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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/07/2026 TO 16/07/2026

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	
2026/07/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2029	06/08/2026		Bond Future	151.8601	151.8601	151.8218	151.8218	0.025	0.0000	0.0000
2026/07/16	2029	06/08/2026	144.10 Call	Bond Future	7760.0900	7.7601	7721.8000	7.7218	0.493	0.0000	0.0000
2026/07/16	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2029	05/11/2026		Bond Future	153.1745	153.1745	153.1350	153.1350	0.026	0.0000	0.0000
2026/07/16	2029	05/11/2026	147.56 Call	Bond Future	5614.5100	5.6145	5574.9600	5.5750	0.704	0.0000	0.0000
2026/07/16	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/16	2029	04/02/2027			Bond Future	156.1194	156.1194	156.0790	156.0790	0.026	0.0000	0.0000
2026/07/16	2029	04/02/2027	149.72 Call		Bond Future	6399.3800	6.3994	6358.9800	6.3590	0.631	0.0000	0.0000
2026/07/16	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2029	06/05/2027			Bond Future	157.6092	157.6092	157.5674	157.5674	0.027	0.0000	0.0000
2026/07/16	2029	06/05/2027	153.32 Call		Bond Future	4289.2400	4.2892	4247.3600	4.2474	0.976	0.0000	0.0000
2026/07/16	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2029	05/08/2027			Bond Future	160.6707	160.6707	160.6283	160.6283	0.026	0.0000	0.0000
2026/07/16	2029	05/08/2027	156.72 Call		Bond Future	3950.7400	3.9507	3908.3100	3.9083	1.074	0.0000	0.0000
2026/07/16	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2030	06/08/2026	7.21 Put		Bond Future	1796.9800	1.7970	1899.1400	1.8991	5.685	0.0000	0.0000
2026/07/16	2030	06/08/2026	7.21 Call		Bond Future	6.3900	0.0064	3.8500	0.0039	39.750	0.0000	0.0000
2026/07/16	2030	06/08/2026	7.71 Put		Bond Future	523.0300	0.5230	581.6300	0.5816	11.204	0.0000	0.0000
2026/07/16	2030	06/08/2026	7.71 Call		Bond Future	250.9200	0.2509	204.8200	0.2048	18.372	0.0000	0.0000
2026/07/16	2030	06/08/2026	8.06 Call		Bond Future	908.6600	0.9087	821.4800	0.8215	9.594	0.0000	0.0000
2026/07/16	2030	06/08/2026	8.06 Put		Bond Future	134.3100	0.1343	151.8300	0.1518	13.044	0.0000	0.0000
2026/07/16	2030	06/08/2026			Bond Future	7.8006	100.8520	7.8355	100.7473	0.448	0.0000	0.0000
2026/07/16	2030	06/08/2026	9.22 Call		Bond Future	4148.8100	4.1488	4044.1100	4.0441	2.524	0.0000	0.0000
2026/07/16	2030	06/08/2026	9.22 Put		Bond Future	0.4900	0.0005	0.4900	0.0005	0.000	0.0000	0.0000
2026/07/16	2030	05/11/2026			Bond Future	7.8214	102.6986	7.8595	102.5916	0.487	0.0000	0.0000
2026/07/16	2030	05/11/2026	8.39 Call		Bond Future	1894.2300	1.8942	1809.9700	1.8100	4.448	0.0000	0.0000
2026/07/16	2030	05/11/2026	8.39 Put		Bond Future	310.9900	0.3110	333.7700	0.3338	7.325	0.0000	0.0000
2026/07/16	2030	04/02/2027			Bond Future	7.8291	100.6412	7.8709	100.5320	0.533	0.0000	0.0000
2026/07/16	2030	04/02/2027	7.82 Call		Bond Future	929.5400	0.9295	873.5800	0.8736	6.020	0.0000	0.0000
2026/07/16	2030	04/02/2027	7.82 Put		Bond Future	953.3600	0.9534	1006.5700	1.0066	5.581	0.0000	0.0000
2026/07/16	2030	06/05/2027			Bond Future	7.8432	102.5689	7.8892	102.4576	0.587	0.0000	0.0000
2026/07/16	2030	06/05/2027	7.27 Call		Bond Future	419.4300	0.4194	387.2900	0.3873	7.663	0.0000	0.0000
2026/07/16	2030	06/05/2027	7.27 Put		Bond Future	1817.7200	1.8177	1896.8200	1.8968	4.352	0.0000	0.0000
2026/07/16	2030	05/08/2027			Bond Future	7.8670	100.5283	7.9182	100.4151	0.651	0.0000	0.0000
2026/07/16	2030	05/08/2027	8.11 Call		Bond Future	1415.6700	1.4157	1349.4000	1.3494	4.681	0.0000	0.0000
2026/07/16	2030	05/08/2027	8.11 Put		Bond Future	880.2900	0.8803	927.1900	0.9272	5.328	0.0000	0.0000
2026/07/16	2031	06/08/2026			Bond Future	117.1009	117.1009	117.1639	117.1639	0.054	0.0000	0.0000
2026/07/16	2031	06/08/2026	113.81 Call		Bond Future	3291.1800	3.2912	3354.0400	3.3540	1.910	0.0000	0.0000
2026/07/16	2031	06/08/2026	113.81 Put		Bond Future	0.3200	0.0003	0.1900	0.0002	40.625	0.0000	0.0000
2026/07/16	2031	05/11/2026			Bond Future	119.2735	119.2735	119.3373	119.3373	0.053	0.0000	0.0000
2026/07/16	2031	05/11/2026	111.49 Call		Bond Future	7783.5100	7.7835	7847.3000	7.8473	0.820	0.0000	0.0000
2026/07/16	2031	05/11/2026	111.49 Put		Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/07/16	2031	04/02/2027			Bond Future	119.0635	119.0635	119.1275	119.1275	0.054	0.0000	0.0000
2026/07/16	2031	04/02/2027	116.18 Call		Bond Future	3011.0800	3.0111	3067.1700	3.0672	1.863	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	
2026/07/16	2031	04/02/2027	116.18 Put	Bond Future	127.5800	0.1276	119.6700	0.1197	6.200	0.0000	0.0000
2026/07/16	2031	06/05/2027		Bond Future	121.3714	121.3714	121.4367	121.4367	0.054	0.0000	0.0000
2026/07/16	2031	06/05/2027	116.87 Call	Bond Future	4546.5400	4.5465	4608.8100	4.6088	1.370	0.0000	0.0000
2026/07/16	2031	06/05/2027	116.87 Put	Bond Future	45.1800	0.0452	42.1600	0.0422	6.684	0.0000	0.0000
2026/07/16	2031	05/08/2027		Bond Future	121.1685	121.1685	121.2334	121.2334	0.054	0.0000	0.0000
2026/07/16	2031	05/08/2027	121.41 Call	Bond Future	998.0000	0.9980	1027.3600	1.0274	2.942	0.0000	0.0000
2026/07/16	2031	05/08/2027	121.41 Put	Bond Future	1239.5200	1.2395	1204.0000	1.2040	2.866	0.0000	0.0000
2026/07/16	2032	06/08/2026		Bond Future	8.1163	103.5995	8.1563	103.4208	0.493	0.0000	0.0000
2026/07/16	2032	06/08/2026	10.12 Call	Bond Future	8482.1900	8.4822	8303.4400	8.3034	2.107	0.0000	0.0000
2026/07/16	2032	06/08/2026	10.12 Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0.0000	0.0000
2026/07/16	2032	05/11/2026		Bond Future	8.1516	101.3370	8.1940	101.1548	0.520	0.0000	0.0000
2026/07/16	2032	05/11/2026	9.16 Call	Bond Future	4509.3800	4.5094	4348.8600	4.3489	3.560	0.0000	0.0000
2026/07/16	2032	05/11/2026	9.16 Put	Bond Future	282.9100	0.2829	304.6700	0.3047	7.691	0.0000	0.0000
2026/07/16	2032	04/02/2027		Bond Future	8.1807	103.2614	8.2256	103.0756	0.550	0.0000	0.0000
2026/07/16	2032	04/02/2027	8.48 Call	Bond Future	2380.0800	2.3801	2262.0400	2.2620	4.959	0.0000	0.0000
2026/07/16	2032	04/02/2027	8.48 Put	Bond Future	1151.2600	1.1513	1219.1000	1.2191	5.893	0.0000	0.0000
2026/07/16	2032	04/02/2027	8.08 Put	Bond Future	1803.8200	1.8038	1900.9900	1.9010	5.387	0.0000	0.0000
2026/07/16	2032	04/02/2027	8.08 Call	Bond Future	1386.4500	1.3865	1297.7400	1.2977	6.398	0.0000	0.0000
2026/07/16	2032	04/02/2027	7.58 Put	Bond Future	3119.6100	3.1196	3255.1500	3.2552	4.345	0.0000	0.0000
2026/07/16	2032	04/02/2027	7.58 Call	Bond Future	596.8900	0.5969	546.5500	0.5466	8.434	0.0000	0.0000
2026/07/16	2032	04/02/2027	8.36 Call	Bond Future	2055.0700	2.0551	1945.1600	1.9452	5.348	0.0000	0.0000
2026/07/16	2032	04/02/2027	8.36 Put	Bond Future	1316.6000	1.3166	1392.5700	1.3926	5.770	0.0000	0.0000
2026/07/16	2032	06/05/2027	7.58 Put	Bond Future	3296.5800	3.2966	3430.0600	3.4301	4.049	0.0000	0.0000
2026/07/16	2032	06/05/2027	7.58 Call	Bond Future	769.6500	0.7697	713.7500	0.7138	7.263	0.0000	0.0000
2026/07/16	2032	06/05/2027	8.08 Put	Bond Future	2055.5900	2.0556	2155.7200	2.1557	4.871	0.0000	0.0000
2026/07/16	2032	06/05/2027	8.08 Call	Bond Future	1548.8700	1.5489	1459.6200	1.4596	5.762	0.0000	0.0000
2026/07/16	2032	06/05/2027	8.47 Call	Bond Future	2453.6600	2.4537	2339.1700	2.3392	4.666	0.0000	0.0000
2026/07/16	2032	06/05/2027	8.47 Put	Bond Future	1418.4500	1.4185	1493.3400	1.4933	5.280	0.0000	0.0000
2026/07/16	2032	06/05/2027		Bond Future	8.2074	101.0787	8.2552	100.8894	0.582	0.0000	0.0000
2026/07/16	2032	06/05/2027	7.80 Call	Bond Future	1054.0600	1.0541	984.1300	0.9841	6.634	0.0000	0.0000
2026/07/16	2032	06/05/2027	7.80 Put	Bond Future	2686.0200	2.6860	2805.4700	2.8055	4.447	0.0000	0.0000
2026/07/16	2032	05/08/2027		Bond Future	8.2403	103.0181	8.2912	102.8253	0.618	0.0000	0.0000
2026/07/16	2032	05/08/2027	8.42 Call	Bond Future	2366.3000	2.3663	2256.5300	2.2565	4.639	0.0000	0.0000
2026/07/16	2032	05/08/2027	8.42 Put	Bond Future	1687.5800	1.6876	1770.6700	1.7707	4.924	0.0000	0.0000
2026/07/16	2033	06/08/2026		Bond Future	147.2903	147.2903	147.5988	147.5988	0.209	0.0000	0.0000
2026/07/16	2033	06/08/2026	134.25 Call	Bond Future	13040.2700	13.0403	13348.7900	13.3488	2.366	0.0000	0.0000
2026/07/16	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2033	05/11/2026		Bond Future	148.4162	148.4162	148.7300	148.7300	0.211	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
2026/07/16	2033	05/11/2026	137.26 Call	Bond Future	11156.1900	11.1562	11470.0000	11.4700	2.813	0.0000	0.0000
2026/07/16	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2033	04/02/2027		Bond Future	151.2696	151.2696	151.5893	151.5893	0.211	0.0000	0.0000
2026/07/16	2033	04/02/2027	142.71 Call	Bond Future	8559.6400	8.5596	8879.3200	8.8793	3.735	0.0000	0.0000
2026/07/16	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2033	06/05/2027		Bond Future	152.5595	152.5595	152.8848	152.8848	0.213	0.0000	0.0000
2026/07/16	2033	06/05/2027	151.21 Call	Bond Future	1349.5300	1.3495	1674.7900	1.6748	24.102	0.0000	0.0000
2026/07/16	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2033	05/08/2027		Bond Future	155.5230	155.5230	155.8549	155.8549	0.213	0.0000	0.0000
2026/07/16	2033	05/08/2027	153.15 Call	Bond Future	2373.0300	2.3730	2704.9000	2.7049	13.985	0.0000	0.0000
2026/07/16	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2037	06/08/2026	9.30 Call	Bond Future	4298.1100	4.2981	4073.2200	4.0732	5.232	0.0000	0.0000
2026/07/16	2037	06/08/2026	9.30 Put	Bond Future	86.6900	0.0867	94.0400	0.0940	8.478	0.0000	0.0000
2026/07/16	2037	06/08/2026	11.30 Call	Bond Future	15869.9300	15.8699	15637.6900	15.6377	1.463	0.0000	0.0000
2026/07/16	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2037	06/08/2026	10.70 Call	Bond Future	12587.3500	12.5874	12355.1000	12.3551	1.845	0.0000	0.0000
2026/07/16	2037	06/08/2026	10.70 Put	Bond Future	0.1200	0.0001	0.1100	0.0001	8.333	0.0000	0.0000
2026/07/16	2037	06/08/2026	10.02 Put	Bond Future	3.7500	0.0038	3.7500	0.0038	0.000	0.0000	0.0000
2026/07/16	2037	06/08/2026	10.02 Call	Bond Future	8653.3900	8.6534	8421.1500	8.4212	2.684	0.0000	0.0000
2026/07/16	2037	06/08/2026		Bond Future	8.6574	99.2024	8.6919	98.9701	0.398	0.0000	0.0000
2026/07/16	2037	06/08/2026	11.71 Call	Bond Future	18015.4400	18.0154	17783.2000	17.7832	1.289	0.0000	0.0000
2026/07/16	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2037	05/11/2026		Bond Future	8.6968	101.0188	8.7326	100.7819	0.412	0.0000	0.0000
2026/07/16	2037	05/11/2026	10.62 Call	Bond Future	11842.7500	11.8428	11612.8300	11.6128	1.941	0.0000	0.0000
2026/07/16	2037	05/11/2026	10.62 Put	Bond Future	121.5900	0.1216	128.5300	0.1285	5.708	0.0000	0.0000
2026/07/16	2037	05/11/2026	10.83 Call	Bond Future	12961.8000	12.9618	12729.4300	12.7294	1.793	0.0000	0.0000
2026/07/16	2037	05/11/2026	10.83 Put	Bond Future	76.3400	0.0763	80.8300	0.0808	5.882	0.0000	0.0000
2026/07/16	2037	05/11/2026	10.23 Call	Bond Future	9725.7200	9.7257	9501.8200	9.5018	2.302	0.0000	0.0000
2026/07/16	2037	05/11/2026	10.23 Put	Bond Future	224.1500	0.2242	237.1100	0.2371	5.782	0.0000	0.0000
2026/07/16	2037	05/11/2026	9.46 Put	Bond Future	665.3200	0.6653	705.0400	0.7050	5.970	0.0000	0.0000
2026/07/16	2037	05/11/2026	9.46 Call	Bond Future	5555.6900	5.5557	5358.5500	5.3586	3.548	0.0000	0.0000
2026/07/16	2037	04/02/2027	9.81 Call	Bond Future	7521.4200	7.5214	7319.7300	7.3197	2.682	0.0000	0.0000
2026/07/16	2037	04/02/2027	9.81 Put	Bond Future	832.3200	0.8323	872.1700	0.8722	4.788	0.0000	0.0000
2026/07/16	2037	04/02/2027	9.31 Call	Bond Future	5053.2500	5.0533	4877.3200	4.8773	3.482	0.0000	0.0000
2026/07/16	2037	04/02/2027	9.31 Put	Bond Future	1390.8400	1.3908	1456.4500	1.4565	4.717	0.0000	0.0000
2026/07/16	2037	04/02/2027	8.44 Put	Bond Future	3614.5300	3.6145	3757.0500	3.7571	3.943	0.0000	0.0000
2026/07/16	2037	04/02/2027	8.44 Call	Bond Future	1687.0600	1.6871	1588.0400	1.5880	5.869	0.0000	0.0000
2026/07/16	2037	04/02/2027		Bond Future	8.7326	98.6790	8.7698	98.4374	0.426	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
2026/07/16	2037	04/02/2027	9.51 Call	Bond Future	6016.2100	6.0162	5828.4400	5.8284	3.121	0.0000
2026/07/16	2037	04/02/2027	9.51 Put	Bond Future	1127.4000	1.1274	1181.1700	1.1812	4.769	0.0000
2026/07/16	2037	06/05/2027		Bond Future	8.7722	100.5690	8.8108	100.3229	0.440	0.0000
2026/07/16	2037	06/05/2027	8.58 Call	Bond Future	2404.8600	2.4049	2291.0500	2.2911	4.733	0.0000
2026/07/16	2037	06/05/2027	8.58 Put	Bond Future	3641.3700	3.6414	3773.6300	3.7736	3.632	0.0000
2026/07/16	2037	05/08/2027		Bond Future	8.8174	98.2394	8.8576	97.9888	0.456	0.0000
2026/07/16	2037	05/08/2027	9.05 Call	Bond Future	4230.7800	4.2308	4081.5800	4.0816	3.527	0.0000
2026/07/16	2037	05/08/2027	9.05 Put	Bond Future	2791.2300	2.7912	2892.6200	2.8926	3.632	0.0000
2026/07/16	2038	06/08/2026		Bond Future	161.3417	161.3417	162.1911	162.1911	0.526	0.0000
2026/07/16	2038	06/08/2026	144.72 Call	Bond Future	16621.7200	16.6217	17471.1000	17.4711	5.110	0.0000
2026/07/16	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	2038	05/11/2026		Bond Future	164.3353	164.3353	165.1999	165.1999	0.526	0.0000
2026/07/16	2038	05/11/2026	146.31 Call	Bond Future	18025.2500	18.0253	18889.8700	18.8899	4.797	0.0000
2026/07/16	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	2038	04/02/2027		Bond Future	165.2221	165.2221	166.1024	166.1024	0.533	0.0000
2026/07/16	2038	04/02/2027	153.83 Call	Bond Future	11392.1400	11.3921	12272.3700	12.2724	7.727	0.0000
2026/07/16	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	2038	06/05/2027		Bond Future	168.4247	168.4247	169.3222	169.3222	0.533	0.0000
2026/07/16	2038	06/05/2027	166.10 Call	Bond Future	2324.6800	2.3247	3222.1600	3.2222	38.607	0.0000
2026/07/16	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	2038	05/08/2027		Bond Future	169.3721	169.3721	170.2854	170.2854	0.539	0.0000
2026/07/16	2038	05/08/2027	169.13 Call	Bond Future	242.0500	0.2421	1155.4200	1.1554	377.348	0.0000
2026/07/16	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	2040	06/08/2026		Bond Future	8.9483	100.6878	8.9978	100.3047	0.553	0.0000
2026/07/16	2040	06/08/2026	12.19 Call	Bond Future	21253.9300	21.2539	20870.8400	20.8708	1.802	0.0000
2026/07/16	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	2040	06/08/2026	9.20 Call	Bond Future	2425.1500	2.4252	2125.0400	2.1250	12.375	0.0000
2026/07/16	2040	06/08/2026	9.20 Put	Bond Future	498.1900	0.4982	581.1700	0.5812	16.656	0.0000
2026/07/16	2040	05/11/2026		Bond Future	8.9920	102.5314	9.0432	102.1408	0.569	0.0000
2026/07/16	2040	05/11/2026	11.06 Call	Bond Future	14343.5700	14.3436	13965.0300	13.9650	2.639	0.0000
2026/07/16	2040	05/11/2026	11.06 Put	Bond Future	137.7200	0.1377	149.7800	0.1498	8.757	0.0000
2026/07/16	2040	05/11/2026	11.27 Call	Bond Future	15572.4200	15.5724	15189.9100	15.1899	2.456	0.0000
2026/07/16	2040	05/11/2026	11.27 Put	Bond Future	89.0400	0.0890	97.1300	0.0971	9.086	0.0000
2026/07/16	2040	05/11/2026	10.67 Call	Bond Future	11993.5900	11.9936	11623.7800	11.6238	3.083	0.0000
2026/07/16	2040	05/11/2026	10.67 Put	Bond Future	235.6100	0.2356	256.4000	0.2564	8.824	0.0000
2026/07/16	2040	05/11/2026	9.91 Put	Bond Future	659.1500	0.6592	717.4100	0.7174	8.839	0.0000
2026/07/16	2040	05/11/2026	9.91 Call	Bond Future	7349.7600	7.3498	7017.4200	7.0174	4.522	0.0000
2026/07/16	2040	04/02/2027	10.17 Call	Bond Future	9052.7300	9.0527	8721.3800	8.7214	3.660	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
2026/07/16	2040	04/02/2027	10.17	Put	Bond Future		972.9400	0.9729		1039.7000	1.0397	6.862	0.0000
2026/07/16	2040	04/02/2027	9.67	Call	Bond Future		6229.5600	6.2296		5938.1600	5.9382	4.678	0.0000
2026/07/16	2040	04/02/2027	9.67	Put	Bond Future		1584.5400	1.5845		1691.2500	1.6913	6.734	0.0000
2026/07/16	2040	04/02/2027	8.78	Put	Bond Future		4088.8400	4.0888		4319.2000	4.3192	5.634	0.0000
2026/07/16	2040	04/02/2027	8.78	Call	Bond Future		2155.5200	2.1555		1987.7700	1.9878	7.782	0.0000
2026/07/16	2040	04/02/2027			Bond Future		9.0330	99.9699		9.0860	99.5718	0.586	0.0000
2026/07/16	2040	04/02/2027	9.93	Call	Bond Future		7678.8900	7.6789		7364.3900	7.3644	4.096	0.0000
2026/07/16	2040	04/02/2027	9.93	Put	Bond Future		1225.4200	1.2254		1309.0300	1.3090	6.823	0.0000
2026/07/16	2040	06/05/2027			Bond Future		9.0774	101.8846		9.1321	101.4790	0.603	0.0000
2026/07/16	2040	06/05/2027	8.88	Call	Bond Future		2879.0000	2.8790		2693.6000	2.6936	6.440	0.0000
2026/07/16	2040	06/05/2027	8.88	Put	Bond Future		4360.3900	4.3604		4580.6400	4.5806	5.051	0.0000
2026/07/16	2040	05/08/2027			Bond Future		9.1270	99.3295		9.1837	98.9163	0.621	0.0000
2026/07/16	2040	05/08/2027	9.33	Call	Bond Future		4923.0100	4.9230		4682.5000	4.6825	4.885	0.0000
2026/07/16	2040	05/08/2027	9.33	Put	Bond Future		3454.2300	3.4542		3626.9500	3.6270	5.000	0.0000
2026/07/16	2043	06/08/2026			Bond Future		125.7016	125.7016		125.7458	125.7458	0.035	0.0000
2026/07/16	2043	06/08/2026	110.88	Call	Bond Future		14821.5706	14.8216		14865.7503	14.8658	0.298	0.0000
2026/07/16	2043	06/08/2026	110.88	Put	Bond Future		0.0006	0.0000		0.0003	0.0000	50.000	0.0000
2026/07/16	2043	05/11/2026			Bond Future		128.0339	128.0339		128.0784	128.0784	0.035	0.0000
2026/07/16	2043	05/11/2026	112.84	Call	Bond Future		15204.0613	15.2041		15247.9671	15.2480	0.289	0.0000
2026/07/16	2043	05/11/2026	112.84	Put	Bond Future		10.1713	0.0102		9.5571	0.0096	6.038	0.0000
2026/07/16	2043	04/02/2027			Bond Future		127.5468	127.5468		127.5911	127.5911	0.035	0.0000
2026/07/16	2043	04/02/2027	117.63	Call	Bond Future		10259.4823	10.2595		10296.6027	10.2966	0.362	0.0000
2026/07/16	2043	04/02/2027	117.63	Put	Bond Future		342.6923	0.3427		335.5427	0.3355	2.086	0.0000
2026/07/16	2043	06/05/2027			Bond Future		130.0191	130.0191		130.0642	130.0642	0.035	0.0000
2026/07/16	2043	06/05/2027	127.48	Call	Bond Future		4985.3669	4.9854		5007.8213	5.0078	0.450	0.0000
2026/07/16	2043	06/05/2027	127.48	Put	Bond Future		2446.3069	2.4463		2423.5913	2.4236	0.929	0.0000
2026/07/16	2043	05/08/2027			Bond Future		129.5285	129.5285		129.5725	129.5725	0.034	0.0000
2026/07/16	2043	05/08/2027	129.56	Call	Bond Future		3905.5428	3.9055		3923.1262	3.9231	0.450	0.0000
2026/07/16	2043	05/08/2027	129.56	Put	Bond Future		3937.0828	3.9371		3910.6362	3.9106	0.672	0.0000
2026/07/16	2044	06/08/2026	9.25	Call	Bond Future		2249.7400	2.2497		1971.1700	1.9712	12.382	0.0000
2026/07/16	2044	06/08/2026	9.25	Put	Bond Future		716.3500	0.7164		815.0300	0.8150	13.775	0.0000
2026/07/16	2044	06/08/2026	9.00	Call	Bond Future		1024.0700	1.0241		839.9400	0.8399	17.980	0.0000
2026/07/16	2044	06/08/2026	9.00	Put	Bond Future		1601.3800	1.6014		1794.5000	1.7945	12.060	0.0000
2026/07/16	2044	06/08/2026			Bond Future		9.0676	97.5213		9.1121	97.1440	0.491	0.0000
2026/07/16	2044	06/08/2026	12.42	Call	Bond Future		23191.7000	23.1917		22814.4500	22.8145	1.627	0.0000
2026/07/16	2044	06/08/2026	12.42	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/16	2044	06/08/2026	9.75	Call	Bond Future		5665.3300	5.6653		5302.6000	5.3026	6.403	0.0000
2026/07/16	2044	06/08/2026	9.75	Put	Bond Future		111.2400	0.1112		125.7600	0.1258	13.053	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
2026/07/16	2044	05/11/2026	9.50	Call	Bond Future	4764.8700	4.7649	4493.4400	4.4934	5.696	0.0000	0.0000
2026/07/16	2044	05/11/2026	9.50	Put	Bond Future	1559.7600	1.5598	1672.8700	1.6729	7.252	0.0000	0.0000
2026/07/16	2044	05/11/2026			Bond Future	9.1094	99.3069	9.1552	98.9223	0.503	0.0000	0.0000
2026/07/16	2044	05/11/2026	11.34	Call	Bond Future	16449.1400	16.4491	16073.4400	16.0734	2.284	0.0000	0.0000
2026/07/16	2044	05/11/2026	11.34	Put	Bond Future	115.2800	0.1153	124.1200	0.1241	7.668	0.0000	0.0000
2026/07/16	2044	04/02/2027			Bond Future	9.1487	96.8093	9.1960	96.4173	0.517	0.0000	0.0000
2026/07/16	2044	04/02/2027	10.18	Call	Bond Future	9271.9700	9.2720	8952.3100	8.9523	3.448	0.0000	0.0000
2026/07/16	2044	04/02/2027	10.18	Put	Bond Future	1231.5300	1.2315	1303.8700	1.3039	5.874	0.0000	0.0000
2026/07/16	2044	06/05/2027			Bond Future	9.1908	98.6636	9.2395	98.2642	0.530	0.0000	0.0000
2026/07/16	2044	06/05/2027	9.08	Call	Bond Future	3594.9300	3.5949	3397.9200	3.3979	5.480	0.0000	0.0000
2026/07/16	2044	06/05/2027	9.08	Put	Bond Future	4513.2400	4.5132	4715.6500	4.7157	4.485	0.0000	0.0000
2026/07/16	2044	05/08/2027			Bond Future	9.2374	96.1720	9.2876	95.7651	0.544	0.0000	0.0000
2026/07/16	2044	05/08/2027	9.44	Call	Bond Future	5523.5000	5.5235	5284.4900	5.2845	4.327	0.0000	0.0000
2026/07/16	2044	05/08/2027	9.44	Put	Bond Future	3898.0100	3.8980	4065.9400	4.0659	4.308	0.0000	0.0000
2026/07/16	2046	06/08/2026			Bond Future	144.1760	144.1760	144.0075	144.0075	0.117	0.0000	0.0000
2026/07/16	2046	06/08/2026	122.38	Call	Bond Future	21795.9500	21.7960	21627.5300	21.6275	0.773	0.0000	0.0000
2026/07/16	2046	06/08/2026	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2046	05/11/2026			Bond Future	144.4892	144.4892	144.3170	144.3170	0.119	0.0000	0.0000
2026/07/16	2046	05/11/2026	125.48	Call	Bond Future	19009.1900	19.0092	18837.0300	18.8370	0.906	0.0000	0.0000
2026/07/16	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2046	04/02/2027			Bond Future	147.2671	147.2671	147.0915	147.0915	0.119	0.0000	0.0000
2026/07/16	2046	04/02/2027	131.09	Call	Bond Future	16177.0600	16.1771	16001.4500	16.0015	1.086	0.0000	0.0000
2026/07/16	2046	04/02/2027	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2046	06/05/2027			Bond Future	147.7075	147.7075	147.5274	147.5274	0.122	0.0000	0.0000
2026/07/16	2046	06/05/2027	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2046	06/05/2027	148.99	Put	Bond Future	1282.4800	1.2825	1462.6100	1.4626	14.045	0.0000	0.0000
2026/07/16	2046	05/08/2027			Bond Future	150.5761	150.5761	150.3927	150.3927	0.122	0.0000	0.0000
2026/07/16	2046	05/08/2027	149.17	Call	Bond Future	1406.1400	1.4061	1222.6700	1.2227	13.048	0.0000	0.0000
2026/07/16	2046	05/08/2027	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2050	06/08/2026			Bond Future	145.7157	145.7157	145.2659	145.2659	0.309	0.0000	0.0000
2026/07/16	2050	06/08/2026	123.27	Call	Bond Future	22445.6800	22.4457	21995.9100	21.9959	2.004	0.0000	0.0000
2026/07/16	2050	06/08/2026	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2050	05/11/2026			Bond Future	148.4191	148.4191	147.9608	147.9608	0.309	0.0000	0.0000
2026/07/16	2050	05/11/2026	123.84	Call	Bond Future	24579.0800	24.5791	24120.8200	24.1208	1.864	0.0000	0.0000
2026/07/16	2050	05/11/2026	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	2050	04/02/2027			Bond Future	148.7430	148.7430	148.2751	148.2751	0.315	0.0000	0.0000
2026/07/16	2050	04/02/2027	132.39	Call	Bond Future	16353.0000	16.3530	15885.1000	15.8851	2.861	0.0000	0.0000
2026/07/16	2050	04/02/2027	132.39	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
2026/07/16	2050	06/05/2027		Bond Future	151.6262	151.6262	151.1491	151.1491	0.315	0.0000
2026/07/16	2050	06/05/2027	150.46 Call	Bond Future	1166.2100	1.1662	689.1300	0.6891	40.909	0.0000
2026/07/16	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	2050	05/08/2027		Bond Future	151.9833	151.9833	151.4955	151.4955	0.321	0.0000
2026/07/16	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	2050	05/08/2027	152.97 Put	Bond Future	986.7400	0.9867	1474.5500	1.4746	49.437	0.0000
2026/07/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	AL37	06/08/2026		Index Future	1298.4050	1298.4050	1296.6300	1296.6300	0.137	0.0000
2026/07/16	AL37	05/11/2026		Index Future	1322.4360	1322.4360	1320.6250	1320.6250	0.137	0.0000
2026/07/16	AL37	04/02/2027		Index Future	1347.5450	1347.5450	1345.6990	1345.6990	0.137	0.0000
2026/07/16	AL37	06/05/2027		Index Future	1373.3590	1373.3590	1371.4780	1371.4780	0.137	0.0000
2026/07/16	AL37	05/08/2027		Index Future	1399.4610	1399.4610	1397.5460	1397.5460	0.137	0.0000
2026/07/16	AL7T	06/08/2026		Index Future	1694.5920	1694.5920	1690.9900	1690.9900	0.213	0.0000
2026/07/16	AL7T	05/11/2026		Index Future	1725.9550	1725.9550	1722.2820	1722.2820	0.213	0.0000
2026/07/16	AL7T	04/02/2027		Index Future	1758.7260	1758.7260	1754.9820	1754.9820	0.213	0.0000
2026/07/16	AL7T	06/05/2027		Index Future	1792.4170	1792.4170	1788.6010	1788.6010	0.213	0.0000
2026/07/16	AL7T	05/08/2027		Index Future	1826.4840	1826.4840	1822.5980	1822.5980	0.213	0.0000
2026/07/16	ALBI	06/08/2026		Index Future	1431.0680	1431.0680	1427.3010	1427.3010	0.263	0.0000
2026/07/16	ALBI	05/11/2026		Index Future	1457.5550	1457.5550	1453.7140	1453.7140	0.264	0.0000
2026/07/16	ALBI	04/02/2027		Index Future	1485.2300	1485.2300	1481.3140	1481.3140	0.264	0.0000
2026/07/16	ALBI	06/05/2027		Index Future	1513.6810	1513.6810	1509.6910	1509.6910	0.264	0.0000
2026/07/16	ALBI	05/08/2027		Index Future	1542.4500	1542.4500	1538.3870	1538.3870	0.263	0.0000
2026/07/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	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
2026/07/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/07/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/16	ES33	06/08/2026		Bond Future	8.8309	96.1389	8.8656	95.9669	0.393	0.0000
2026/07/16	ES33	06/08/2026	12.02 Call	Bond Future	14270.2600	14.2703	14098.3000	14.0983	1.205	0.0000
2026/07/16	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES33	05/11/2026		Bond Future	8.8897	94.1294	8.9261	93.9540	0.409	0.0000
2026/07/16	ES33	05/11/2026	10.83 Call	Bond Future	8801.0400	8.8010	8625.6200	8.6256	1.993	0.0000
2026/07/16	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES33	04/02/2027		Bond Future	8.9474	95.9393	8.9856	95.7604	0.427	0.0000
2026/07/16	ES33	04/02/2027	9.70 Call	Bond Future	3442.7100	3.4427	3263.8500	3.2639	5.195	0.0000
2026/07/16	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES33	06/05/2027		Bond Future	9.0017	94.0033	9.0419	93.8210	0.446	0.0000
2026/07/16	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES33	06/05/2027	8.80 Put	Bond Future	922.0600	0.9221	1104.3400	1.1043	19.769	0.0000
2026/07/16	ES33	05/08/2027		Bond Future	9.0624	95.8279	9.1047	95.6422	0.466	0.0000
2026/07/16	ES33	05/08/2027	9.27 Call	Bond Future	907.5000	0.9075	721.8000	0.7218	20.463	0.0000
2026/07/16	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES42	06/08/2026		Bond Future	9.3847	95.3146	9.4344	94.9325	0.530	0.0000
2026/07/16	ES42	06/08/2026	12.65 Call	Bond Future	20840.2200	20.8402	20458.1900	20.4582	1.833	0.0000
2026/07/16	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES42	05/11/2026		Bond Future	9.4377	92.8189	9.4891	92.4296	0.544	0.0000
2026/07/16	ES42	05/11/2026	11.66 Call	Bond Future	14854.0900	14.8541	14464.7800	14.4648	2.621	0.0000
2026/07/16	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES42	04/02/2027		Bond Future	9.4882	94.6037	9.5412	94.2068	0.559	0.0000
2026/07/16	ES42	04/02/2027	10.29 Call	Bond Future	5743.7800	5.7438	5346.9100	5.3469	6.910	0.0000
2026/07/16	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES42	06/05/2027		Bond Future	9.5392	92.1729	9.5940	91.7684	0.574	0.0000
2026/07/16	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	ES42	06/05/2027	9.33 Put	Bond Future	1569.4400	1.5694	1973.9700	1.9740	25.775	0.0000
2026/07/16	ES42	05/08/2027		Bond Future	9.5932	93.9612	9.6498	93.5490	0.589	0.0000
2026/07/16	ES42	05/08/2027	9.84 Call	Bond Future	1779.1500	1.7792	1366.9400	1.3669	23.169	0.0000
2026/07/16	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	GOVI	06/08/2026		GOVI	1404.3360	1404.3360	1400.5200	1400.5200	0.272	0.0000
2026/07/16	GOVI	06/08/2026	1,189. Call 00	GOVI	2153360.0000	215.3360	2115200.0000	211.5200	1.772	0.0000
2026/07/16	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	GOVI	05/11/2026		GOVI	1430.3270	1430.3270	1426.4370	1426.4370	0.272	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/07/16	GOVI	05/11/2026	1,277. Call 00	GOVI	1533270.0000	153.3270	1494370.0000	149.4370	2.537	0.0000	0.0000
2026/07/16	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	GOVI	04/02/2027		GOVI	1457.4850	1457.4850	1453.5200	1453.5200	0.272	0.0000	0.0000
2026/07/16	GOVI	04/02/2027	1,369. Call 00	GOVI	884850.0000	88.4850	845200.0000	84.5200	4.481	0.0000	0.0000
2026/07/16	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	GOVI	06/05/2027		GOVI	1485.4060	1485.4060	1481.3640	1481.3640	0.272	0.0000	0.0000
2026/07/16	GOVI	06/05/2027	1,427. Call 00	GOVI	584060.0000	58.4060	543640.0000	54.3640	6.921	0.0000	0.0000
2026/07/16	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	GOVI	05/08/2027		GOVI	1513.6370	1513.6370	1509.5210	1509.5210	0.272	0.0000	0.0000
2026/07/16	GOVI	05/08/2027	1,465. Call 00	GOVI	486370.0000	48.6370	445210.0000	44.5210	8.463	0.0000	0.0000
2026/07/16	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/16	I258	06/08/2026		Bond Future	137.0394	137.0394	134.3128	134.3128	1.990	0.0000	0.0000
2026/07/16	I258	06/08/2026	112.95 Call	Bond Future	24089.4301	24.0894	21362.7906	21.3628	11.319	0.0000	0.0000
2026/07/16	I258	06/08/2026	112.95 Put	Bond Future	0.0001	0.0000	0.0006	0.0000	933.333	0.0000	0.0000
2026/07/16	I258	05/11/2026		Bond Future	139.5822	139.5822	136.8044	136.8044	1.990	0.0000	0.0000
2026/07/16	I258	05/11/2026	114.95 Call	Bond Future	24640.7768	24.6408	21874.4238	21.8744	11.227	0.0000	0.0000
2026/07/16	I258	05/11/2026	114.95 Put	Bond Future	8.5668	0.0086	20.0638	0.0201	134.205	0.0000	0.0000
2026/07/16	I258	04/02/2027		Bond Future	139.3172	139.3172	136.4846	136.4846	2.033	0.0000	0.0000
2026/07/16	I258	04/02/2027	118.90 Call	Bond Future	20604.4863	20.6045	17899.9698	17.9000	13.126	0.0000	0.0000
2026/07/16	I258	04/02/2027	118.90 Put	Bond Future	187.3063	0.1873	315.3598	0.3154	68.366	0.0000	0.0000
2026/07/16	I258	06/05/2027		Bond Future	142.0176	142.0176	139.1304	139.1304	2.033	0.0000	0.0000
2026/07/16	I258	06/05/2027	134.78 Call	Bond Future	10003.8902	10.0039	8039.1259	8.0391	19.640	0.0000	0.0000
2026/07/16	I258	06/05/2027	134.78 Put	Bond Future	2766.3402	2.7663	3688.7659	3.6888	33.345	0.0000	0.0000
2026/07/16	I258	05/08/2027		Bond Future	141.7599	141.7599	138.8147	138.8147	2.078	0.0000	0.0000
2026/07/16	I258	05/08/2027	138.93 Call	Bond Future	7766.1222	7.7661	6118.6641	6.1187	21.213	0.0000	0.0000
2026/07/16	I258	05/08/2027	138.93 Put	Bond Future	4936.2022	4.9362	6233.9241	6.2339	26.290	0.0000	0.0000
2026/07/16	IGOV	06/08/2026		Index Future	452.8130	452.8130	452.8740	452.8740	0.013	0.0000	0.0000
2026/07/16	IGOV	05/11/2026		Index Future	461.3060	461.3060	461.3660	461.3660	0.013	0.0000	0.0000
2026/07/16	IGOV	04/02/2027		Index Future	470.1740	470.1740	470.2360	470.2360	0.013	0.0000	0.0000
2026/07/16	IGOV	06/05/2027		Index Future	479.2890	479.2890	479.3520	479.3520	0.013	0.0000	0.0000
2026/07/16	IGOV	05/08/2027		Index Future	488.5040	488.5040	488.5680	488.5680	0.013	0.0000	0.0000
2026/07/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	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
2026/07/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/07/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/07/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/07/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/07/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/07/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/07/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/07/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/07/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/07/16	R033	06/08/2026		Bond Future	8.1963	112.7320	8.2363	112.5191	0.488	0.0000
2026/07/16	R033	06/08/2026	10.25 Call	Bond Future	10277.7700	10.2778	10064.9000	10.0649	2.071	0.0000
2026/07/16	R033	06/08/2026	10.25 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000
2026/07/16	R033	05/11/2026		Bond Future	8.2325	109.7544	8.2746	109.5374	0.512	0.0000
2026/07/16	R033	05/11/2026	9.33 Call	Bond Future	5762.8300	5.7628	5567.9600	5.5680	3.381	0.0000
2026/07/16	R033	05/11/2026	9.33 Put	Bond Future	285.2600	0.2853	307.4300	0.3074	7.772	0.0000
2026/07/16	R033	04/02/2027		Bond Future	8.2629	111.8387	8.3074	111.6174	0.538	0.0000
2026/07/16	R033	04/02/2027	8.65 Call	Bond Future	3147.4300	3.1474	2999.9100	2.9999	4.687	0.0000
2026/07/16	R033	04/02/2027	8.65 Put	Bond Future	1239.6800	1.2397	1313.4200	1.3134	5.948	0.0000
2026/07/16	R033	06/05/2027		Bond Future	8.2913	108.9377	8.3382	108.7122	0.566	0.0000
2026/07/16	R033	06/05/2027	7.93 Call	Bond Future	1363.0300	1.3630	1275.7700	1.2758	6.402	0.0000
2026/07/16	R033	06/05/2027	7.93 Put	Bond Future	3118.7600	3.1188	3257.0000	3.2570	4.433	0.0000
2026/07/16	R033	05/08/2027		Bond Future	8.3253	111.0276	8.3749	110.7980	0.596	0.0000
2026/07/16	R033	05/08/2027	8.54 Call	Bond Future	2982.1900	2.9822	2848.7500	2.8488	4.475	0.0000
2026/07/16	R033	05/08/2027	8.54 Put	Bond Future	1993.2700	1.9933	2089.4400	2.0894	4.825	0.0000
2026/07/16	R035	06/08/2026	7.70 Put	Bond Future	4338.6000	4.3386	4545.4700	4.5455	4.768	0.0000
2026/07/16	R035	06/08/2026	7.70 Call	Bond Future	19.2500	0.0193	12.5000	0.0125	35.065	0.0000
2026/07/16	R035	06/08/2026	7.90 Put	Bond Future	3111.6500	3.1117	3303.7400	3.3037	6.173	0.0000
2026/07/16	R035	06/08/2026	7.90 Call	Bond Future	75.6300	0.0756	54.1000	0.0541	28.468	0.0000
2026/07/16	R035	06/08/2026	8.34 Call	Bond Future	749.3100	0.7493	636.7400	0.6367	15.023	0.0000
2026/07/16	R035	06/08/2026	8.34 Put	Bond Future	1030.8800	1.0309	1131.9300	1.1319	9.802	0.0000
2026/07/16	R035	06/08/2026	7.95 Put	Bond Future	2821.7100	2.8217	3007.6000	3.0076	6.588	0.0000
2026/07/16	R035	06/08/2026	7.95 Call	Bond Future	103.4300	0.1034	75.7000	0.0757	26.810	0.0000
2026/07/16	R035	06/08/2026	8.29 Put	Bond Future	1201.7900	1.2018	1315.6100	1.3156	9.471	0.0000
2026/07/16	R035	06/08/2026	8.29 Call	Bond Future	611.9100	0.6119	512.1100	0.5121	16.310	0.0000
2026/07/16	R035	06/08/2026	8.79 Put	Bond Future	197.5900	0.1976	218.3400	0.2183	10.502	0.0000
2026/07/16	R035	06/08/2026	8.79 Call	Bond Future	2638.1700	2.6382	2445.3000	2.4453	7.311	0.0000
2026/07/16	R035	06/08/2026	9.39 Call	Bond Future	5941.5700	5.9416	5728.7200	5.7287	3.582	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
2026/07/16	R035	06/08/2026	9.39 Put	Bond Future		14.5400	0.0145	15.3100	0.0153	5.296	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.71 Call	Bond Future		7725.5400	7.7255	7511.9500	7.5120	2.765	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.71 Put	Bond Future		3.3600	0.0034	3.3900	0.0034	0.893	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.21 Call	Bond Future		4930.6200	4.9306	4719.4000	4.7194	4.284	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.21 Put	Bond Future		32.7800	0.0328	35.1800	0.0352	7.322	0.0000	0.0000
2026/07/16	R035	06/08/2026	8.71 Put	Bond Future		272.4700	0.2725	301.6900	0.3017	10.724	0.0000	0.0000
2026/07/16	R035	06/08/2026	8.71 Call	Bond Future		2235.9600	2.2360	2051.5600	2.0516	8.247	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.72 Call	Bond Future		7780.7900	7.7808	7567.1900	7.5672	2.745	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.72 Put	Bond Future		3.2100	0.0032	3.2300	0.0032	0.623	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.22 Put	Bond Future		31.3500	0.0314	33.6100	0.0336	7.209	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.22 Call	Bond Future		4986.7300	4.9867	4775.3700	4.7754	4.238	0.0000	0.0000
2026/07/16	R035	06/08/2026	10.13 Call	Bond Future		10013.5000	10.0135	9799.8500	9.7999	2.134	0.0000	0.0000
2026/07/16	R035	06/08/2026	10.13 Put	Bond Future		0.5000	0.0005	0.4700	0.0005	6.000	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.63 Call	Bond Future		7282.3400	7.2823	7068.8100	7.0688	2.932	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.63 Put	Bond Future		4.8500	0.0049	4.9400	0.0049	1.856	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.13 Put	Bond Future		46.6600	0.0467	50.4600	0.0505	8.144	0.0000	0.0000
2026/07/16	R035	06/08/2026	9.13 Call	Bond Future		4482.5200	4.4825	4272.7000	4.2727	4.681	0.0000	0.0000
2026/07/16	R035	06/08/2026	10.22 Call	Bond Future		10494.8100	10.4948	10281.1600	10.2812	2.036	0.0000	0.0000
2026/07/16	R035	06/08/2026	10.22 Put	Bond Future		0.3400	0.0003	0.3100	0.0003	8.824	0.0000	0.0000
2026/07/16	R035	06/08/2026		Bond Future		8.3858	106.9146	8.4207	106.7010	0.416	0.0000	0.0000
2026/07/16	R035	06/08/2026	11.06 Call	Bond Future		14833.8300	14.8338	14620.2100	14.6202	1.440	0.0000	0.0000
2026/07/16	R035	06/08/2026	11.06 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R035	05/11/2026		Bond Future		8.4246	104.3707	8.4610	104.1528	0.432	0.0000	0.0000
2026/07/16	R035	05/11/2026	10.03 Call	Bond Future		9228.5600	9.2286	9020.8500	9.0209	2.251	0.0000	0.0000
2026/07/16	R035	05/11/2026	10.03 Put	Bond Future		166.3300	0.1663	176.5000	0.1765	6.114	0.0000	0.0000
2026/07/16	R035	05/11/2026	9.80 Call	Bond Future		8059.9900	8.0600	7856.4800	7.8565	2.525	0.0000	0.0000
2026/07/16	R035	05/11/2026	9.80 Put	Bond Future		230.5500	0.2306	244.9200	0.2449	6.233	0.0000	0.0000
2026/07/16	R035	05/11/2026	9.30 Call	Bond Future		5557.7500	5.5578	5370.3700	5.3704	3.372	0.0000	0.0000
2026/07/16	R035	05/11/2026	9.30 Put	Bond Future		482.0500	0.4821	512.5500	0.5126	6.327	0.0000	0.0000
2026/07/16	R035	05/11/2026	8.80 Put	Bond Future		1029.0000	1.0290	1091.6400	1.0916	6.087	0.0000	0.0000
2026/07/16	R035	05/11/2026	8.80 Call	Bond Future		3246.3800	3.2464	3091.1400	3.0911	4.782	0.0000	0.0000
2026/07/16	R035	05/11/2026	8.97 Call	Bond Future		3996.2100	3.9962	3827.7200	3.8277	4.216	0.0000	0.0000
2026/07/16	R035	05/11/2026	8.97 Put	Bond Future		794.9900	0.7950	844.3800	0.8444	6.213	0.0000	0.0000
2026/07/16	R035	05/11/2026	8.47 Call	Bond Future		1971.7300	1.9717	1849.6900	1.8497	6.189	0.0000	0.0000
2026/07/16	R035	05/11/2026	8.47 Put	Bond Future		1700.2800	1.7003	1796.1200	1.7961	5.637	0.0000	0.0000
2026/07/16	R035	05/11/2026	7.97 Put	Bond Future		3473.7200	3.4737	3628.2600	3.6283	4.449	0.0000	0.0000
2026/07/16	R035	05/11/2026	7.97 Call	Bond Future		703.2900	0.7033	639.9500	0.6400	9.006	0.0000	0.0000
2026/07/16	R035	04/02/2027	7.70 Put	Bond Future		5223.4400	5.2234	5395.2500	5.3953	3.289	0.0000	0.0000
2026/07/16	R035	04/02/2027	7.70 Call	Bond Future		657.1700	0.6572	606.8700	0.6069	7.654	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
2026/07/16	R035	04/02/2027	8.20 Put	Bond Future	3073.8100	3.0738	3203.2200	3.2032	4.210	0.0000
2026/07/16	R035	04/02/2027	8.20 Call	Bond Future	1541.1300	1.5411	1448.4300	1.4484	6.015	0.0000
2026/07/16	R035	04/02/2027	8.85 Call	Bond Future	3725.9200	3.7259	3576.4300	3.5764	4.012	0.0000
2026/07/16	R035	04/02/2027	8.85 Put	Bond Future	1477.7600	1.4778	1550.3800	1.5504	4.914	0.0000
2026/07/16	R035	04/02/2027		Bond Future	8.4598	106.3526	8.4978	106.1305	0.450	0.0000
2026/07/16	R035	04/02/2027	9.02 Call	Bond Future	4436.4500	4.4365	4275.6800	4.2757	3.624	0.0000
2026/07/16	R035	04/02/2027	9.02 Put	Bond Future	1228.7400	1.2287	1290.0800	1.2901	4.992	0.0000
2026/07/16	R035	04/02/2027	7.86 Put	Bond Future	4449.2800	4.4493	4609.2100	4.6092	3.595	0.0000
2026/07/16	R035	04/02/2027	7.86 Call	Bond Future	865.9300	0.8659	803.7500	0.8038	7.181	0.0000
2026/07/16	R035	04/02/2027	8.36 Put	Bond Future	2565.5400	2.5655	2679.6300	2.6796	4.447	0.0000
2026/07/16	R035	04/02/2027	8.36 Call	Bond Future	1980.3000	1.9803	1872.2800	1.8723	5.455	0.0000
2026/07/16	R035	04/02/2027	8.67 Call	Bond Future	3023.7600	3.0238	2888.0800	2.8881	4.487	0.0000
2026/07/16	R035	04/02/2027	8.67 Put	Bond Future	1804.6600	1.8047	1891.0900	1.8911	4.789	0.0000
2026/07/16	R035	04/02/2027	9.43 Call	Bond Future	6268.7700	6.2688	6087.0900	6.0871	2.898	0.0000
2026/07/16	R035	04/02/2027	9.43 Put	Bond Future	795.1700	0.7952	835.6000	0.8356	5.084	0.0000
2026/07/16	R035	04/02/2027	8.93 Call	Bond Future	4055.7900	4.0558	3900.7900	3.9008	3.822	0.0000
2026/07/16	R035	04/02/2027	8.93 Put	Bond Future	1354.5900	1.3546	1421.7000	1.4217	4.954	0.0000
2026/07/16	R035	04/02/2027	8.43 Put	Bond Future	2368.5000	2.3685	2476.0200	2.4760	4.540	0.0000
2026/07/16	R035	04/02/2027	8.43 Call	Bond Future	2194.2800	2.1943	2079.6900	2.0797	5.222	0.0000
2026/07/16	R035	06/05/2027	7.86 Put	Bond Future	4809.5400	4.8095	4966.8600	4.9669	3.271	0.0000
2026/07/16	R035	06/05/2027	7.86 Call	Bond Future	1140.0800	1.1401	1071.1300	1.0711	6.048	0.0000
2026/07/16	R035	06/05/2027	8.36 Put	Bond Future	2998.3400	2.9983	3116.0000	3.1160	3.924	0.0000
2026/07/16	R035	06/05/2027	8.36 Call	Bond Future	2259.0800	2.2591	2150.4700	2.1505	4.808	0.0000
2026/07/16	R035	06/05/2027	8.78 Call	Bond Future	3653.1700	3.6532	3512.6900	3.5127	3.845	0.0000
2026/07/16	R035	06/05/2027	8.78 Put	Bond Future	2010.7000	2.0107	2096.4900	2.0965	4.267	0.0000
2026/07/16	R035	06/05/2027		Bond Future	8.4890	103.8849	8.5288	103.6586	0.468	0.0000
2026/07/16	R035	06/05/2027	8.25 Call	Bond Future	1954.2000	1.9542	1854.6500	1.8547	5.094	0.0000
2026/07/16	R035	06/05/2027	8.25 Put	Bond Future	3329.1300	3.3291	3455.8500	3.4559	3.806	0.0000
2026/07/16	R035	05/08/2027		Bond Future	8.5229	105.8784	8.5644	105.6479	0.487	0.0000
2026/07/16	R035	05/08/2027	8.72 Call	Bond Future	3560.8000	3.5608	3426.5900	3.4266	3.769	0.0000
2026/07/16	R035	05/08/2027	8.72 Put	Bond Future	2473.0600	2.4731	2569.3100	2.5693	3.892	0.0000
2026/07/16	R038	06/08/2026		Bond Future	8.7884	118.9725	8.8180	118.7373	0.338	0.0000
2026/07/16	R038	06/08/2026	11.77 Call	Bond Future	20615.5600	20.6156	20380.4300	20.3804	1.141	0.0000
2026/07/16	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	R038	05/11/2026		Bond Future	8.8349	115.6681	8.8658	115.4282	0.349	0.0000
2026/07/16	R038	05/11/2026	10.72 Call	Bond Future	13605.5800	13.6056	13372.4700	13.3725	1.713	0.0000
2026/07/16	R038	05/11/2026	10.72 Put	Bond Future	143.4500	0.1435	150.1800	0.1502	4.692	0.0000
2026/07/16	R038	04/02/2027		Bond Future	8.8781	117.8646	8.9101	117.6201	0.361	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	
2026/07/16	R038	04/02/2027	9.60 Call	Bond Future	6766.4800	6.7665	6578.7600	6.5788	2.774	0.0000	0.0000
2026/07/16	R038	04/02/2027	9.60 Put	Bond Future	1427.2200	1.4272	1483.9900	1.4840	3.978	0.0000	0.0000
2026/07/16	R038	06/05/2027		Bond Future	8.9203	114.6377	8.9536	114.3887	0.373	0.0000	0.0000
2026/07/16	R038	06/05/2027	8.71 Call	Bond Future	2796.5000	2.7965	2681.5000	2.6815	4.112	0.0000	0.0000
2026/07/16	R038	06/05/2027	8.71 Put	Bond Future	4389.2500	4.3893	4523.3000	4.5233	3.054	0.0000	0.0000
2026/07/16	R038	05/08/2027		Bond Future	8.9669	116.8369	9.0014	116.5832	0.385	0.0000	0.0000
2026/07/16	R038	05/08/2027	9.15 Call	Bond Future	4813.5700	4.8136	4665.1100	4.6651	3.084	0.0000	0.0000
2026/07/16	R038	05/08/2027	9.15 Put	Bond Future	3477.6600	3.4777	3582.9400	3.5829	3.027	0.0000	0.0000
2026/07/16	R053	06/08/2026	8.10 Put	Bond Future	11305.7600	11.3058	11851.5200	11.8515	4.827	0.0000	0.0000
2026/07/16	R053	06/08/2026	8.10 Call	Bond Future	15.4300	0.0154	8.7500	0.0088	43.292	0.0000	0.0000
2026/07/16	R053	06/08/2026	8.60 Put	Bond Future	4858.0200	4.8580	5303.1200	5.3031	9.162	0.0000	0.0000
2026/07/16	R053	06/08/2026	8.60 Call	Bond Future	397.1100	0.3971	289.7700	0.2898	27.030	0.0000	0.0000
2026/07/16	R053	06/08/2026	9.10 Call	Bond Future	2975.4400	2.9754	2583.1300	2.5831	13.185	0.0000	0.0000
2026/07/16	R053	06/08/2026	9.10 Put	Bond Future	1149.1600	1.1492	1309.2900	1.3093	13.935	0.0000	0.0000
2026/07/16	R053	06/08/2026	9.60 Call	Bond Future	7803.5800	7.8036	7275.7800	7.2758	6.764	0.0000	0.0000
2026/07/16	R053	06/08/2026	9.60 Put	Bond Future	179.8200	0.1798	204.4600	0.2045	13.703	0.0000	0.0000
2026/07/16	R053	06/08/2026		Bond Future	8.9505	131.2108	8.9953	130.6584	0.501	0.0000	0.0000
2026/07/16	R053	06/08/2026	12.28 Call	Bond Future	32099.5500	32.0996	31547.1100	31.5471	1.721	0.0000	0.0000
2026/07/16	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R053	05/11/2026		Bond Future	8.9872	127.7523	9.0334	127.1894	0.513	0.0000	0.0000
2026/07/16	R053	05/11/2026	11.21 Call	Bond Future	23161.5500	23.1616	22612.7600	22.6128	2.369	0.0000	0.0000
2026/07/16	R053	05/11/2026	11.21 Put	Bond Future	184.9400	0.1849	199.0900	0.1991	7.651	0.0000	0.0000
2026/07/16	R053	04/02/2027		Bond Future	9.0211	130.1784	9.0686	129.6046	0.526	0.0000	0.0000
2026/07/16	R053	04/02/2027	9.99 Call	Bond Future	12784.0400	12.7840	12321.9800	12.3220	3.614	0.0000	0.0000
2026/07/16	R053	04/02/2027	9.99 Put	Bond Future	1878.8400	1.8788	1990.6200	1.9906	5.949	0.0000	0.0000
2026/07/16	R053	06/05/2027		Bond Future	9.0539	126.8092	9.1026	126.2244	0.539	0.0000	0.0000
2026/07/16	R053	06/05/2027	8.92 Call	Bond Future	5046.1400	5.0461	4761.3500	4.7614	5.644	0.0000	0.0000
2026/07/16	R053	06/05/2027	8.92 Put	Bond Future	6675.3300	6.6753	6975.3600	6.9754	4.495	0.0000	0.0000
2026/07/16	R053	05/08/2027		Bond Future	9.0891	129.2420	9.1392	128.6462	0.552	0.0000	0.0000
2026/07/16	R053	05/08/2027	9.28 Call	Bond Future	7915.9200	7.9159	7566.5200	7.5665	4.414	0.0000	0.0000
2026/07/16	R053	05/08/2027	9.28 Put	Bond Future	5671.8600	5.6719	5918.2700	5.9183	4.344	0.0000	0.0000
2026/07/16	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/07/16	R186	06/08/2026	8.57 Call	Bond Future	26.4000	0.0264	25.8000	0.0258	2.273	0.0000	0.0000
2026/07/16	R186	06/08/2026	8.57 Put	Bond Future	26.4000	0.0264	25.8000	0.0258	2.273	0.0000	0.0000
2026/07/16	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/07/16	R186	05/11/2026	8.12 Call	Bond Future	29.6300	0.0296	29.5000	0.0295	0.439	0.0000	0.0000
2026/07/16	R186	05/11/2026	8.12 Put	Bond Future	29.6300	0.0296	29.5000	0.0295	0.439	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	
2026/07/16	R202	06/08/2026		Bond Future	301.7982	301.7982	301.6901	301.6901	0.036	0.0000	0.0000
2026/07/16	R202	06/08/2026	278.86 Call	Bond Future	22938.2300	22.9382	22830.1200	22.8301	0.471	0.0000	0.0000
2026/07/16	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R202	05/11/2026		Bond Future	307.3977	307.3977	307.2867	307.2867	0.036	0.0000	0.0000
2026/07/16	R202	05/11/2026	280.46 Call	Bond Future	26937.6800	26.9377	26826.6500	26.8267	0.412	0.0000	0.0000
2026/07/16	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R202	04/02/2027		Bond Future	307.7172	307.7172	307.6025	307.6025	0.037	0.0000	0.0000
2026/07/16	R202	04/02/2027	294.73 Call	Bond Future	12987.1700	12.9872	12872.4500	12.8725	0.883	0.0000	0.0000
2026/07/16	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R202	06/05/2027		Bond Future	313.6821	313.6821	313.5653	313.5653	0.037	0.0000	0.0000
2026/07/16	R202	06/05/2027	306.99 Call	Bond Future	6692.0500	6.6921	6575.3400	6.5753	1.744	0.0000	0.0000
2026/07/16	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R202	05/08/2027		Bond Future	314.0554	314.0554	313.9332	313.9332	0.039	0.0000	0.0000
2026/07/16	R202	05/08/2027	312.97 Call	Bond Future	1085.4100	1.0854	963.2100	0.9632	11.258	0.0000	0.0000
2026/07/16	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R209	06/08/2026		Bond Future	8.5260	87.5234	8.5608	87.3198	0.408	0.0000	0.0000
2026/07/16	R209	06/08/2026	11.39 Call	Bond Future	14856.8600	14.8569	14653.2500	14.6533	1.370	0.0000	0.0000
2026/07/16	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R209	05/11/2026		Bond Future	8.5631	85.9749	8.5993	85.7672	0.422	0.0000	0.0000
2026/07/16	R209	05/11/2026	10.32 Call	Bond Future	9534.2100	9.5342	9334.8800	9.3349	2.091	0.0000	0.0000
2026/07/16	R209	05/11/2026	10.32 Put	Bond Future	146.4300	0.1464	154.7200	0.1547	5.661	0.0000	0.0000
2026/07/16	R209	04/02/2027		Bond Future	8.5965	87.6075	8.6340	87.3959	0.437	0.0000	0.0000
2026/07/16	R209	04/02/2027	9.28 Call	Bond Future	4845.7500	4.8458	4686.1400	4.6861	3.294	0.0000	0.0000
2026/07/16	R209	04/02/2027	9.28 Put	Bond Future	1093.3000	1.0933	1145.3100	1.1453	4.757	0.0000	0.0000
2026/07/16	R209	04/02/2027	8.96 Call	Bond Future	3548.6700	3.5487	3408.0400	3.4080	3.963	0.0000	0.0000
2026/07/16	R209	04/02/2027	8.96 Put	Bond Future	1526.4300	1.5264	1597.4200	1.5974	4.651	0.0000	0.0000
2026/07/16	R209	04/02/2027	8.03 Put	Bond Future	4204.7900	4.2048	4353.0300	4.3530	3.526	0.0000	0.0000
2026/07/16	R209	04/02/2027	8.03 Call	Bond Future	928.5200	0.9285	865.1400	0.8651	6.826	0.0000	0.0000
2026/07/16	R209	06/05/2027	9.32 Call	Bond Future	5150.8200	5.1508	4994.3700	4.9944	3.037	0.0000	0.0000
2026/07/16	R209	06/05/2027	9.32 Put	Bond Future	1423.9800	1.4240	1483.2300	1.4832	4.161	0.0000	0.0000
2026/07/16	R209	06/05/2027	8.25 Put	Bond Future	3753.8200	3.7538	3884.2200	3.8842	3.474	0.0000	0.0000
2026/07/16	R209	06/05/2027	8.25 Call	Bond Future	1623.3600	1.6234	1538.0600	1.5381	5.255	0.0000	0.0000
2026/07/16	R209	06/05/2027		Bond Future	8.6285	86.1336	8.6675	85.9179	0.452	0.0000	0.0000
2026/07/16	R209	06/05/2027	8.41 Call	Bond Future	2013.8200	2.0138	1916.1400	1.9161	4.850	0.0000	0.0000
2026/07/16	R209	06/05/2027	8.41 Put	Bond Future	3235.6000	3.2356	3353.6200	3.3536	3.648	0.0000	0.0000
2026/07/16	R209	05/08/2027		Bond Future	8.6645	87.7865	8.7049	87.5668	0.467	0.0000	0.0000
2026/07/16	R209	05/08/2027	8.87 Call	Bond Future	3580.6000	3.5806	3451.5700	3.4516	3.604	0.0000	0.0000
2026/07/16	R209	05/08/2027	8.87 Put	Bond Future	2472.7600	2.4728	2563.3900	2.5634	3.665	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	
2026/07/16	R210	06/08/2026		Bond Future	269.5777	269.5777	269.9988	0.156	0.0000	0.0000	
2026/07/16	R210	06/08/2026	259.84 Call	Bond Future	9737.6500	9.7377	10158.8300	4.325	0.0000	0.0000	
2026/07/16	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/16	R210	05/11/2026		Bond Future	270.9988	270.9988	271.4269	0.158	0.0000	0.0000	
2026/07/16	R210	05/11/2026	253.33 Call	Bond Future	17668.8100	17.6688	18096.8600	2.423	0.0000	0.0000	
2026/07/16	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/16	R210	04/02/2027		Bond Future	276.2090	276.2090	276.6451	0.158	0.0000	0.0000	
2026/07/16	R210	04/02/2027	266.03 Call	Bond Future	10179.0300	10.1790	10615.0800	4.284	0.0000	0.0000	
2026/07/16	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/16	R210	06/05/2027		Bond Future	277.9033	277.9033	278.3462	0.159	0.0000	0.0000	
2026/07/16	R210	06/05/2027	271.13 Call	Bond Future	6773.3200	6.7733	7216.1800	6.538	0.0000	0.0000	
2026/07/16	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/16	R210	05/08/2027		Bond Future	283.3010	283.3010	283.7529	0.160	0.0000	0.0000	
2026/07/16	R210	05/08/2027	276.01 Call	Bond Future	7291.0200	7.2910	7742.9300	6.198	0.0000	0.0000	
2026/07/16	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/16	R213	06/08/2026		Bond Future	7.9599	99.5262	7.9899	99.4159	0.377	0.0000	0.0000
2026/07/16	R213	06/08/2026	9.69 Call	Bond Future	6110.2400	6.1102	5999.9900	6.0000	1.804	0.0000	0.0000
2026/07/16	R213	06/08/2026	9.69 Put	Bond Future	0.2100	0.0002	0.1900	0.0002	9.524	0.0000	0.0000
2026/07/16	R213	05/11/2026		Bond Future	7.9935	97.7980	8.0256	97.6855	0.402	0.0000	0.0000
2026/07/16	R213	05/11/2026	8.75 Call	Bond Future	2920.8100	2.9208	2826.1100	2.8261	3.242	0.0000	0.0000
2026/07/16	R213	05/11/2026	8.75 Put	Bond Future	312.1600	0.3122	329.9900	0.3300	5.712	0.0000	0.0000
2026/07/16	R213	04/02/2027		Bond Future	8.0202	99.6551	8.0546	99.5403	0.430	0.0000	0.0000
2026/07/16	R213	04/02/2027	8.14 Call	Bond Future	1490.0100	1.4900	1423.8900	1.4239	4.438	0.0000	0.0000
2026/07/16	R213	04/02/2027	8.14 Put	Bond Future	1091.8100	1.0918	1140.4900	1.1405	4.459	0.0000	0.0000
2026/07/16	R213	06/05/2027	9.25 Call	Bond Future	4221.2800	4.2213	4124.9600	4.1250	2.282	0.0000	0.0000
2026/07/16	R213	06/05/2027	9.25 Put	Bond Future	480.9800	0.4810	501.6000	0.5016	4.287	0.0000	0.0000
2026/07/16	R213	06/05/2027	8.13 Put	Bond Future	1288.2100	1.2882	1340.3600	1.3404	4.048	0.0000	0.0000
2026/07/16	R213	06/05/2027	8.13 Call	Bond Future	1581.0700	1.5811	1516.2800	1.5163	4.098	0.0000	0.0000
2026/07/16	R213	06/05/2027		Bond Future	8.0371	98.0108	8.0742	97.8939	0.461	0.0000	0.0000
2026/07/16	R213	06/05/2027	7.56 Call	Bond Future	706.8200	0.7068	666.9300	0.6669	5.644	0.0000	0.0000
2026/07/16	R213	06/05/2027	7.56 Put	Bond Future	2228.2100	2.2282	2305.2600	2.3053	3.458	0.0000	0.0000
2026/07/16	R213	05/08/2027		Bond Future	8.0602	99.8919	8.1002	99.7729	0.496	0.0000	0.0000
2026/07/16	R213	05/08/2027	8.27 Call	Bond Future	1881.3700	1.8814	1812.0800	1.8121	3.683	0.0000	0.0000
2026/07/16	R213	05/08/2027	8.27 Put	Bond Future	1258.9100	1.2589	1308.6800	1.3087	3.953	0.0000	0.0000
2026/07/16	R213	05/08/2027	8.58 Call	Bond Future	2515.1900	2.5152	2436.0300	2.4360	3.147	0.0000	0.0000
2026/07/16	R213	05/08/2027	8.58 Put	Bond Future	981.9200	0.9819	1021.8200	1.0218	4.063	0.0000	0.0000
2026/07/16	R213	05/08/2027	7.95 Put	Bond Future	1646.3200	1.6463	1708.0600	1.7081	3.750	0.0000	0.0000
2026/07/16	R213	05/08/2027	7.95 Call	Bond Future	1317.4000	1.3174	1260.0800	1.2601	4.351	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	
2026/07/16	R214	06/08/2026		Bond Future	8.9818	82.9706	9.0316	82.6283	0.555	0.0000	0.0000
2026/07/16	R214	06/08/2026	11.97 Call	Bond Future	17344.7400	17.3447	17002.5000	17.0025	1.973	0.0000	0.0000
2026/07/16	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R214	05/11/2026		Bond Future	9.0253	81.1929	9.0767	80.8441	0.569	0.0000	0.0000
2026/07/16	R214	05/11/2026	10.97 Call	Bond Future	11997.6600	11.9977	11662.2400	11.6622	2.796	0.0000	0.0000
2026/07/16	R214	05/11/2026	10.97 Put	Bond Future	155.8600	0.1559	169.2200	0.1692	8.572	0.0000	0.0000
2026/07/16	R214	04/02/2027		Bond Future	9.0669	82.7346	9.1198	82.3792	0.584	0.0000	0.0000
2026/07/16	R214	04/02/2027	9.90 Call	Bond Future	6515.7500	6.5158	6239.5700	6.2396	4.239	0.0000	0.0000
2026/07/16	R214	04/02/2027	9.90 Put	Bond Future	1172.6000	1.1726	1251.8400	1.2518	6.758	0.0000	0.0000
2026/07/16	R214	06/05/2027		Bond Future	9.1041	81.0201	9.1587	80.6579	0.600	0.0000	0.0000
2026/07/16	R214	06/05/2027	8.88 Call	Bond Future	2507.2400	2.5072	2344.1000	2.3441	6.507	0.0000	0.0000
2026/07/16	R214	06/05/2027	8.88 Put	Bond Future	4017.7600	4.0178	4216.8200	4.2168	4.955	0.0000	0.0000
2026/07/16	R214	05/08/2027		Bond Future	9.1448	82.5750	9.2011	82.2059	0.616	0.0000	0.0000
2026/07/16	R214	05/08/2027	9.32 Call	Bond Future	4323.5700	4.3236	4110.8900	4.1109	4.919	0.0000	0.0000
2026/07/16	R214	05/08/2027	9.32 Put	Bond Future	3183.0800	3.1831	3339.4400	3.3394	4.912	0.0000	0.0000
2026/07/16	R248	06/08/2026	9.00 Call	Bond Future	1288.6100	1.2886	1048.8800	1.0489	18.604	0.0000	0.0000
2026/07/16	R248	06/08/2026	9.00 Put	Bond Future	1529.3200	1.5293	1748.2400	1.7482	14.315	0.0000	0.0000
2026/07/16	R248	06/08/2026	10.00 Call	Bond Future	8411.5900	8.4116	7958.3900	7.9584	5.388	0.0000	0.0000
2026/07/16	R248	06/08/2026	10.00 Put	Bond Future	38.5900	0.0386	44.0400	0.0440	14.123	0.0000	0.0000
2026/07/16	R248	06/08/2026		Bond Future	9.0260	101.3124	9.0759	100.8537	0.552	0.0000	0.0000
2026/07/16	R248	06/08/2026	12.37 Call	Bond Future	24463.1700	24.4632	24004.5200	24.0045	1.875	0.0000	0.0000
2026/07/16	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	R248	06/08/2026	9.20 Call	Bond Future	2382.7000	2.3827	2051.9700	2.0520	13.880	0.0000	0.0000
2026/07/16	R248	06/08/2026	9.20 Put	Bond Future	797.0400	0.7970	924.9600	0.9250	16.049	0.0000	0.0000
2026/07/16	R248	05/11/2026		Bond Future	9.0666	98.7293	9.1179	98.2619	0.566	0.0000	0.0000
2026/07/16	R248	05/11/2026	11.31 Call	Bond Future	17634.6100	17.6346	17178.7700	17.1788	2.585	0.0000	0.0000
2026/07/16	R248	05/11/2026	11.31 Put	Bond Future	130.1100	0.1301	141.6200	0.1416	8.846	0.0000	0.0000
2026/07/16	R248	04/02/2027		Bond Future	9.1052	100.6041	9.1580	100.1278	0.580	0.0000	0.0000
2026/07/16	R248	04/02/2027	10.11 Call	Bond Future	9837.2000	9.8372	9452.2700	9.4523	3.913	0.0000	0.0000
2026/07/16	R248	04/02/2027	10.11 Put	Bond Future	1373.3100	1.3733	1464.7100	1.4647	6.655	0.0000	0.0000
2026/07/16	R248	06/05/2027		Bond Future	9.1396	98.0898	9.1939	97.6043	0.594	0.0000	0.0000
2026/07/16	R248	06/05/2027	9.05 Call	Bond Future	3999.0700	3.9991	3756.6500	3.7567	6.062	0.0000	0.0000
2026/07/16	R248	06/05/2027	9.05 Put	Bond Future	4809.0400	4.8090	5052.0900	5.0521	5.054	0.0000	0.0000
2026/07/16	R248	05/08/2027		Bond Future	9.1771	99.9720	9.2329	99.4774	0.608	0.0000	0.0000
2026/07/16	R248	05/08/2027	9.37 Call	Bond Future	5960.3300	5.9603	5671.6400	5.6716	4.844	0.0000	0.0000
2026/07/16	R248	05/08/2027	9.37 Put	Bond Future	4268.6600	4.2687	4474.5100	4.4745	4.822	0.0000	0.0000
2026/07/16	R2R9	06/08/2026		Bond Future	8.8884	110.9948	8.9231	110.7215	0.391	0.0000	0.0000
2026/07/16	R2R9	06/08/2026	101.74 Call	Bond Future	97875.3300	97.8753	97602.0200	97.6020	0.279	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
2026/07/16	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	R2R9	05/11/2026		Bond Future	8.9354	108.0485	8.9713	107.7699	0.403	0.0000
2026/07/16	R2R9	05/11/2026	98.56 Call	Bond Future	97078.4100	97.0784	96799.8000	96.7998	0.287	0.0000
2026/07/16	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	R2R9	04/02/2027		Bond Future	8.9792	110.1003	9.0165	109.8163	0.415	0.0000
2026/07/16	R2R9	04/02/2027	9.89 Call	Bond Future	7855.6300	7.8556	7627.8800	7.6279	2.899	0.0000
2026/07/16	R2R9	04/02/2027	9.89 Put	Bond Future	1207.8300	1.2078	1264.1400	1.2641	4.662	0.0000
2026/07/16	R2R9	06/05/2027		Bond Future	9.0222	107.2291	9.0608	106.9397	0.428	0.0000
2026/07/16	R2R9	06/05/2027	8.83 Call	Bond Future	2906.9200	2.9069	2771.9300	2.7719	4.644	0.0000
2026/07/16	R2R9	06/05/2027	8.83 Put	Bond Future	4363.2900	4.3633	4517.7700	4.5178	3.540	0.0000
2026/07/16	R2R9	06/05/2027	9.64 Call	Bond Future	6619.3600	6.6194	6414.5600	6.4146	3.094	0.0000
2026/07/16	R2R9	06/05/2027	9.64 Put	Bond Future	2118.1100	2.1181	2202.7800	2.2028	3.997	0.0000
2026/07/16	R2R9	06/05/2027	8.94 Put	Bond Future	3939.8000	3.9398	4083.2800	4.0833	3.642	0.0000
2026/07/16	R2R9	06/05/2027	8.94 Call	Bond Future	3320.4700	3.3205	3174.4800	3.1745	4.397	0.0000
2026/07/16	R2R9	05/08/2027	9.68 Call	Bond Future	6919.2300	6.9192	6716.8200	6.7168	2.925	0.0000
2026/07/16	R2R9	05/08/2027	9.68 Put	Bond Future	2542.1300	2.5421	2634.5300	2.6345	3.635	0.0000
2026/07/16	R2R9	05/08/2027	8.90 Put	Bond Future	4678.1000	4.6781	4831.3900	4.8314	3.277	0.0000
2026/07/16	R2R9	05/08/2027	8.90 Call	Bond Future	3419.2100	3.4192	3277.6900	3.2777	4.139	0.0000
2026/07/16	R2R9	05/08/2027	9.53 Call	Bond Future	6164.4500	6.1645	5971.9000	5.9719	3.124	0.0000
2026/07/16	R2R9	05/08/2027	9.53 Put	Bond Future	2838.6700	2.8387	2940.9300	2.9409	3.602	0.0000
2026/07/16	R2R9	05/08/2027	8.82 Put	Bond Future	4996.0400	4.9960	5156.5700	5.1566	3.213	0.0000
2026/07/16	R2R9	05/08/2027	8.82 Call	Bond Future	3134.7900	3.1348	3000.5100	3.0005	4.284	0.0000
2026/07/16	R2R9	05/08/2027		Bond Future	9.0692	109.2862	9.1093	108.9914	0.441	0.0000
2026/07/16	R2R9	05/08/2027	9.26 Call	Bond Future	4891.2200	4.8912	4718.8400	4.7188	3.524	0.0000
2026/07/16	R2R9	05/08/2027	9.26 Put	Bond Future	3496.3300	3.4963	3618.7600	3.6188	3.502	0.0000
2026/07/16	R4R2	06/08/2026		Bond Future	9.0484	112.6008	9.0931	112.2068	0.495	0.0000
2026/07/16	R4R2	06/08/2026	102.06 Call	Bond Future	99183.5100	99.1835	98789.5700	98.7896	0.397	0.0000
2026/07/16	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	R4R2	05/11/2026		Bond Future	9.0957	109.5578	9.1420	109.1564	0.508	0.0000
2026/07/16	R4R2	05/11/2026	98.76 Call	Bond Future	98335.2400	98.3352	97933.8400	97.9338	0.408	0.0000
2026/07/16	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/16	R4R2	04/02/2027		Bond Future	9.1402	111.6384	9.1880	111.2292	0.523	0.0000
2026/07/16	R4R2	04/02/2027	10.13 Call	Bond Future	9348.5300	9.3485	9018.2800	9.0183	3.533	0.0000
2026/07/16	R4R2	04/02/2027	10.13 Put	Bond Future	1318.5100	1.3185	1397.4500	1.3975	5.987	0.0000
2026/07/16	R4R2	06/05/2027		Bond Future	9.1839	108.6705	9.2332	108.2536	0.538	0.0000
2026/07/16	R4R2	06/05/2027	9.00 Call	Bond Future	3381.2400	3.3812	3186.7200	3.1867	5.753	0.0000
2026/07/16	R4R2	06/05/2027	9.00 Put	Bond Future	4955.0600	4.9551	5177.5300	5.1775	4.490	0.0000
2026/07/16	R4R2	05/08/2027		Bond Future	9.2311	110.7553	9.2822	110.3304	0.553	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
2026/07/16	R4R2	05/08/2027	9.44 Call	Bond Future	5708.3600	5.7084	5459.3400	5.4593	4.362	0.0000	0.0000
2026/07/16	R4R2	05/08/2027	9.44 Put	Bond Future	3984.4800	3.9845	4160.3200	4.1603	4.413	0.0000	0.0000
2026/07/16	RR87	06/08/2026		Bond Future	7.3020	100.8568	7.3024	100.8567	0.005	0.0000	0.0000
2026/07/16	RR87	06/08/2026	6.53 Call	Bond Future	0.0001	0.0000	0.0000	0.0000	33.333	0.0000	0.0000
2026/07/16	RR87	06/08/2026	6.53 Put	Bond Future	273.0601	0.2731	273.1900	0.2732	0.048	0.0000	0.0000
2026/07/16	RR87	05/11/2026		Bond Future	6.9051	102.7034	6.9087	102.7030	0.052	0.0000	0.0000
2026/07/16	RR87	05/11/2026	5.27 Call	Bond Future	0.0316	0.0000	0.0294	0.0000	6.969	0.0000	0.0000
2026/07/16	RR87	05/11/2026	5.27 Put	Bond Future	187.5516	0.1876	187.9594	0.1880	0.217	0.0000	0.0000
2026/07/16	RR88	06/08/2026		Bond Future	7.4992	104.4935	7.4988	104.4940	0.006	0.0000	0.0000
2026/07/16	RR88	06/08/2026	6.79 Call	Bond Future	0.0063	0.0000	0.0043	0.0000	31.419	0.0000	0.0000
2026/07/16	RR88	06/08/2026	6.79 Put	Bond Future	853.3063	0.8533	852.7943	0.8528	0.060	0.0000	0.0000
2026/07/16	RR88	05/11/2026		Bond Future	7.4953	105.7742	7.4950	105.7745	0.003	0.0000	0.0000
2026/07/16	RR88	05/11/2026	6.71 Call	Bond Future	10.1703	0.0102	9.9606	0.0100	2.062	0.0000	0.0000
2026/07/16	RR88	05/11/2026	6.71 Put	Bond Future	832.9503	0.8330	832.4706	0.8325	0.058	0.0000	0.0000
2026/07/16	RR88	04/02/2027		Bond Future	7.4369	103.9377	7.4367	103.9378	0.003	0.0000	0.0000
2026/07/16	RR88	04/02/2027	7.78 Call	Bond Future	459.9223	0.4599	459.3712	0.4594	0.120	0.0000	0.0000
2026/07/16	RR88	04/02/2027	7.78 Put	Bond Future	172.4223	0.1724	171.6912	0.1717	0.424	0.0000	0.0000
2026/07/16	RR88	06/05/2027		Bond Future	7.3103	105.9285	7.3099	105.9287	0.005	0.0000	0.0000
2026/07/16	RR88	06/05/2027	7.89 Call	Bond Future	473.8460	0.4738	473.6087	0.4736	0.050	0.0000	0.0000
2026/07/16	RR88	06/05/2027	7.89 Put	Bond Future	126.5460	0.1265	126.0887	0.1261	0.361	0.0000	0.0000
2026/07/16	RR88	05/08/2027		Bond Future	6.9911	102.6546	6.9900	102.6550	0.015	0.0000	0.0000
2026/07/16	RR88	05/08/2027	8.07 Call	Bond Future	443.5166	0.4435	443.6535	0.4437	0.031	0.0000	0.0000
2026/07/16	RR88	05/08/2027	8.07 Put	Bond Future	54.3366	0.0543	54.0835	0.0541	0.466	0.0000	0.0000
2026/07/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

