	0.0000
2026/07/13	2043	05/08/2027	129.56 Call	Bond Future	3828.8371	3.8288	3834.9252	3.8349	0.159	0.0000
2026/07/13	2043	05/08/2027	129.56 Put	Bond Future	4060.4171	4.0604	4024.5952	4.0246	0.882	0.0000
2026/07/13	2044	06/08/2026	9.25 Call	Bond Future	3071.1400	3.0711	2558.4200	2.5584	16.695	0.0000
2026/07/13	2044	06/08/2026	9.25 Put	Bond Future	568.3700	0.5684	657.8900	0.6579	15.750	0.0000
2026/07/13	2044	06/08/2026	9.00 Call	Bond Future	1643.2000	1.6432	1249.7600	1.2498	23.944	0.0000
2026/07/13	2044	06/08/2026	9.00 Put	Bond Future	1251.1300	1.2511	1459.9300	1.4599	16.689	0.0000
2026/07/13	2044	06/08/2026		Bond Future	8.9545	98.4907	9.0245	97.8884	0.783	0.0000
2026/07/13	2044	06/08/2026	12.42 Call	Bond Future	24161.0800	24.1611	23558.8400	23.5588	2.493	0.0000
2026/07/13	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	2044	06/08/2026	9.75 Call	Bond Future	6626.0000	6.6260	6030.4200	6.0304	8.989	0.0000
2026/07/13	2044	06/08/2026	9.75 Put	Bond Future	102.5300	0.1025	109.1900	0.1092	6.496	0.0000
2026/07/13	2044	05/11/2026	9.50 Call	Bond Future	5518.4400	5.5184	5047.5200	5.0475	8.534	0.0000
2026/07/13	2044	05/11/2026	9.50 Put	Bond Future	1324.7500	1.3248	1467.3400	1.4673	10.764	0.0000
2026/07/13	2044	05/11/2026		Bond Future	8.9928	100.2955	9.0649	99.6819	0.802	0.0000
2026/07/13	2044	05/11/2026	11.34 Call	Bond Future	17423.9700	17.4240	16819.0300	16.8190	3.472	0.0000
2026/07/13	2044	05/11/2026	11.34 Put	Bond Future	101.5300	0.1015	110.1000	0.1101	8.441	0.0000
2026/07/13	2044	04/02/2027		Bond Future	9.0285	97.8171	9.1029	97.1918	0.824	0.0000
2026/07/13	2044	04/02/2027	10.18 Call	Bond Future	10126.4000	10.1264	9594.5900	9.5946	5.252	0.0000
2026/07/13	2044	04/02/2027	10.18 Put	Bond Future	1078.1700	1.0782	1171.6500	1.1717	8.670	0.0000
2026/07/13	2044	06/05/2027		Bond Future	9.0670	99.6905	9.1436	99.0533	0.845	0.0000
2026/07/13	2044	06/05/2027	9.08 Call	Bond Future	4147.2100	4.1472	3800.3100	3.8003	8.365	0.0000
2026/07/13	2044	06/05/2027	9.08 Put	Bond Future	4038.5700	4.0386	4328.9000	4.3289	7.189	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	
2026/07/13	2044	05/08/2027		Bond Future	9.1097	97.2179	9.1887	96.5686	0.868	0.0000	0.0000
2026/07/13	2044	05/08/2027	9.44 Call	Bond Future	6176.8700	6.1769	5767.7600	5.7678	6.623	0.0000	0.0000
2026/07/13	2044	05/08/2027	9.44 Put	Bond Future	3505.4900	3.5055	3745.6800	3.7457	6.852	0.0000	0.0000
2026/07/13	2046	06/08/2026		Bond Future	146.2976	146.2976	146.3388	146.3388	0.028	0.0000	0.0000
2026/07/13	2046	06/08/2026	122.38 Call	Bond Future	23917.6400	23.9176	23958.8100	23.9588	0.172	0.0000	0.0000
2026/07/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2046	05/11/2026		Bond Future	146.6517	146.6517	146.6934	146.6934	0.028	0.0000	0.0000
2026/07/13	2046	05/11/2026	125.48 Call	Bond Future	21171.7200	21.1717	21213.3700	21.2134	0.197	0.0000	0.0000
2026/07/13	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2046	04/02/2027		Bond Future	149.4718	149.4718	149.5141	149.5141	0.028	0.0000	0.0000
2026/07/13	2046	04/02/2027	131.09 Call	Bond Future	18381.8300	18.3818	18424.1300	18.4241	0.230	0.0000	0.0000
2026/07/13	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2046	06/05/2027		Bond Future	149.9528	149.9528	149.9970	149.9970	0.029	0.0000	0.0000
2026/07/13	2046	06/05/2027	148.99 Call	Bond Future	962.7600	0.9628	1006.9500	1.0070	4.590	0.0000	0.0000
2026/07/13	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2046	05/08/2027		Bond Future	152.8638	152.8638	152.9093	152.9093	0.030	0.0000	0.0000
2026/07/13	2046	05/08/2027	149.17 Call	Bond Future	3693.8000	3.6938	3739.2600	3.7393	1.231	0.0000	0.0000
2026/07/13	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2050	06/08/2026		Bond Future	147.7431	147.7431	146.7866	146.7866	0.647	0.0000	0.0000
2026/07/13	2050	06/08/2026	123.27 Call	Bond Future	24473.0800	24.4731	23516.6300	23.5166	3.908	0.0000	0.0000
2026/07/13	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2050	05/11/2026		Bond Future	150.4861	150.4861	149.5114	149.5114	0.648	0.0000	0.0000
2026/07/13	2050	05/11/2026	123.84 Call	Bond Future	26646.1400	26.6461	25671.4300	25.6714	3.658	0.0000	0.0000
2026/07/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2050	04/02/2027		Bond Future	150.8490	150.8490	149.8561	149.8561	0.658	0.0000	0.0000
2026/07/13	2050	04/02/2027	132.39 Call	Bond Future	18459.0400	18.4590	17466.1200	17.4661	5.379	0.0000	0.0000
2026/07/13	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2050	06/05/2027		Bond Future	153.7729	153.7729	152.7607	152.7607	0.658	0.0000	0.0000
2026/07/13	2050	06/05/2027	150.46 Call	Bond Future	3312.8800	3.3129	2300.7300	2.3007	30.552	0.0000	0.0000
2026/07/13	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	2050	05/08/2027		Bond Future	154.1673	154.1673	153.1374	153.1374	0.668	0.0000	0.0000
2026/07/13	2050	05/08/2027	152.97 Call	Bond Future	1197.3000	1.1973	167.3900	0.1674	86.019	0.0000	0.0000
2026/07/13	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/13	AL37	06/08/2026		Index Future	1303.7990	1303.7990	1301.3800	1301.3800	0.186	0.0000	0.0000
2026/07/13	AL37	05/11/2026		Index Future	1327.9470	1327.9470	1325.4730	1325.4730	0.186	0.0000	0.0000
2026/07/13	AL37	04/02/2027		Index Future	1353.1670	1353.1670	1350.6430	1350.6430	0.187	0.0000	0.0000
2026/07/13	AL37	06/05/2027		Index Future	1379.0870	1379.0870	1376.5150	1376.5150	0.187	0.0000	0.0000
2026/07/13	AL37	05/08/2027		Index Future	1405.2880	1405.2880	1402.6740	1402.6740	0.186	0.0000	0.0000
2026/07/13	AL7T	06/08/2026		Index Future	1706.7120	1706.7120	1700.4500	1700.4500	0.367	0.0000	0.0000
2026/07/13	AL7T	05/11/2026		Index Future	1738.3230	1738.3230	1731.9310	1731.9310	0.368	0.0000	0.0000
2026/07/13	AL7T	04/02/2027		Index Future	1771.3370	1771.3370	1764.8180	1764.8180	0.368	0.0000	0.0000
2026/07/13	AL7T	06/05/2027		Index Future	1805.2660	1805.2660	1798.6250	1798.6250	0.368	0.0000	0.0000
2026/07/13	AL7T	05/08/2027		Index Future	1839.5650	1839.5650	1832.8050	1832.8050	0.367	0.0000	0.0000
2026/07/13	ALBI	06/08/2026		Index Future	1441.3080	1441.3080	1435.5790	1435.5790	0.397	0.0000	0.0000
2026/07/13	ALBI	05/11/2026		Index Future	1468.0040	1468.0040	1462.1560	1462.1560	0.398	0.0000	0.0000
2026/07/13	ALBI	04/02/2027		Index Future	1495.8840	1495.8840	1489.9210	1489.9210	0.399	0.0000	0.0000
2026/07/13	ALBI	06/05/2027		Index Future	1524.5370	1524.5370	1518.4620	1518.4620	0.398	0.0000	0.0000
2026/07/13	ALBI	05/08/2027		Index Future	1553.5020	1553.5020	1547.3180	1547.3180	0.398	0.0000	0.0000
2026/07/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/07/13	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
2026/07/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/13	ES33	06/08/2026		Bond Future	8.7127	96.7279	8.7729	96.4274	0.691	0.0000
2026/07/13	ES33	06/08/2026	12.02 Call	Bond Future	14859.2300	14.8592	14558.7600	14.5588	2.022	0.0000
2026/07/13	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	ES33	05/11/2026		Bond Future	8.7656	94.7306	8.8287	94.4243	0.720	0.0000
2026/07/13	ES33	05/11/2026	10.83 Call	Bond Future	9402.1900	9.4022	9095.9300	9.0959	3.257	0.0000
2026/07/13	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	ES33	04/02/2027		Bond Future	8.8170	96.5524	8.8833	96.2401	0.752	0.0000
2026/07/13	ES33	04/02/2027	9.70 Call	Bond Future	4055.8500	4.0559	3743.5800	3.7436	7.699	0.0000
2026/07/13	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	ES33	06/05/2027		Bond Future	8.8648	94.6281	8.9344	94.3098	0.785	0.0000
2026/07/13	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/13	ES33	06/05/2027	8.80 Put	Bond Future	297.2500	0.2973	615.5100	0.6155	107.068	0.0000	0.0000
2026/07/13	ES33	05/08/2027		Bond Future	8.9184	96.4641	8.9917	96.1398	0.822	0.0000	0.0000
2026/07/13	ES33	05/08/2027	9.27 Call	Bond Future	1543.6800	1.5437	1219.3500	1.2194	21.010	0.0000	0.0000
2026/07/13	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	ES42	06/08/2026		Bond Future	9.2718	96.1900	9.3469	95.6063	0.810	0.0000	0.0000
2026/07/13	ES42	06/08/2026	12.65 Call	Bond Future	21715.7000	21.7157	21131.9500	21.1320	2.688	0.0000	0.0000
2026/07/13	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	ES42	05/11/2026		Bond Future	9.3211	93.7120	9.3986	93.1171	0.832	0.0000	0.0000
2026/07/13	ES42	05/11/2026	11.66 Call	Bond Future	15747.1800	15.7472	15152.3300	15.1523	3.778	0.0000	0.0000
2026/07/13	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	ES42	04/02/2027		Bond Future	9.3677	95.5143	9.4477	94.9080	0.854	0.0000	0.0000
2026/07/13	ES42	04/02/2027	10.29 Call	Bond Future	6654.3900	6.6544	6048.1100	6.0481	9.111	0.0000	0.0000
2026/07/13	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	ES42	06/05/2027		Bond Future	9.4149	93.1010	9.4975	92.4830	0.877	0.0000	0.0000
2026/07/13	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	ES42	06/05/2027	9.33 Put	Bond Future	641.3600	0.6414	1259.4000	1.2594	96.364	0.0000	0.0000
2026/07/13	ES42	05/08/2027		Bond Future	9.4649	94.9065	9.5502	94.2766	0.901	0.0000	0.0000
2026/07/13	ES42	05/08/2027	9.84 Call	Bond Future	2724.5000	2.7245	2094.6200	2.0946	23.119	0.0000	0.0000
2026/07/13	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	GOVI	06/08/2026		GOVI	1414.6100	1414.6100	1408.8600	1408.8600	0.406	0.0000	0.0000
2026/07/13	GOVI	06/08/2026	1,189. Call 00	GOVI	2256100.0000	225.6100	2198600.0000	219.8600	2.549	0.0000	0.0000
2026/07/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	GOVI	05/11/2026		GOVI	1440.8100	1440.8100	1434.9430	1434.9430	0.407	0.0000	0.0000
2026/07/13	GOVI	05/11/2026	1,277. Call 00	GOVI	1638100.0000	163.8100	1579430.0000	157.9430	3.582	0.0000	0.0000
2026/07/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	GOVI	04/02/2027		GOVI	1468.1740	1468.1740	1462.1910	1462.1910	0.408	0.0000	0.0000
2026/07/13	GOVI	04/02/2027	1,369. Call 00	GOVI	991740.0000	99.1740	931910.0000	93.1910	6.033	0.0000	0.0000
2026/07/13	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	GOVI	06/05/2027		GOVI	1496.2970	1496.2970	1490.2000	1490.2000	0.407	0.0000	0.0000
2026/07/13	GOVI	06/05/2027	1,427. Call 00	GOVI	692970.0000	69.2970	632000.0000	63.2000	8.798	0.0000	0.0000
2026/07/13	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	GOVI	05/08/2027		GOVI	1524.7250	1524.7250	1518.5190	1518.5190	0.407	0.0000	0.0000
2026/07/13	GOVI	05/08/2027	1,465. Call 00	GOVI	597250.0000	59.7250	535190.0000	53.5190	10.391	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
2026/07/13	GOVI	05/08/2027	1,465. Put 00			GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/13	GVIX	01/01/2029				LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/13	I258	06/08/2026				Bond Future	136.7299	136.7299	137.1201	0.285	0.0000	0.0000
2026/07/13	I258	06/08/2026	112.95 Call			Bond Future	23779.8514	23.7799	24170.1302	1.641	0.0000	0.0000
2026/07/13	I258	06/08/2026	112.95 Put			Bond Future	0.0014	0.0000	0.0002	85.507	0.0000	0.0000
2026/07/13	I258	05/11/2026				Bond Future	139.2686	139.2686	139.6656	0.285	0.0000	0.0000
2026/07/13	I258	05/11/2026	114.95 Call			Bond Future	24330.2675	24.3303	24724.7184	1.621	0.0000	0.0000
2026/07/13	I258	05/11/2026	114.95 Put			Bond Future	11.7075	0.0117	9.0984	0.0091	22.286	0.0000
2026/07/13	I258	04/02/2027				Bond Future	138.9963	138.9963	139.4019	0.292	0.0000	0.0000
2026/07/13	I258	04/02/2027	118.90 Call			Bond Future	20308.4724	20.3085	20691.0080	1.884	0.0000	0.0000
2026/07/13	I258	04/02/2027	118.90 Put			Bond Future	212.1924	0.2122	189.1380	0.1891	10.865	0.0000
2026/07/13	I258	06/05/2027				Bond Future	141.6901	141.6901	142.1039	0.292	0.0000	0.0000
2026/07/13	I258	06/05/2027	134.78 Call			Bond Future	9814.2393	9.8142	10082.2581	10.0823	2.731	0.0000
2026/07/13	I258	06/05/2027	134.78 Put			Bond Future	2904.1393	2.9041	2758.3981	2.7584	5.018	0.0000
2026/07/13	I258	05/08/2027				Bond Future	141.4208	141.4208	141.8448	141.8448	0.300	0.0000
2026/07/13	I258	05/08/2027	138.93 Call			Bond Future	7606.0623	7.6061	7832.4448	7.8324	2.976	0.0000
2026/07/13	I258	05/08/2027	138.93 Put			Bond Future	5115.2223	5.1152	4917.6748	4.9177	3.862	0.0000
2026/07/13	IGOV	06/08/2026				Index Future	456.4150	456.4150	455.7070	455.7070	0.155	0.0000
2026/07/13	IGOV	05/11/2026				Index Future	464.9810	464.9810	464.2560	464.2560	0.156	0.0000
2026/07/13	IGOV	04/02/2027				Index Future	473.9230	473.9230	473.1820	473.1820	0.156	0.0000
2026/07/13	IGOV	06/05/2027				Index Future	483.1090	483.1090	482.3550	482.3550	0.156	0.0000
2026/07/13	IGOV	05/08/2027				Index Future	492.3940	492.3940	491.6270	491.6270	0.156	0.0000
2026/07/13	IS10	21/09/2026				Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/07/13	IS10	21/12/2026				Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/07/13	IS10	15/03/2027				Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/07/13	IS10	21/06/2027				Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/07/13	IS10	20/09/2027				Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/07/13	IS10	20/12/2027				Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/07/13	IS10	22/03/2028				Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/07/13	IS10	20/06/2028				Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/07/13	IS10	19/09/2028				Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/07/13	J186	21/12/2026				Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/07/13	R033	06/08/2026				Bond Future	8.0820	113.3432	8.1323	113.0735	0.623	0.0000
2026/07/13	R033	06/08/2026	10.25 Call			Bond Future	10888.9800	10.8890	10619.3200	10.6193	2.476	0.0000
2026/07/13	R033	06/08/2026	10.25 Put			Bond Future	0.1000	0.0001	0.0500	0.0001	50.000	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
2026/07/13	R033	05/11/2026		Bond Future	8.1119	110.3784	8.1649	110.1035	0.653	0.0000	0.0000
2026/07/13	R033	05/11/2026	9.33 Call	Bond Future	6338.8500	6.3389	6080.8600	6.0809	4.070	0.0000	0.0000
2026/07/13	R033	05/11/2026	9.33 Put	Bond Future	237.3600	0.2374	254.2400	0.2542	7.112	0.0000	0.0000
2026/07/13	R033	04/02/2027		Bond Future	8.1357	112.4750	8.1916	112.1948	0.687	0.0000	0.0000
2026/07/13	R033	04/02/2027	8.65 Call	Bond Future	3599.3600	3.5994	3393.6100	3.3936	5.716	0.0000	0.0000
2026/07/13	R033	04/02/2027	8.65 Put	Bond Future	1055.3200	1.0553	1129.7500	1.1298	7.053	0.0000	0.0000
2026/07/13	R033	06/05/2027		Bond Future	8.1570	109.5860	8.2160	109.3005	0.723	0.0000	0.0000
2026/07/13	R033	06/05/2027	7.93 Call	Bond Future	1642.3800	1.6424	1512.6800	1.5127	7.897	0.0000	0.0000
2026/07/13	R033	06/05/2027	7.93 Put	Bond Future	2749.7900	2.7498	2905.6200	2.9056	5.667	0.0000	0.0000
2026/07/13	R033	05/08/2027		Bond Future	8.1834	111.6875	8.2458	111.3967	0.763	0.0000	0.0000
2026/07/13	R033	05/08/2027	8.54 Call	Bond Future	3390.4800	3.3905	3204.8300	3.2048	5.476	0.0000	0.0000
2026/07/13	R033	05/08/2027	8.54 Put	Bond Future	1741.6600	1.7417	1846.8200	1.8468	6.038	0.0000	0.0000
2026/07/13	R035	06/08/2026	7.70 Put	Bond Future	3688.2300	3.6882	4025.5200	4.0255	9.145	0.0000	0.0000
2026/07/13	R035	06/08/2026	7.70 Call	Bond Future	71.6600	0.0717	36.6200	0.0366	48.898	0.0000	0.0000
2026/07/13	R035	06/08/2026	7.90 Put	Bond Future	2539.3100	2.5393	2829.4200	2.8294	11.425	0.0000	0.0000
2026/07/13	R035	06/08/2026	7.90 Call	Bond Future	206.0700	0.2061	123.8500	0.1239	39.899	0.0000	0.0000
2026/07/13	R035	06/08/2026	8.34 Call	Bond Future	1206.3200	1.2063	948.2900	0.9483	21.390	0.0000	0.0000
2026/07/13	R035	06/08/2026	8.34 Put	Bond Future	785.1100	0.7851	899.4100	0.8994	14.558	0.0000	0.0000
2026/07/13	R035	06/08/2026	7.95 Put	Bond Future	2277.7100	2.2777	2551.3900	2.5514	12.016	0.0000	0.0000
2026/07/13	R035	06/08/2026	7.95 Call	Bond Future	262.2100	0.2622	163.5600	0.1636	37.623	0.0000	0.0000
2026/07/13	R035	06/08/2026	8.29 Put	Bond Future	917.5700	0.9176	1051.3000	1.0513	14.574	0.0000	0.0000
2026/07/13	R035	06/08/2026	8.29 Call	Bond Future	1030.4700	1.0305	791.8700	0.7919	23.154	0.0000	0.0000
2026/07/13	R035	06/08/2026	8.79 Put	Bond Future	160.1300	0.1601	174.8200	0.1748	9.174	0.0000	0.0000
2026/07/13	R035	06/08/2026	8.79 Call	Bond Future	3303.4900	3.3035	2945.8500	2.9459	10.826	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.39 Call	Bond Future	6645.3600	6.6454	6271.8600	6.2719	5.620	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.39 Put	Bond Future	15.5500	0.0156	14.3800	0.0144	7.524	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.71 Call	Bond Future	8429.3400	8.4293	8056.2400	8.0562	4.426	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.71 Put	Bond Future	4.3800	0.0044	3.6100	0.0036	17.580	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.21 Call	Bond Future	5632.3600	5.6324	5259.3900	5.2594	6.622	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.21 Put	Bond Future	31.7400	0.0317	31.1000	0.0311	2.016	0.0000	0.0000
2026/07/13	R035	06/08/2026	8.71 Put	Bond Future	215.9200	0.2159	239.2100	0.2392	10.786	0.0000	0.0000
2026/07/13	R035	06/08/2026	8.71 Call	Bond Future	2882.1900	2.8822	2533.1500	2.5332	12.110	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.72 Call	Bond Future	8484.5700	8.4846	8111.4900	8.1115	4.397	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.72 Put	Bond Future	4.2100	0.0042	3.4600	0.0035	17.815	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.22 Put	Bond Future	30.5100	0.0305	29.8000	0.0298	2.327	0.0000	0.0000
2026/07/13	R035	06/08/2026	9.22 Call	Bond Future	5688.6700	5.6887	5315.6300	5.3156	6.558	0.0000	0.0000
2026/07/13	R035	06/08/2026	10.13 Call	Bond Future	10716.6500	10.7167	10344.0600	10.3441	3.477	0.0000	0.0000
2026/07/13	R035	06/08/2026	10.13 Put	Bond Future	0.8700	0.0009	0.6100	0.0006	29.885	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	
2026/07/13	R035	06/08/2026	9.63 Call	Bond Future	7986.2700	7.9863	7613.0400	4.673	0.0000	0.0000	
2026/07/13	R035	06/08/2026	9.63 Put	Bond Future	6.0000	0.0060	5.1000	15.000	0.0000	0.0000	
2026/07/13	R035	06/08/2026	9.13 Put	Bond Future	43.3900	0.0434	43.5400	0.346	0.0000	0.0000	
2026/07/13	R035	06/08/2026	9.13 Call	Bond Future	5182.0300	5.1820	4809.8500	7.182	0.0000	0.0000	
2026/07/13	R035	06/08/2026	10.22 Call	Bond Future	11197.8700	11.1979	10825.3400	3.327	0.0000	0.0000	
2026/07/13	R035	06/08/2026	10.22 Put	Bond Future	0.6200	0.0006	0.4200	32.258	0.0000	0.0000	
2026/07/13	R035	06/08/2026		Bond Future	8.2717	107.6174	8.3321	107.2450	0.729	0.0000	0.0000
2026/07/13	R035	06/08/2026	11.06 Call	Bond Future	15536.6100	15.5366	15164.2800	2.396	0.0000	0.0000	
2026/07/13	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/13	R035	05/11/2026		Bond Future	8.3054	105.0878	8.3684	104.7083	0.758	0.0000	0.0000
2026/07/13	R035	05/11/2026	10.03 Call	Bond Future	9921.0300	9.9210	9552.9500	3.710	0.0000	0.0000	
2026/07/13	R035	05/11/2026	10.03 Put	Bond Future	141.7100	0.1417	153.1100	0.1531	8.045	0.0000	0.0000
2026/07/13	R035	05/11/2026	9.80 Call	Bond Future	8741.3600	8.7414	8378.6500	8.3787	4.149	0.0000	0.0000
2026/07/13	R035	05/11/2026	9.80 Put	Bond Future	194.8300	0.1948	211.6000	0.2116	8.608	0.0000	0.0000
2026/07/13	R035	05/11/2026	9.30 Call	Bond Future	6194.9900	6.1950	5853.9600	5.8540	5.505	0.0000	0.0000
2026/07/13	R035	05/11/2026	9.30 Put	Bond Future	402.2000	0.4022	440.6500	0.4407	9.560	0.0000	0.0000
2026/07/13	R035	05/11/2026	8.80 Put	Bond Future	856.3600	0.8564	941.4000	0.9414	9.930	0.0000	0.0000
2026/07/13	R035	05/11/2026	8.80 Call	Bond Future	3790.8300	3.7908	3496.3900	3.4964	7.767	0.0000	0.0000
2026/07/13	R035	05/11/2026	8.97 Call	Bond Future	4579.5500	4.5796	4265.4500	4.2655	6.859	0.0000	0.0000
2026/07/13	R035	05/11/2026	8.97 Put	Bond Future	661.2400	0.6612	726.6200	0.7266	9.887	0.0000	0.0000
2026/07/13	R035	05/11/2026	8.47 Call	Bond Future	2414.8300	2.4148	2172.3800	2.1724	10.040	0.0000	0.0000
2026/07/13	R035	05/11/2026	8.47 Put	Bond Future	1426.2900	1.4263	1563.3200	1.5633	9.607	0.0000	0.0000
2026/07/13	R035	05/11/2026	7.97 Put	Bond Future	3005.5900	3.0056	3245.2200	3.2452	7.973	0.0000	0.0000
2026/07/13	R035	05/11/2026	7.97 Call	Bond Future	952.2500	0.9523	812.4000	0.8124	14.686	0.0000	0.0000
2026/07/13	R035	04/02/2027	7.70 Put	Bond Future	4686.0400	4.6860	4964.6200	4.9646	5.945	0.0000	0.0000
2026/07/13	R035	04/02/2027	7.70 Call	Bond Future	850.9600	0.8510	742.7700	0.7428	12.714	0.0000	0.0000
2026/07/13	R035	04/02/2027	8.20 Put	Bond Future	2682.0700	2.6821	2882.5500	2.8826	7.475	0.0000	0.0000
2026/07/13	R035	04/02/2027	8.20 Call	Bond Future	1880.5800	1.8806	1694.2900	1.6943	9.906	0.0000	0.0000
2026/07/13	R035	04/02/2027	8.85 Call	Bond Future	4246.4600	4.2465	3965.6800	3.9657	6.612	0.0000	0.0000
2026/07/13	R035	04/02/2027	8.85 Put	Bond Future	1267.1100	1.2671	1373.1000	1.3731	8.365	0.0000	0.0000
2026/07/13	R035	04/02/2027		Bond Future	8.3352	107.0838	8.4010	106.6970	0.789	0.0000	0.0000
2026/07/13	R035	04/02/2027	9.02 Call	Bond Future	4991.4300	4.9914	4692.9700	4.6930	5.979	0.0000	0.0000
2026/07/13	R035	04/02/2027	9.02 Put	Bond Future	1052.5300	1.0525	1140.8400	1.1408	8.390	0.0000	0.0000
2026/07/13	R035	04/02/2027	9.43 Call	Bond Future	6886.2900	6.8863	6555.9700	6.5560	4.797	0.0000	0.0000
2026/07/13	R035	04/02/2027	9.43 Put	Bond Future	681.5000	0.6815	737.9500	0.7380	8.283	0.0000	0.0000
2026/07/13	R035	04/02/2027	8.93 Call	Bond Future	4593.2300	4.5932	4303.7700	4.3038	6.302	0.0000	0.0000
2026/07/13	R035	04/02/2027	8.93 Put	Bond Future	1160.8400	1.1608	1258.1500	1.2582	8.383	0.0000	0.0000
2026/07/13	R035	04/02/2027	8.43 Put	Bond Future	2048.1800	2.0482	2211.0900	2.2111	7.954	0.0000	0.0000
2026/07/13	R035	04/02/2027	8.43 Call	Bond Future	2605.1500	2.6052	2381.2900	2.3813	8.593	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	
2026/07/13	R035	06/05/2027		Bond Future	8.3590	104.6300	8.4276	104.2358	0.821	0.0000	0.0000
2026/07/13	R035	06/05/2027	8.25 Call	Bond Future	2311.9000	2.3119	2116.8400	2.1168	8.437	0.0000	0.0000
2026/07/13	R035	06/05/2027	8.25 Put	Bond Future	2941.7600	2.9418	3140.8100	3.1408	6.766	0.0000	0.0000
2026/07/13	R035	05/08/2027		Bond Future	8.3870	106.6370	8.4588	106.2354	0.856	0.0000	0.0000
2026/07/13	R035	05/08/2027	8.72 Call	Bond Future	4028.1800	4.0282	3775.8400	3.7758	6.264	0.0000	0.0000
2026/07/13	R035	05/08/2027	8.72 Put	Bond Future	2181.8400	2.1818	2331.0800	2.3311	6.840	0.0000	0.0000
2026/07/13	R038	06/08/2026		Bond Future	8.6699	119.9174	8.7300	119.4364	0.693	0.0000	0.0000
2026/07/13	R038	06/08/2026	11.77 Call	Bond Future	21560.4500	21.5605	21079.4400	21.0794	2.231	0.0000	0.0000
2026/07/13	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R038	05/11/2026		Bond Future	8.7119	116.6319	8.7743	116.1417	0.716	0.0000	0.0000
2026/07/13	R038	05/11/2026	10.72 Call	Bond Future	14548.1800	14.5482	14066.9100	14.0669	3.308	0.0000	0.0000
2026/07/13	R038	05/11/2026	10.72 Put	Bond Future	122.2300	0.1222	131.1600	0.1312	7.306	0.0000	0.0000
2026/07/13	R038	04/02/2027		Bond Future	8.7503	118.8473	8.8151	118.3477	0.740	0.0000	0.0000
2026/07/13	R038	04/02/2027	9.60 Call	Bond Future	7546.3500	7.5464	7143.2100	7.1432	5.342	0.0000	0.0000
2026/07/13	R038	04/02/2027	9.60 Put	Bond Future	1224.4500	1.2245	1320.8500	1.3209	7.873	0.0000	0.0000
2026/07/13	R038	06/05/2027		Bond Future	8.7876	115.6391	8.8549	115.1300	0.765	0.0000	0.0000
2026/07/13	R038	06/05/2027	8.71 Call	Bond Future	3293.3500	3.2934	3032.3000	3.0323	7.927	0.0000	0.0000
2026/07/13	R038	06/05/2027	8.71 Put	Bond Future	3884.7700	3.8848	4132.8400	4.1328	6.386	0.0000	0.0000
2026/07/13	R038	05/08/2027		Bond Future	8.8291	117.8565	8.8990	117.3379	0.791	0.0000	0.0000
2026/07/13	R038	05/08/2027	9.15 Call	Bond Future	5439.2500	5.4393	5113.8500	5.1139	5.982	0.0000	0.0000
2026/07/13	R038	05/08/2027	9.15 Put	Bond Future	3083.7500	3.0838	3277.0000	3.2770	6.267	0.0000	0.0000
2026/07/13	R053	06/08/2026	8.10 Put	Bond Future	9940.4800	9.9405	10779.8400	10.7798	8.444	0.0000	0.0000
2026/07/13	R053	06/08/2026	8.10 Call	Bond Future	68.9600	0.0690	29.6800	0.0297	56.961	0.0000	0.0000
2026/07/13	R053	06/08/2026	8.60 Put	Bond Future	3901.9800	3.9020	4474.4400	4.4744	14.671	0.0000	0.0000
2026/07/13	R053	06/08/2026	8.60 Call	Bond Future	859.8800	0.8599	553.7000	0.5537	35.607	0.0000	0.0000
2026/07/13	R053	06/08/2026	9.10 Call	Bond Future	4147.0500	4.1471	3416.2400	3.4162	17.622	0.0000	0.0000
2026/07/13	R053	06/08/2026	9.10 Put	Bond Future	901.9600	0.9020	1049.7900	1.0498	16.390	0.0000	0.0000
2026/07/13	R053	06/08/2026	9.60 Call	Bond Future	9204.7500	9.2048	8338.6200	8.3386	9.410	0.0000	0.0000
2026/07/13	R053	06/08/2026	9.60 Put	Bond Future	162.1800	0.1622	174.6900	0.1747	7.714	0.0000	0.0000
2026/07/13	R053	06/08/2026		Bond Future	8.8368	132.6296	8.9070	131.7510	0.794	0.0000	0.0000
2026/07/13	R053	06/08/2026	12.28 Call	Bond Future	33518.3600	33.5184	32639.7200	32.6397	2.621	0.0000	0.0000
2026/07/13	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R053	05/11/2026		Bond Future	8.8703	129.1989	8.9424	128.3038	0.813	0.0000	0.0000
2026/07/13	R053	05/11/2026	11.21 Call	Bond Future	24585.8300	24.5858	23704.5600	23.7046	3.584	0.0000	0.0000
2026/07/13	R053	05/11/2026	11.21 Put	Bond Future	162.6800	0.1627	176.4500	0.1765	8.464	0.0000	0.0000
2026/07/13	R053	04/02/2027		Bond Future	8.9009	131.6530	8.9750	130.7408	0.833	0.0000	0.0000
2026/07/13	R053	04/02/2027	9.99 Call	Bond Future	14020.8100	14.0208	13252.8800	13.2529	5.477	0.0000	0.0000
2026/07/13	R053	04/02/2027	9.99 Put	Bond Future	1641.0300	1.6410	1785.3400	1.7853	8.794	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
2026/07/13	R053	06/05/2027		Bond Future	8.9303	128.3119	9.0065	127.3823	0.853	0.0000
2026/07/13	R053	06/05/2027	8.92 Call	Bond Future	5845.2700	5.8453	5344.4400	5.3444	8.568	0.0000
2026/07/13	R053	06/05/2027	8.92 Put	Bond Future	5971.7600	5.9718	6400.6100	6.4006	7.181	0.0000
2026/07/13	R053	05/08/2027		Bond Future	8.9621	130.7725	9.0404	129.8252	0.873	0.0000
2026/07/13	R053	05/08/2027	9.28 Call	Bond Future	8870.9800	8.8710	8274.5900	8.2746	6.723	0.0000
2026/07/13	R053	05/08/2027	9.28 Put	Bond Future	5096.3800	5.0964	5447.2600	5.4473	6.885	0.0000
2026/07/13	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/07/13	R186	06/08/2026	8.57 Call	Bond Future	29.2500	0.0293	27.5800	0.0276	5.709	0.0000
2026/07/13	R186	06/08/2026	8.57 Put	Bond Future	29.2500	0.0293	27.5800	0.0276	5.709	0.0000
2026/07/13	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/07/13	R186	05/11/2026	8.12 Call	Bond Future	30.2800	0.0303	29.9000	0.0299	1.255	0.0000
2026/07/13	R186	05/11/2026	8.12 Put	Bond Future	30.2800	0.0303	29.9000	0.0299	1.255	0.0000
2026/07/13	R202	06/08/2026		Bond Future	302.3421	302.3421	302.4269	302.4269	0.028	0.0000
2026/07/13	R202	06/08/2026	278.86 Call	Bond Future	23482.0700	23.4821	23566.9200	23.5669	0.361	0.0000
2026/07/13	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	R202	05/11/2026		Bond Future	307.9555	307.9555	308.0411	308.0411	0.028	0.0000
2026/07/13	R202	05/11/2026	280.46 Call	Bond Future	27495.5200	27.4955	27581.0600	27.5811	0.311	0.0000
2026/07/13	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	R202	04/02/2027		Bond Future	308.2847	308.2847	308.3729	308.3729	0.029	0.0000
2026/07/13	R202	04/02/2027	294.73 Call	Bond Future	13554.7300	13.5547	13642.8700	13.6429	0.650	0.0000
2026/07/13	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	R202	06/05/2027		Bond Future	314.2600	314.2600	314.3500	314.3500	0.029	0.0000
2026/07/13	R202	06/05/2027	306.99 Call	Bond Future	7269.9500	7.2700	7359.9900	7.3600	1.239	0.0000
2026/07/13	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	R202	05/08/2027		Bond Future	314.6360	314.6360	314.7317	314.7317	0.030	0.0000
2026/07/13	R202	05/08/2027	312.97 Call	Bond Future	1666.0300	1.6660	1761.6500	1.7617	5.739	0.0000
2026/07/13	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	R209	06/08/2026		Bond Future	8.4070	88.2235	8.4673	87.8681	0.716	0.0000
2026/07/13	R209	06/08/2026	11.39 Call	Bond Future	15556.9900	15.5570	15201.5700	15.2016	2.285	0.0000
2026/07/13	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	R209	05/11/2026		Bond Future	8.4396	86.6890	8.5021	86.3269	0.740	0.0000
2026/07/13	R209	05/11/2026	10.32 Call	Bond Future	10227.2400	10.2272	9874.0600	9.8741	3.453	0.0000
2026/07/13	R209	05/11/2026	10.32 Put	Bond Future	125.3300	0.1253	134.2600	0.1343	7.125	0.0000
2026/07/13	R209	04/02/2027		Bond Future	8.4683	88.3356	8.5331	87.9665	0.766	0.0000
2026/07/13	R209	04/02/2027	9.28 Call	Bond Future	5417.8400	5.4178	5122.7400	5.1227	5.447	0.0000
2026/07/13	R209	04/02/2027	9.28 Put	Bond Future	937.3000	0.9373	1011.2800	1.0113	7.893	0.0000
2026/07/13	R209	04/02/2027	8.96 Call	Bond Future	4060.3300	4.0603	3794.8400	3.7948	6.539	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	
2026/07/13	R209	04/02/2027	8.96 Put	Bond Future	1310.0000	1.3100	1413.5900	1.4136	7.908	0.0000	0.0000
2026/07/13	R209	04/02/2027	8.03 Put	Bond Future	3725.6800	3.7257	3961.6800	3.9617	6.334	0.0000	0.0000
2026/07/13	R209	04/02/2027	8.03 Call	Bond Future	1177.5000	1.1775	1044.4200	1.0444	11.302	0.0000	0.0000
2026/07/13	R209	06/05/2027	9.32 Call	Bond Future	5710.3600	5.7104	5421.9400	5.4219	5.051	0.0000	0.0000
2026/07/13	R209	06/05/2027	9.32 Put	Bond Future	1241.6300	1.2416	1329.3700	1.3294	7.067	0.0000	0.0000
2026/07/13	R209	06/05/2027	8.25 Put	Bond Future	3334.1600	3.3342	3540.6500	3.5407	6.193	0.0000	0.0000
2026/07/13	R209	06/05/2027	8.25 Call	Bond Future	1945.5900	1.9456	1775.9200	1.7759	8.721	0.0000	0.0000
2026/07/13	R209	06/05/2027		Bond Future	8.4954	86.8755	8.5627	86.4994	0.792	0.0000	0.0000
2026/07/13	R209	06/05/2027	8.41 Call	Bond Future	2378.7700	2.3788	2187.4200	2.1874	8.044	0.0000	0.0000
2026/07/13	R209	06/05/2027	8.41 Put	Bond Future	2858.6600	2.8587	3043.4700	3.0435	6.465	0.0000	0.0000
2026/07/13	R209	05/08/2027		Bond Future	8.5262	88.5419	8.5961	88.1587	0.820	0.0000	0.0000
2026/07/13	R209	05/08/2027	8.87 Call	Bond Future	4048.9100	4.0489	3806.0400	3.8060	5.998	0.0000	0.0000
2026/07/13	R209	05/08/2027	8.87 Put	Bond Future	2185.5900	2.1856	2325.9600	2.3260	6.423	0.0000	0.0000
2026/07/13	R210	06/08/2026		Bond Future	269.8504	269.8504	269.6090	269.6090	0.089	0.0000	0.0000
2026/07/13	R210	06/08/2026	259.84 Call	Bond Future	10010.4400	10.0104	9768.9900	9.7690	2.412	0.0000	0.0000
2026/07/13	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R210	05/11/2026		Bond Future	271.2798	271.2798	271.0334	271.0334	0.091	0.0000	0.0000
2026/07/13	R210	05/11/2026	253.33 Call	Bond Future	17949.7700	17.9498	17703.3600	17.7034	1.373	0.0000	0.0000
2026/07/13	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R210	04/02/2027		Bond Future	276.4965	276.4965	276.2451	276.2451	0.091	0.0000	0.0000
2026/07/13	R210	04/02/2027	266.03 Call	Bond Future	10466.5200	10.4665	10215.1200	10.2151	2.402	0.0000	0.0000
2026/07/13	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R210	06/05/2027		Bond Future	278.1929	278.1929	277.9384	277.9384	0.091	0.0000	0.0000
2026/07/13	R210	06/05/2027	271.13 Call	Bond Future	7062.8800	7.0629	6808.3900	6.8084	3.603	0.0000	0.0000
2026/07/13	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R210	05/08/2027		Bond Future	283.5940	283.5940	283.3350	283.3350	0.091	0.0000	0.0000
2026/07/13	R210	05/08/2027	276.01 Call	Bond Future	7583.9700	7.5840	7324.9900	7.3250	3.415	0.0000	0.0000
2026/07/13	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R213	06/08/2026		Bond Future	7.8551	99.9124	7.9056	99.7259	0.644	0.0000	0.0000
2026/07/13	R213	06/08/2026	9.69 Call	Bond Future	6496.6900	6.4967	6309.9800	6.3100	2.874	0.0000	0.0000
2026/07/13	R213	06/08/2026	9.69 Put	Bond Future	0.3900	0.0004	0.2500	0.0003	35.897	0.0000	0.0000
2026/07/13	R213	05/11/2026		Bond Future	7.8812	98.1927	7.9352	98.0025	0.686	0.0000	0.0000
2026/07/13	R213	05/11/2026	8.75 Call	Bond Future	3264.4700	3.2645	3095.7200	3.0957	5.169	0.0000	0.0000
2026/07/13	R213	05/11/2026	8.75 Put	Bond Future	261.1300	0.2611	282.6300	0.2826	8.233	0.0000	0.0000
2026/07/13	R213	04/02/2027		Bond Future	7.8996	100.0577	7.9576	99.8638	0.734	0.0000	0.0000
2026/07/13	R213	04/02/2027	8.14 Call	Bond Future	1738.8000	1.7388	1614.8000	1.6148	7.131	0.0000	0.0000
2026/07/13	R213	04/02/2027	8.14 Put	Bond Future	937.9500	0.9380	1007.9100	1.0079	7.459	0.0000	0.0000
2026/07/13	R213	06/05/2027	9.25 Call	Bond Future	4567.7000	4.5677	4398.6000	4.3986	3.702	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	
2026/07/13	R213	06/05/2027	9.25 Put	Bond Future	417.1800	0.4172	445.7300	0.4457	6.844	0.0000	0.0000
2026/07/13	R213	06/05/2027	8.13 Put	Bond Future	1120.5500	1.1206	1197.6700	1.1977	6.882	0.0000	0.0000
2026/07/13	R213	06/05/2027	8.13 Call	Bond Future	1823.6300	1.8236	1703.1000	1.7031	6.609	0.0000	0.0000
2026/07/13	R213	06/05/2027		Bond Future	7.9076	98.4210	7.9699	98.2234	0.788	0.0000	0.0000
2026/07/13	R213	06/05/2027	7.56 Call	Bond Future	862.3400	0.8623	783.7100	0.7837	9.118	0.0000	0.0000
2026/07/13	R213	06/05/2027	7.56 Put	Bond Future	1973.5100	1.9735	2092.5300	2.0925	6.031	0.0000	0.0000
2026/07/13	R213	05/08/2027		Bond Future	7.9205	100.3093	7.9878	100.1080	0.850	0.0000	0.0000
2026/07/13	R213	05/08/2027	8.27 Call	Bond Future	2138.1600	2.1382	2011.0500	2.0111	5.945	0.0000	0.0000
2026/07/13	R213	05/08/2027	8.27 Put	Bond Future	1098.3800	1.0984	1172.5600	1.1726	6.754	0.0000	0.0000
2026/07/13	R213	05/08/2027	8.58 Call	Bond Future	2805.0000	2.8050	2662.2900	2.6623	5.088	0.0000	0.0000
2026/07/13	R213	05/08/2027	8.58 Put	Bond Future	854.4100	0.8544	912.9900	0.9130	6.856	0.0000	0.0000
2026/07/13	R213	05/08/2027	7.95 Put	Bond Future	1444.8900	1.4449	1538.5900	1.5386	6.485	0.0000	0.0000
2026/07/13	R213	05/08/2027	7.95 Call	Bond Future	1533.2900	1.5333	1425.7000	1.4257	7.017	0.0000	0.0000
2026/07/13	R214	06/08/2026		Bond Future	8.8683	83.7572	8.9435	83.2348	0.848	0.0000	0.0000
2026/07/13	R214	06/08/2026	11.97 Call	Bond Future	18131.4200	18.1314	17608.9400	17.6089	2.882	0.0000	0.0000
2026/07/13	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R214	05/11/2026		Bond Future	8.9083	81.9951	8.9858	81.4628	0.870	0.0000	0.0000
2026/07/13	R214	05/11/2026	10.97 Call	Bond Future	12780.9900	12.7810	12261.9500	12.2620	4.061	0.0000	0.0000
2026/07/13	R214	05/11/2026	10.97 Put	Bond Future	136.9700	0.1370	150.2100	0.1502	9.666	0.0000	0.0000
2026/07/13	R214	04/02/2027		Bond Future	8.9461	83.5525	9.0260	83.0101	0.893	0.0000	0.0000
2026/07/13	R214	04/02/2027	9.90 Call	Bond Future	7183.1000	7.1831	6740.1500	6.7402	6.167	0.0000	0.0000
2026/07/13	R214	04/02/2027	9.90 Put	Bond Future	1022.0800	1.0221	1121.5700	1.1216	9.734	0.0000	0.0000
2026/07/13	R214	06/05/2027		Bond Future	8.9797	81.8535	9.0620	81.3007	0.916	0.0000	0.0000
2026/07/13	R214	06/05/2027	8.88 Call	Bond Future	2922.2600	2.9223	2644.7300	2.6447	9.497	0.0000	0.0000
2026/07/13	R214	06/05/2027	8.88 Put	Bond Future	3599.4100	3.5994	3874.6800	3.8747	7.648	0.0000	0.0000
2026/07/13	R214	05/08/2027		Bond Future	9.0167	83.4237	9.1015	82.8604	0.941	0.0000	0.0000
2026/07/13	R214	05/08/2027	9.32 Call	Bond Future	4846.7600	4.8468	4497.7900	4.4978	7.200	0.0000	0.0000
2026/07/13	R214	05/08/2027	9.32 Put	Bond Future	2857.5000	2.8575	3071.8700	3.0719	7.502	0.0000	0.0000
2026/07/13	R248	06/08/2026	9.00 Call	Bond Future	2007.6400	2.0076	1553.3500	1.5534	22.628	0.0000	0.0000
2026/07/13	R248	06/08/2026	9.00 Put	Bond Future	1190.6600	1.1907	1391.6700	1.3917	16.882	0.0000	0.0000
2026/07/13	R248	06/08/2026	10.00 Call	Bond Future	9471.1700	9.4712	8815.4800	8.8155	6.923	0.0000	0.0000
2026/07/13	R248	06/08/2026	10.00 Put	Bond Future	40.4800	0.0405	40.0900	0.0401	0.963	0.0000	0.0000
2026/07/13	R248	06/08/2026		Bond Future	8.9124	102.3701	8.9826	101.7148	0.787	0.0000	0.0000
2026/07/13	R248	06/08/2026	12.37 Call	Bond Future	25520.8600	25.5209	24865.5600	24.8656	2.568	0.0000	0.0000
2026/07/13	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R248	06/08/2026	9.20 Call	Bond Future	3272.9900	3.2730	2718.2200	2.7182	16.950	0.0000	0.0000
2026/07/13	R248	06/08/2026	9.20 Put	Bond Future	629.6400	0.6296	730.1700	0.7302	15.966	0.0000	0.0000
2026/07/13	R248	05/11/2026		Bond Future	8.9497	99.8078	9.0218	99.1401	0.806	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	
2026/07/13	R248	05/11/2026	11.31 Call	Bond Future	18697.5900	18.6976	18039.5900	18.0396	3.519	0.0000	0.0000
2026/07/13	R248	05/11/2026	11.31 Put	Bond Future	114.6100	0.1146	124.2200	0.1242	8.385	0.0000	0.0000
2026/07/13	R248	04/02/2027		Bond Future	8.9849	101.7034	9.0591	101.0231	0.826	0.0000	0.0000
2026/07/13	R248	04/02/2027	10.11 Call	Bond Future	10764.5300	10.7645	10188.6900	10.1887	5.349	0.0000	0.0000
2026/07/13	R248	04/02/2027	10.11 Put	Bond Future	1201.3200	1.2013	1305.7800	1.3058	8.695	0.0000	0.0000
2026/07/13	R248	06/05/2027		Bond Future	9.0160	99.2100	9.0922	98.5167	0.846	0.0000	0.0000
2026/07/13	R248	06/05/2027	9.05 Call	Bond Future	4611.2500	4.6113	4227.7200	4.2277	8.317	0.0000	0.0000
2026/07/13	R248	06/05/2027	9.05 Put	Bond Future	4301.0200	4.3010	4610.7600	4.6108	7.202	0.0000	0.0000
2026/07/13	R248	05/08/2027		Bond Future	9.0500	101.1130	9.1284	100.4066	0.867	0.0000	0.0000
2026/07/13	R248	05/08/2027	9.37 Call	Bond Future	6671.7700	6.6718	6227.4000	6.2274	6.660	0.0000	0.0000
2026/07/13	R248	05/08/2027	9.37 Put	Bond Future	3839.0400	3.8390	4101.1400	4.1011	6.827	0.0000	0.0000
2026/07/13	R2R9	06/08/2026		Bond Future	8.7700	111.9340	8.8301	111.4559	0.685	0.0000	0.0000
2026/07/13	R2R9	06/08/2026	101.74 Call	Bond Future	98814.5300	98.8145	98336.3600	98.3364	0.484	0.0000	0.0000
2026/07/13	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R2R9	05/11/2026		Bond Future	8.8127	109.0065	8.8749	108.5192	0.706	0.0000	0.0000
2026/07/13	R2R9	05/11/2026	98.56 Call	Bond Future	98036.4100	98.0364	97549.0900	97.5491	0.497	0.0000	0.0000
2026/07/13	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/13	R2R9	04/02/2027		Bond Future	8.8521	111.0771	8.9165	110.5804	0.728	0.0000	0.0000
2026/07/13	R2R9	04/02/2027	9.89 Call	Bond Future	8665.2100	8.6652	8247.6200	8.2476	4.819	0.0000	0.0000
2026/07/13	R2R9	04/02/2027	9.89 Put	Bond Future	1040.7000	1.0407	1119.7800	1.1198	7.599	0.0000	0.0000
2026/07/13	R2R9	06/05/2027		Bond Future	8.8905	108.2244	8.9572	107.7182	0.751	0.0000	0.0000
2026/07/13	R2R9	06/05/2027	8.83 Call	Bond Future	3409.2700	3.4093	3145.4400	3.1454	7.739	0.0000	0.0000
2026/07/13	R2R9	06/05/2027	8.83 Put	Bond Future	3870.3800	3.8704	4112.7800	4.1128	6.263	0.0000	0.0000
2026/07/13	R2R9	06/05/2027	9.64 Call	Bond Future	7353.1800	7.3532	6973.4200	6.9734	5.165	0.0000	0.0000
2026/07/13	R2R9	06/05/2027	9.64 Put	Bond Future	1856.6700	1.8567	1983.1400	1.9831	6.812	0.0000	0.0000
2026/07/13	R2R9	06/05/2027	8.94 Put	Bond Future	3484.2700	3.4843	3707.7700	3.7078	6.415	0.0000	0.0000
2026/07/13	R2R9	06/05/2027	8.94 Call	Bond Future	3860.2000	3.8602	3577.4700	3.5775	7.324	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	9.68 Call	Bond Future	7643.1500	7.6432	7268.6500	7.2687	4.900	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	9.68 Put	Bond Future	2252.5500	2.2526	2393.7900	2.3938	6.270	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	8.90 Put	Bond Future	4185.8000	4.1858	4428.8200	4.4288	5.806	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	8.90 Call	Bond Future	3940.4100	3.9404	3667.6900	3.6677	6.921	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	9.53 Call	Bond Future	6856.1700	6.8562	6497.7100	6.4977	5.228	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	9.53 Put	Bond Future	2516.8900	2.5169	2674.1700	2.6742	6.249	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	8.82 Put	Bond Future	4479.0200	4.4790	4734.5900	4.7346	5.706	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	8.82 Call	Bond Future	3631.2700	3.6313	3371.1000	3.3711	7.165	0.0000	0.0000
2026/07/13	R2R9	05/08/2027		Bond Future	8.9328	110.2997	9.0020	109.7840	0.775	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	9.26 Call	Bond Future	5516.3500	5.5164	5191.2200	5.1912	5.894	0.0000	0.0000
2026/07/13	R2R9	05/08/2027	9.26 Put	Bond Future	3107.9600	3.1080	3298.5700	3.2986	6.133	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
2026/07/13	R4R2	06/08/2026		Bond Future	8.9301	113.6516	9.0002	113.0266	0.785	0.0000
2026/07/13	R4R2	06/08/2026	102.06 Call	Bond Future	100234.2900	100.2343	99609.3700	99.6094	0.623	0.0000
2026/07/13	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	R4R2	05/11/2026		Bond Future	8.9735	110.6294	9.0459	109.9928	0.807	0.0000
2026/07/13	R4R2	05/11/2026	98.76 Call	Bond Future	99406.7700	99.4068	98770.1800	98.7702	0.640	0.0000
2026/07/13	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/13	R4R2	04/02/2027		Bond Future	9.0139	112.7307	9.0887	112.0819	0.830	0.0000
2026/07/13	R4R2	04/02/2027	10.13 Call	Bond Future	10265.5500	10.2656	9717.7000	9.7177	5.337	0.0000
2026/07/13	R4R2	04/02/2027	10.13 Put	Bond Future	1143.2000	1.1432	1244.1800	1.2442	8.833	0.0000
2026/07/13	R4R2	06/05/2027		Bond Future	9.0534	109.7837	9.1307	109.1224	0.853	0.0000
2026/07/13	R4R2	06/05/2027	9.00 Call	Bond Future	3950.0800	3.9501	3606.1000	3.6061	8.708	0.0000
2026/07/13	R4R2	06/05/2027	9.00 Put	Bond Future	4410.7300	4.4107	4728.0200	4.7280	7.194	0.0000
2026/07/13	R4R2	05/08/2027		Bond Future	9.0964	111.8890	9.1762	111.2152	0.877	0.0000
2026/07/13	R4R2	05/08/2027	9.44 Call	Bond Future	6414.9400	6.4149	5990.0400	5.9900	6.624	0.0000
2026/07/13	R4R2	05/08/2027	9.44 Put	Bond Future	3557.3900	3.5574	3806.2400	3.8062	6.995	0.0000
2026/07/13	RR87	06/08/2026		Bond Future	7.2400	100.8787	7.3007	100.8573	0.838	0.0000
2026/07/13	RR87	06/08/2026	6.53 Call	Bond Future	0.0020	0.0000	0.0002	0.0000	91.960	0.0000
2026/07/13	RR87	06/08/2026	6.53 Put	Bond Future	251.1720	0.2512	272.5802	0.2726	8.523	0.0000
2026/07/13	RR87	05/11/2026		Bond Future	6.6983	102.7271	6.8911	102.7050	2.879	0.0000
2026/07/13	RR87	05/11/2026	5.27 Call	Bond Future	0.1302	0.0001	0.0379	0.0000	70.902	0.0000
2026/07/13	RR87	05/11/2026	5.27 Put	Bond Future	163.9702	0.1640	185.9579	0.1860	13.410	0.0000
2026/07/13	RR88	06/08/2026		Bond Future	7.4591	104.5416	7.5010	104.4914	0.562	0.0000
2026/07/13	RR88	06/08/2026	6.79 Call	Bond Future	0.0588	0.0001	0.0120	0.0000	79.619	0.0000
2026/07/13	RR88	06/08/2026	6.79 Put	Bond Future	805.2888	0.8053	855.4320	0.8554	6.227	0.0000
2026/07/13	RR88	05/11/2026		Bond Future	7.4443	105.8274	7.4964	105.7730	0.700	0.0000
2026/07/13	RR88	05/11/2026	6.71 Call	Bond Future	14.4478	0.0144	10.5617	0.0106	26.898	0.0000
2026/07/13	RR88	05/11/2026	6.71 Put	Bond Future	784.0678	0.7841	834.5117	0.8345	6.434	0.0000
2026/07/13	RR88	04/02/2027		Bond Future	7.3698	103.9940	7.4379	103.9368	0.924	0.0000
2026/07/13	RR88	04/02/2027	7.78 Call	Bond Future	500.7255	0.5007	460.7078	0.4607	7.992	0.0000
2026/07/13	RR88	04/02/2027	7.78 Put	Bond Future	156.8755	0.1569	174.0478	0.1740	10.946	0.0000
2026/07/13	RR88	06/05/2027		Bond Future	7.2151	105.9857	7.3119	105.9275	1.343	0.0000
2026/07/13	RR88	06/05/2027	7.89 Call	Bond Future	516.6786	0.5167	473.9418	0.4739	8.271	0.0000
2026/07/13	RR88	06/05/2027	7.89 Put	Bond Future	112.1086	0.1121	127.6218	0.1276	13.838	0.0000
2026/07/13	RR88	05/08/2027		Bond Future	6.8322	102.7122	6.9956	102.6530	2.392	0.0000
2026/07/13	RR88	05/08/2027	8.07 Call	Bond Future	491.0705	0.4911	442.5684	0.4426	9.877	0.0000
2026/07/13	RR88	05/08/2027	8.07 Put	Bond Future	44.3205	0.0443	55.0184	0.0550	24.137	0.0000
2026/07/13	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
2026/07/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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