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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/07/2026 TO 20/07/2026

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
2026/07/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	2029	06/08/2026		Bond Future	151.8683	151.8683	151.9081	0.026	0.0000	0.0000
2026/07/20	2029	06/08/2026	144.10 Call	Bond Future	7768.3400	7.7683	7808.1000	0.512	0.0000	0.0000
2026/07/20	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2029	05/11/2026		Bond Future	153.1734	153.1734	153.2139	0.026	0.0000	0.0000
2026/07/20	2029	05/11/2026	147.56 Call	Bond Future	5613.4400	5.6134	5653.8500	0.720	0.0000	0.0000
2026/07/20	2029	05/11/2026	147.56 Put	Bond Future	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	
2026/07/20	2029	04/02/2027			Bond Future	156.1112	156.1112	156.1523	156.1523	0.026	0.0000	0.0000
2026/07/20	2029	04/02/2027	149.72 Call		Bond Future	6391.2300	6.3912	6432.3300	6.4323	0.643	0.0000	0.0000
2026/07/20	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2029	06/05/2027			Bond Future	157.5982	157.5982	157.6403	157.6403	0.027	0.0000	0.0000
2026/07/20	2029	06/05/2027	153.32 Call		Bond Future	4278.2000	4.2782	4320.2700	4.3203	0.983	0.0000	0.0000
2026/07/20	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2029	05/08/2027			Bond Future	160.6718	160.6718	160.7149	160.7149	0.027	0.0000	0.0000
2026/07/20	2029	05/08/2027	156.72 Call		Bond Future	3951.7600	3.9518	3994.8700	3.9949	1.091	0.0000	0.0000
2026/07/20	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2030	06/08/2026	7.21 Put		Bond Future	2179.7800	2.1798	2253.2100	2.2532	3.369	0.0000	0.0000
2026/07/20	2030	06/08/2026	7.21 Call		Bond Future	1.1200	0.0011	0.3500	0.0004	68.750	0.0000	0.0000
2026/07/20	2030	06/08/2026	7.71 Put		Bond Future	775.9400	0.7759	815.3100	0.8153	5.074	0.0000	0.0000
2026/07/20	2030	06/08/2026	7.71 Call		Bond Future	115.7600	0.1158	80.9300	0.0809	30.088	0.0000	0.0000
2026/07/20	2030	06/08/2026	8.06 Call		Bond Future	611.9900	0.6120	535.6800	0.5357	12.469	0.0000	0.0000
2026/07/20	2030	06/08/2026	8.06 Put		Bond Future	225.7100	0.2257	223.6000	0.2236	0.935	0.0000	0.0000
2026/07/20	2030	06/08/2026			Bond Future	7.9303	100.4640	7.9552	100.3898	0.314	0.0000	0.0000
2026/07/20	2030	06/08/2026	9.22 Call		Bond Future	3760.9900	3.7610	3686.4100	3.6864	1.983	0.0000	0.0000
2026/07/20	2030	06/08/2026	9.22 Put		Bond Future	0.7400	0.0007	0.3600	0.0004	51.351	0.0000	0.0000
2026/07/20	2030	05/11/2026			Bond Future	7.9646	102.2971	7.9916	102.2215	0.339	0.0000	0.0000
2026/07/20	2030	05/11/2026	8.39 Call		Bond Future	1590.2800	1.5903	1526.6900	1.5267	3.999	0.0000	0.0000
2026/07/20	2030	05/11/2026	8.39 Put		Bond Future	408.6300	0.4086	420.6400	0.4206	2.939	0.0000	0.0000
2026/07/20	2030	04/02/2027			Bond Future	7.9877	100.2272	8.0173	100.1501	0.371	0.0000	0.0000
2026/07/20	2030	04/02/2027	7.82 Call		Bond Future	731.3500	0.7314	691.8600	0.6919	5.400	0.0000	0.0000
2026/07/20	2030	04/02/2027	7.82 Put		Bond Future	1169.1100	1.1691	1206.7400	1.2067	3.219	0.0000	0.0000
2026/07/20	2030	06/05/2027			Bond Future	8.0188	102.1454	8.0514	102.0668	0.407	0.0000	0.0000
2026/07/20	2030	06/05/2027	7.27 Call		Bond Future	308.6900	0.3087	287.6700	0.2877	6.809	0.0000	0.0000
2026/07/20	2030	06/05/2027	7.27 Put		Bond Future	2130.4400	2.1304	2187.9700	2.1880	2.700	0.0000	0.0000
2026/07/20	2030	05/08/2027			Bond Future	8.0591	100.1048	8.0954	100.0248	0.451	0.0000	0.0000
2026/07/20	2030	05/08/2027	8.11 Call		Bond Future	1179.3700	1.1794	1133.7400	1.1337	3.869	0.0000	0.0000
2026/07/20	2030	05/08/2027	8.11 Put		Bond Future	1067.4500	1.0675	1101.7700	1.1018	3.215	0.0000	0.0000
2026/07/20	2031	06/08/2026			Bond Future	116.9130	116.9130	116.9445	116.9445	0.027	0.0000	0.0000
2026/07/20	2031	06/08/2026	113.81 Call		Bond Future	3103.5800	3.1036	3134.7500	3.1348	1.004	0.0000	0.0000
2026/07/20	2031	06/08/2026	113.81 Put		Bond Future	0.6100	0.0006	0.2100	0.0002	65.574	0.0000	0.0000
2026/07/20	2031	05/11/2026			Bond Future	119.0748	119.0748	119.1069	119.1069	0.027	0.0000	0.0000
2026/07/20	2031	05/11/2026	111.49 Call		Bond Future	7584.8400	7.5848	7616.9300	7.6169	0.423	0.0000	0.0000
2026/07/20	2031	05/11/2026	111.49 Put		Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/20	2031	04/02/2027			Bond Future	118.8551	118.8551	118.8879	118.8879	0.028	0.0000	0.0000
2026/07/20	2031	04/02/2027	116.18 Call		Bond Future	2796.7900	2.7968	2822.9000	2.8229	0.934	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/20	2031	04/02/2027	116.18 Put			Bond Future	121.6800	0.1217	114.9700	0.1150	5.514	0.0000	0.0000
2026/07/20	2031	06/05/2027				Bond Future	121.1571	121.1571	121.1906	121.1906	0.028	0.0000	0.0000
2026/07/20	2031	06/05/2027	116.87 Call			Bond Future	4320.7800	4.3208	4352.1800	4.3522	0.727	0.0000	0.0000
2026/07/20	2031	06/05/2027	116.87 Put			Bond Future	33.6700	0.0337	31.6000	0.0316	6.148	0.0000	0.0000
2026/07/20	2031	05/08/2027				Bond Future	120.9588	120.9588	120.9934	120.9934	0.029	0.0000	0.0000
2026/07/20	2031	05/08/2027	121.41 Call			Bond Future	767.7800	0.7678	779.0400	0.7790	1.467	0.0000	0.0000
2026/07/20	2031	05/08/2027	121.41 Put			Bond Future	1219.0200	1.2190	1195.6200	1.1956	1.920	0.0000	0.0000
2026/07/20	2032	06/08/2026				Bond Future	8.2510	102.9996	8.2809	102.8673	0.362	0.0000	0.0000
2026/07/20	2032	06/08/2026	10.12 Call			Bond Future	7882.2600	7.8823	7749.9200	7.7499	1.679	0.0000	0.0000
2026/07/20	2032	06/08/2026	10.12 Put			Bond Future	0.1000	0.0001	0.0300	0.0000	70.000	0.0000	0.0000
2026/07/20	2032	05/11/2026				Bond Future	8.2956	100.7197	8.3272	100.5849	0.381	0.0000	0.0000
2026/07/20	2032	05/11/2026	9.16 Call			Bond Future	3980.0600	3.9801	3854.9800	3.8550	3.143	0.0000	0.0000
2026/07/20	2032	05/11/2026	9.16 Put			Bond Future	370.9500	0.3710	380.6000	0.3806	2.601	0.0000	0.0000
2026/07/20	2032	04/02/2027	8.08 Put			Bond Future	2155.7800	2.1558	2227.6000	2.2276	3.332	0.0000	0.0000
2026/07/20	2032	04/02/2027	8.08 Call			Bond Future	1104.6100	1.1046	1039.0600	1.0391	5.934	0.0000	0.0000
2026/07/20	2032	04/02/2027	7.58 Put			Bond Future	3615.2900	3.6153	3715.9100	3.7159	2.783	0.0000	0.0000
2026/07/20	2032	04/02/2027	7.58 Call			Bond Future	458.7700	0.4588	422.0200	0.4220	8.011	0.0000	0.0000
2026/07/20	2032	04/02/2027	8.36 Call			Bond Future	1694.8400	1.6948	1612.3500	1.6124	4.867	0.0000	0.0000
2026/07/20	2032	04/02/2027	8.36 Put			Bond Future	1590.1700	1.5902	1645.0500	1.6451	3.451	0.0000	0.0000
2026/07/20	2032	04/02/2027				Bond Future	8.3345	102.6276	8.3680	102.4903	0.402	0.0000	0.0000
2026/07/20	2032	04/02/2027	8.48 Call			Bond Future	1990.2800	1.9903	1901.2200	1.9012	4.475	0.0000	0.0000
2026/07/20	2032	04/02/2027	8.48 Put			Bond Future	1395.2600	1.3953	1443.5700	1.4436	3.462	0.0000	0.0000
2026/07/20	2032	06/05/2027				Bond Future	8.3712	100.4312	8.4068	100.2913	0.425	0.0000	0.0000
2026/07/20	2032	06/05/2027	7.80 Call			Bond Future	839.8300	0.8398	789.6800	0.7897	5.971	0.0000	0.0000
2026/07/20	2032	06/05/2027	7.80 Put			Bond Future	3119.3000	3.1193	3209.1200	3.2091	2.879	0.0000	0.0000
2026/07/20	2032	06/05/2027	7.58 Put			Bond Future	3788.8600	3.7889	3888.6300	3.8886	2.633	0.0000	0.0000
2026/07/20	2032	06/05/2027	7.58 Call			Bond Future	614.4200	0.6144	574.2200	0.5742	6.543	0.0000	0.0000
2026/07/20	2032	06/05/2027	8.08 Put			Bond Future	2416.4600	2.4165	2491.6400	2.4916	3.111	0.0000	0.0000
2026/07/20	2032	06/05/2027	8.08 Call			Bond Future	1262.2300	1.2622	1197.4400	1.1974	5.133	0.0000	0.0000
2026/07/20	2032	06/05/2027	8.47 Call			Bond Future	2075.3100	2.0753	1990.6500	1.9907	4.079	0.0000	0.0000
2026/07/20	2032	06/05/2027	8.47 Put			Bond Future	1687.6100	1.6876	1742.9200	1.7429	3.277	0.0000	0.0000
2026/07/20	2032	05/08/2027				Bond Future	8.4129	102.3663	8.4508	102.2237	0.451	0.0000	0.0000
2026/07/20	2032	05/08/2027	8.42 Call			Bond Future	2007.7000	2.0077	1927.7400	1.9277	3.983	0.0000	0.0000
2026/07/20	2032	05/08/2027	8.42 Put			Bond Future	1980.8400	1.9808	2043.4300	2.0434	3.160	0.0000	0.0000
2026/07/20	2033	06/08/2026				Bond Future	147.5572	147.5572	147.5981	147.5981	0.028	0.0000	0.0000
2026/07/20	2033	06/08/2026	134.25 Call			Bond Future	13307.2300	13.3072	13348.0800	13.3481	0.307	0.0000	0.0000
2026/07/20	2033	06/08/2026	134.25 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2033	05/11/2026				Bond Future	148.6789	148.6789	148.7204	148.7204	0.028	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	
2026/07/20	2033	05/11/2026	137.26 Call	Bond Future	11418.8800	11.4189	11460.4000	11.4604	0.364	0.0000	0.0000
2026/07/20	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2033	04/02/2027		Bond Future	151.5305	151.5305	151.5727	151.5727	0.028	0.0000	0.0000
2026/07/20	2033	04/02/2027	142.71 Call	Bond Future	8820.5200	8.8205	8862.7400	8.8627	0.479	0.0000	0.0000
2026/07/20	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2033	06/05/2027		Bond Future	152.8228	152.8228	152.8661	152.8661	0.028	0.0000	0.0000
2026/07/20	2033	06/05/2027	151.21 Call	Bond Future	1612.8300	1.6128	1656.1000	1.6561	2.683	0.0000	0.0000
2026/07/20	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2033	05/08/2027		Bond Future	155.8033	155.8033	155.8476	155.8476	0.028	0.0000	0.0000
2026/07/20	2033	05/08/2027	153.15 Call	Bond Future	2653.3300	2.6533	2697.6000	2.6976	1.668	0.0000	0.0000
2026/07/20	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2037	06/08/2026	11.30 Call	Bond Future	14903.5500	14.9036	14739.8600	14.7399	1.098	0.0000	0.0000
2026/07/20	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2037	06/08/2026	10.70 Call	Bond Future	11621.0700	11.6211	11457.2400	11.4572	1.410	0.0000	0.0000
2026/07/20	2037	06/08/2026	10.70 Put	Bond Future	0.2200	0.0002	0.0800	0.0001	63.636	0.0000	0.0000
2026/07/20	2037	06/08/2026	10.02 Put	Bond Future	5.6000	0.0056	3.1200	0.0031	44.286	0.0000	0.0000
2026/07/20	2037	06/08/2026	10.02 Call	Bond Future	7688.8600	7.6889	7522.6900	7.5227	2.161	0.0000	0.0000
2026/07/20	2037	06/08/2026		Bond Future	8.8016	98.2360	8.8262	98.0723	0.280	0.0000	0.0000
2026/07/20	2037	06/08/2026	11.71 Call	Bond Future	17049.0600	17.0491	16885.3700	16.8854	0.960	0.0000	0.0000
2026/07/20	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2037	06/08/2026	9.30 Call	Bond Future	3389.5900	3.3896	3204.5300	3.2045	5.460	0.0000	0.0000
2026/07/20	2037	06/08/2026	9.30 Put	Bond Future	144.5500	0.1446	123.1800	0.1232	14.784	0.0000	0.0000
2026/07/20	2037	05/11/2026		Bond Future	8.8472	100.0285	8.8727	99.8617	0.289	0.0000	0.0000
2026/07/20	2037	05/11/2026	10.62 Call	Bond Future	10904.1900	10.9042	10735.6300	10.7356	1.546	0.0000	0.0000
2026/07/20	2037	05/11/2026	10.62 Put	Bond Future	173.3100	0.1733	171.5000	0.1715	1.044	0.0000	0.0000
2026/07/20	2037	05/11/2026	10.83 Call	Bond Future	12019.3900	12.0194	11850.6200	11.8506	1.404	0.0000	0.0000
2026/07/20	2037	05/11/2026	10.83 Put	Bond Future	124.2100	0.1242	122.1900	0.1222	1.626	0.0000	0.0000
2026/07/20	2037	05/11/2026	10.23 Call	Bond Future	8803.1600	8.8032	8636.4200	8.6364	1.894	0.0000	0.0000
2026/07/20	2037	05/11/2026	10.23 Put	Bond Future	291.8700	0.2919	291.8800	0.2919	0.003	0.0000	0.0000
2026/07/20	2037	05/11/2026	9.46 Put	Bond Future	861.2900	0.8613	876.8100	0.8768	1.802	0.0000	0.0000
2026/07/20	2037	05/11/2026	9.46 Call	Bond Future	4761.3800	4.7614	4610.1500	4.6102	3.176	0.0000	0.0000
2026/07/20	2037	04/02/2027		Bond Future	8.8896	97.6652	8.9161	97.4952	0.298	0.0000	0.0000
2026/07/20	2037	04/02/2027	9.51 Call	Bond Future	5249.8300	5.2498	5109.9000	5.1099	2.665	0.0000	0.0000
2026/07/20	2037	04/02/2027	9.51 Put	Bond Future	1374.8100	1.3748	1404.8200	1.4048	2.183	0.0000	0.0000
2026/07/20	2037	04/02/2027	9.81 Call	Bond Future	6694.7500	6.6948	6544.7600	6.5448	2.240	0.0000	0.0000
2026/07/20	2037	04/02/2027	9.81 Put	Bond Future	1019.4400	1.0194	1039.3900	1.0394	1.957	0.0000	0.0000
2026/07/20	2037	04/02/2027	9.31 Call	Bond Future	4333.9700	4.3340	4202.9000	4.2029	3.024	0.0000	0.0000
2026/07/20	2037	04/02/2027	9.31 Put	Bond Future	1685.3500	1.6854	1724.2200	1.7242	2.306	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/20	2037	04/02/2027	8.44	Put	Bond Future		4252.8800	4.2529		4350.7400	4.3507	2.301	0.0000
2026/07/20	2037	04/02/2027	8.44	Call	Bond Future		1311.6200	1.3116		1239.5400	1.2395	5.495	0.0000
2026/07/20	2037	06/05/2027			Bond Future		8.9355	99.5343		8.9631	99.3612	0.308	0.0000
2026/07/20	2037	06/05/2027	8.58	Call	Bond Future		1959.4900	1.9595		1877.7400	1.8777	4.172	0.0000
2026/07/20	2037	06/05/2027	8.58	Put	Bond Future		4230.6900	4.2307		4322.0900	4.3221	2.160	0.0000
2026/07/20	2037	05/08/2027			Bond Future		8.9861	97.1927		9.0147	97.0163	0.319	0.0000
2026/07/20	2037	05/08/2027	9.05	Call	Bond Future		3627.3700	3.6274		3520.1800	3.5202	2.955	0.0000
2026/07/20	2037	05/08/2027	9.05	Put	Bond Future		3234.4600	3.2345		3303.6500	3.3037	2.139	0.0000
2026/07/20	2038	06/08/2026			Bond Future		161.2886	161.2886		160.8589	160.8589	0.266	0.0000
2026/07/20	2038	06/08/2026	144.72	Call	Bond Future		16568.5700	16.5686		16138.8800	16.1389	2.593	0.0000
2026/07/20	2038	06/08/2026	144.72	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/20	2038	05/11/2026			Bond Future		164.2711	164.2711		163.8333	163.8333	0.267	0.0000
2026/07/20	2038	05/11/2026	146.31	Call	Bond Future		17961.0600	17.9611		17523.2500	17.5233	2.438	0.0000
2026/07/20	2038	05/11/2026	146.31	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/20	2038	04/02/2027			Bond Future		165.1487	165.1487		164.7026	164.7026	0.270	0.0000
2026/07/20	2038	04/02/2027	153.83	Call	Bond Future		11318.6600	11.3187		10872.6000	10.8726	3.941	0.0000
2026/07/20	2038	04/02/2027	153.83	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/20	2038	06/05/2027			Bond Future		168.3474	168.3474		167.8927	167.8927	0.270	0.0000
2026/07/20	2038	06/05/2027	166.10	Call	Bond Future		2247.4000	2.2474		1792.6500	1.7927	20.234	0.0000
2026/07/20	2038	06/05/2027	166.10	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/20	2038	05/08/2027			Bond Future		169.3055	169.3055		168.8425	168.8425	0.274	0.0000
2026/07/20	2038	05/08/2027	169.13	Call	Bond Future		175.5400	0.1755		0.0000	(100.000)	0.0000	0.0000
2026/07/20	2038	05/08/2027	169.13	Put	Bond Future		0.0000	0.0000		287.5200	0.2875	100.000	0.0000
2026/07/20	2040	06/08/2026			Bond Future		9.1024	99.5018		9.1118	99.4297	0.104	0.0000
2026/07/20	2040	06/08/2026	12.19	Call	Bond Future		20067.9100	20.0679		19995.8300	19.9958	0.359	0.0000
2026/07/20	2040	06/08/2026	12.19	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/20	2040	06/08/2026	9.20	Call	Bond Future		1556.3700	1.5564		1425.9800	1.4260	8.378	0.0000
2026/07/20	2040	06/08/2026	9.20	Put	Bond Future		815.4300	0.8154		757.1200	0.7571	7.151	0.0000
2026/07/20	2040	05/11/2026			Bond Future		9.1520	101.3173		9.1618	101.2439	0.107	0.0000
2026/07/20	2040	05/11/2026	11.06	Call	Bond Future		13178.2700	13.1783		13096.5000	13.0965	0.620	0.0000
2026/07/20	2040	05/11/2026	11.06	Put	Bond Future		186.5600	0.1866		178.1600	0.1782	4.503	0.0000
2026/07/20	2040	05/11/2026	11.27	Call	Bond Future		14391.7500	14.3918		14311.9600	14.3120	0.554	0.0000
2026/07/20	2040	05/11/2026	11.27	Put	Bond Future		122.5100	0.1225		116.0900	0.1161	5.240	0.0000
2026/07/20	2040	05/11/2026	10.67	Call	Bond Future		10857.7000	10.8577		10773.5400	10.7735	0.775	0.0000
2026/07/20	2040	05/11/2026	10.67	Put	Bond Future		313.8600	0.3139		303.0700	0.3031	3.438	0.0000
2026/07/20	2040	05/11/2026	9.91	Put	Bond Future		854.9500	0.8550		842.3500	0.8424	1.474	0.0000
2026/07/20	2040	05/11/2026	9.91	Call	Bond Future		6331.4200	6.3314		6245.4500	6.2455	1.358	0.0000
2026/07/20	2040	04/02/2027			Bond Future		9.1992	98.7280		9.2093	98.6531	0.110	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	
2026/07/20	2040	04/02/2027	9.93 Call	Bond Future	6698.6100	6.6986	6621.4800	6.6215	1.151	0.0000	0.0000
2026/07/20	2040	04/02/2027	9.93 Put	Bond Future	1487.0000	1.4870	1484.8000	1.4848	0.148	0.0000	0.0000
2026/07/20	2040	04/02/2027	10.17 Call	Bond Future	8020.7800	8.0208	7941.4200	7.9414	0.989	0.0000	0.0000
2026/07/20	2040	04/02/2027	10.17 Put	Bond Future	1182.8500	1.1829	1178.4200	1.1784	0.375	0.0000	0.0000
2026/07/20	2040	04/02/2027	9.67 Call	Bond Future	5322.6000	5.3226	5249.2500	5.2493	1.378	0.0000	0.0000
2026/07/20	2040	04/02/2027	9.67 Put	Bond Future	1919.4400	1.9194	1921.0200	1.9210	0.082	0.0000	0.0000
2026/07/20	2040	04/02/2027	8.78 Put	Bond Future	4843.2900	4.8433	4871.8800	4.8719	0.590	0.0000	0.0000
2026/07/20	2040	04/02/2027	8.78 Call	Bond Future	1668.1100	1.6681	1621.7700	1.6218	2.778	0.0000	0.0000
2026/07/20	2040	06/05/2027		Bond Future	9.2495	100.6174	9.2599	100.5411	0.113	0.0000	0.0000
2026/07/20	2040	06/05/2027	8.88 Call	Bond Future	2328.9400	2.3289	2281.7200	2.2817	2.028	0.0000	0.0000
2026/07/20	2040	06/05/2027	8.88 Put	Bond Future	5077.5100	5.0775	5106.5800	5.1066	0.573	0.0000	0.0000
2026/07/20	2040	05/08/2027		Bond Future	9.3042	98.0460	9.3150	97.9684	0.116	0.0000	0.0000
2026/07/20	2040	05/08/2027	9.33 Call	Bond Future	4183.4200	4.1834	4126.5700	4.1266	1.359	0.0000	0.0000
2026/07/20	2040	05/08/2027	9.33 Put	Bond Future	3998.1300	3.9981	4018.8900	4.0189	0.519	0.0000	0.0000
2026/07/20	2043	06/08/2026		Bond Future	124.4284	124.4284	124.4634	124.4634	0.028	0.0000	0.0000
2026/07/20	2043	06/08/2026	110.88 Call	Bond Future	13548.3713	13.5484	13583.3702	13.5834	0.258	0.0000	0.0000
2026/07/20	2043	06/08/2026	110.88 Put	Bond Future	0.0013	0.0000	0.0002	0.0000	88.550	0.0000	0.0000
2026/07/20	2043	05/11/2026		Bond Future	126.7292	126.7292	126.7647	126.7647	0.028	0.0000	0.0000
2026/07/20	2043	05/11/2026	112.84 Call	Bond Future	13899.7082	13.8997	13933.8960	13.9339	0.246	0.0000	0.0000
2026/07/20	2043	05/11/2026	112.84 Put	Bond Future	10.5582	0.0106	9.1660	0.0092	13.186	0.0000	0.0000
2026/07/20	2043	04/02/2027		Bond Future	126.2108	126.2108	126.2472	126.2472	0.029	0.0000	0.0000
2026/07/20	2043	04/02/2027	117.63 Call	Bond Future	8922.7067	8.9227	8946.3042	8.9463	0.264	0.0000	0.0000
2026/07/20	2043	04/02/2027	117.63 Put	Bond Future	341.8667	0.3419	329.1342	0.3291	3.724	0.0000	0.0000
2026/07/20	2043	06/05/2027		Bond Future	128.6552	128.6552	128.6923	128.6923	0.029	0.0000	0.0000
2026/07/20	2043	06/05/2027	127.48 Call	Bond Future	3848.2583	3.8483	3853.0620	3.8531	0.125	0.0000	0.0000
2026/07/20	2043	06/05/2027	127.48 Put	Bond Future	2673.0183	2.6730	2640.7420	2.6407	1.207	0.0000	0.0000
2026/07/20	2043	05/08/2027		Bond Future	128.1473	128.1473	128.1856	128.1856	0.030	0.0000	0.0000
2026/07/20	2043	05/08/2027	129.56 Call	Bond Future	2880.8397	2.8808	2884.4369	2.8844	0.125	0.0000	0.0000
2026/07/20	2043	05/08/2027	129.56 Put	Bond Future	4293.5397	4.2935	4258.8169	4.2588	0.809	0.0000	0.0000
2026/07/20	2044	06/08/2026	9.25 Call	Bond Future	1422.9500	1.4230	1259.8800	1.2599	11.460	0.0000	0.0000
2026/07/20	2044	06/08/2026	9.25 Put	Bond Future	1103.7100	1.1037	1061.6500	1.0617	3.811	0.0000	0.0000
2026/07/20	2044	06/08/2026	9.00 Call	Bond Future	520.8700	0.5209	411.2400	0.4112	21.047	0.0000	0.0000
2026/07/20	2044	06/08/2026	9.00 Put	Bond Future	2312.3300	2.3123	2323.7100	2.3237	0.492	0.0000	0.0000
2026/07/20	2044	06/08/2026	9.75 Call	Bond Future	4515.5500	4.5156	4358.8200	4.3588	3.471	0.0000	0.0000
2026/07/20	2044	06/08/2026	9.75 Put	Bond Future	175.6100	0.1756	139.8900	0.1399	20.341	0.0000	0.0000
2026/07/20	2044	06/08/2026		Bond Future	9.2117	96.3071	9.2262	96.1861	0.158	0.0000	0.0000
2026/07/20	2044	06/08/2026	12.42 Call	Bond Future	21977.5500	21.9776	21856.5400	21.8565	0.551	0.0000	0.0000
2026/07/20	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/20	2044	05/11/2026	9.50	Call	Bond Future	3907.7700	3.9078	3794.2900	3.7943	2.904	0.0000	0.0000
2026/07/20	2044	05/11/2026	9.50	Put	Bond Future	1945.1100	1.9451	1954.9700	1.9550	0.507	0.0000	0.0000
2026/07/20	2044	05/11/2026			Bond Future	9.2585	98.0644	9.2734	97.9411	0.162	0.0000	0.0000
2026/07/20	2044	05/11/2026	11.34	Call	Bond Future	15239.9600	15.2400	15110.7100	15.1107	0.848	0.0000	0.0000
2026/07/20	2044	05/11/2026	11.34	Put	Bond Future	148.5500	0.1486	142.6400	0.1426	3.978	0.0000	0.0000
2026/07/20	2044	04/02/2027			Bond Future	9.3030	95.5387	9.3184	95.4130	0.166	0.0000	0.0000
2026/07/20	2044	04/02/2027	10.18	Call	Bond Future	8235.0900	8.2351	8115.1100	8.1151	1.457	0.0000	0.0000
2026/07/20	2044	04/02/2027	10.18	Put	Bond Future	1465.2900	1.4653	1471.0500	1.4711	0.393	0.0000	0.0000
2026/07/20	2044	06/05/2027			Bond Future	9.3500	97.3671	9.3659	97.2391	0.170	0.0000	0.0000
2026/07/20	2044	06/05/2027	9.08	Call	Bond Future	2972.4600	2.9725	2897.6000	2.8976	2.518	0.0000	0.0000
2026/07/20	2044	06/05/2027	9.08	Put	Bond Future	5187.2100	5.1872	5240.4200	5.2404	1.026	0.0000	0.0000
2026/07/20	2044	05/08/2027			Bond Future	9.4007	94.8584	9.4171	94.7279	0.174	0.0000	0.0000
2026/07/20	2044	05/08/2027	9.44	Call	Bond Future	4751.5100	4.7515	4664.0800	4.6641	1.840	0.0000	0.0000
2026/07/20	2044	05/08/2027	9.44	Put	Bond Future	4439.6500	4.4397	4482.6500	4.4827	0.969	0.0000	0.0000
2026/07/20	2046	06/08/2026			Bond Future	144.0546	144.0546	144.0949	144.0949	0.028	0.0000	0.0000
2026/07/20	2046	06/08/2026	122.38	Call	Bond Future	21674.5600	21.6746	21714.9400	21.7149	0.186	0.0000	0.0000
2026/07/20	2046	06/08/2026	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2046	05/11/2026			Bond Future	144.3564	144.3564	144.3975	144.3975	0.028	0.0000	0.0000
2026/07/20	2046	05/11/2026	125.48	Call	Bond Future	18876.3700	18.8764	18917.4900	18.9175	0.218	0.0000	0.0000
2026/07/20	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2046	04/02/2027			Bond Future	147.1251	147.1251	147.1670	147.1670	0.028	0.0000	0.0000
2026/07/20	2046	04/02/2027	131.09	Call	Bond Future	16035.0900	16.0351	16076.9800	16.0770	0.261	0.0000	0.0000
2026/07/20	2046	04/02/2027	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2046	06/05/2027			Bond Future	147.5600	147.5600	147.6029	147.6029	0.029	0.0000	0.0000
2026/07/20	2046	06/05/2027	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2046	06/05/2027	148.99	Put	Bond Future	1429.9800	1.4300	1387.1400	1.3871	2.996	0.0000	0.0000
2026/07/20	2046	05/08/2027			Bond Future	150.4373	150.4373	150.4815	150.4815	0.029	0.0000	0.0000
2026/07/20	2046	05/08/2027	149.17	Call	Bond Future	1267.3000	1.2673	1311.4500	1.3115	3.484	0.0000	0.0000
2026/07/20	2046	05/08/2027	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2050	06/08/2026			Bond Future	145.8040	145.8040	146.5850	146.5850	0.536	0.0000	0.0000
2026/07/20	2050	06/08/2026	123.27	Call	Bond Future	22534.0300	22.5340	23315.0300	23.3150	3.466	0.0000	0.0000
2026/07/20	2050	06/08/2026	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2050	05/11/2026			Bond Future	148.5001	148.5001	149.2957	149.2957	0.536	0.0000	0.0000
2026/07/20	2050	05/11/2026	123.84	Call	Bond Future	24660.0700	24.6601	25455.6900	25.4557	3.226	0.0000	0.0000
2026/07/20	2050	05/11/2026	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	2050	04/02/2027			Bond Future	148.8184	148.8184	149.6291	149.6291	0.545	0.0000	0.0000
2026/07/20	2050	04/02/2027	132.39	Call	Bond Future	16428.3600	16.4284	17239.1400	17.2391	4.935	0.0000	0.0000
2026/07/20	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
2026/07/20	2050	06/05/2027		Bond Future	151.7008	151.7008	152.5273	0.545	0.0000	0.0000
2026/07/20	2050	06/05/2027	150.46 Call	Bond Future	1240.7500	1.2408	2067.3100	2.0673	66.618	0.0000
2026/07/20	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/20	2050	05/08/2027		Bond Future	152.0705	152.0705	152.9135	0.554	0.0000	0.0000
2026/07/20	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/20	2050	05/08/2027	152.97 Put	Bond Future	899.5400	0.8995	56.4600	0.0565	93.723	0.0000
2026/07/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	AL37	06/08/2026		Index Future	1291.9470	1291.9470	1290.7000	0.097	0.0000	0.0000
2026/07/20	AL37	05/11/2026		Index Future	1315.7800	1315.7800	1314.5080	0.097	0.0000	0.0000
2026/07/20	AL37	04/02/2027		Index Future	1340.7030	1340.7030	1339.4030	0.097	0.0000	0.0000
2026/07/20	AL37	06/05/2027		Index Future	1366.3640	1366.3640	1365.0410	0.097	0.0000	0.0000
2026/07/20	AL37	05/08/2027		Index Future	1392.4380	1392.4380	1391.0950	0.096	0.0000	0.0000
2026/07/20	AL7T	06/08/2026		Index Future	1679.7380	1679.7380	1677.3020	0.145	0.0000	0.0000
2026/07/20	AL7T	05/11/2026		Index Future	1710.7260	1710.7260	1708.2420	0.145	0.0000	0.0000
2026/07/20	AL7T	04/02/2027		Index Future	1743.1290	1743.1290	1740.5940	0.145	0.0000	0.0000
2026/07/20	AL7T	06/05/2027		Index Future	1776.4930	1776.4930	1773.9110	0.145	0.0000	0.0000
2026/07/20	AL7T	05/08/2027		Index Future	1810.3930	1810.3930	1807.7680	0.145	0.0000	0.0000
2026/07/20	ALBI	06/08/2026		Index Future	1418.0810	1418.0810	1416.7430	0.094	0.0000	0.0000
2026/07/20	ALBI	05/11/2026		Index Future	1444.2420	1444.2420	1442.8770	0.095	0.0000	0.0000
2026/07/20	ALBI	04/02/2027		Index Future	1471.5970	1471.5970	1470.2030	0.095	0.0000	0.0000
2026/07/20	ALBI	06/05/2027		Index Future	1499.7640	1499.7640	1498.3450	0.095	0.0000	0.0000
2026/07/20	ALBI	05/08/2027		Index Future	1528.3840	1528.3840	1526.9430	0.094	0.0000	0.0000
2026/07/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/07/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/07/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/20	ES33	06/08/2026		Bond Future	8.9753	95.4261	8.9998	95.3056	0.273	0.0000
2026/07/20	ES33	06/08/2026	12.02 Call	Bond Future	13557.4200	13.5574	13436.9900	13.4370	0.888	0.0000
2026/07/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES33	05/11/2026		Bond Future	9.0421	93.3975	9.0678	93.2747	0.284	0.0000
2026/07/20	ES33	05/11/2026	10.83 Call	Bond Future	8069.0700	8.0691	7946.3400	7.9463	1.521	0.0000
2026/07/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES33	04/02/2027		Bond Future	9.1085	95.1889	9.1355	95.0638	0.297	0.0000
2026/07/20	ES33	04/02/2027	9.70 Call	Bond Future	2692.3200	2.6923	2567.2100	2.5672	4.647	0.0000
2026/07/20	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES33	06/05/2027		Bond Future	9.1713	93.2369	9.1997	93.1094	0.309	0.0000
2026/07/20	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES33	06/05/2027	8.80 Put	Bond Future	1688.4500	1.6885	1815.9500	1.8160	7.551	0.0000
2026/07/20	ES33	05/08/2027		Bond Future	9.2393	95.0541	9.2691	94.9243	0.323	0.0000
2026/07/20	ES33	05/08/2027	9.27 Call	Bond Future	133.7000	0.1337	3.8300	0.0038	97.135	0.0000
2026/07/20	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES42	06/08/2026		Bond Future	9.5390	94.1370	9.5484	94.0660	0.099	0.0000
2026/07/20	ES42	06/08/2026	12.65 Call	Bond Future	19662.6800	19.6627	19591.6600	19.5917	0.361	0.0000
2026/07/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES42	05/11/2026		Bond Future	9.5978	91.6137	9.6075	91.5413	0.101	0.0000
2026/07/20	ES42	05/11/2026	11.66 Call	Bond Future	13648.8500	13.6489	13576.4800	13.5765	0.530	0.0000
2026/07/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES42	04/02/2027		Bond Future	9.6540	93.3710	9.6640	93.2972	0.104	0.0000
2026/07/20	ES42	04/02/2027	10.29 Call	Bond Future	4511.1100	4.5111	4437.3200	4.4373	1.636	0.0000
2026/07/20	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES42	06/05/2027		Bond Future	9.7107	90.9149	9.7211	90.8397	0.107	0.0000
2026/07/20	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	ES42	06/05/2027	9.33 Put	Bond Future	2827.4800	2.8275	2902.6800	2.9027	2.660	0.0000
2026/07/20	ES42	05/08/2027		Bond Future	9.7694	92.6862	9.7801	92.6096	0.109	0.0000
2026/07/20	ES42	05/08/2027	9.84 Call	Bond Future	504.1600	0.5042	427.6000	0.4276	15.186	0.0000
2026/07/20	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	GOVI	06/08/2026		GOVI	1391.2900	1391.2900	1389.9480	1389.9480	0.096	0.0000
2026/07/20	GOVI	06/08/2026	1,189. Call 00	GOVI	2022900.0000	202.2900	2009480.0000	200.9480	0.663	0.0000
2026/07/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	GOVI	05/11/2026		GOVI	1416.9570	1416.9570	1415.5870	1415.5870	0.097	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	
2026/07/20	GOVI	05/11/2026	1,277. Call 00	GOVI	1399570.0000	139.9570	1385870.0000	138.5870	0.979	0.0000	0.0000
2026/07/20	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	GOVI	04/02/2027		GOVI	1443.7950	1443.7950	1442.3960	1442.3960	0.097	0.0000	0.0000
2026/07/20	GOVI	04/02/2027	1,369. Call 00	GOVI	747950.0000	74.7950	733960.0000	73.3960	1.870	0.0000	0.0000
2026/07/20	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	GOVI	06/05/2027		GOVI	1471.4300	1471.4300	1470.0050	1470.0050	0.097	0.0000	0.0000
2026/07/20	GOVI	06/05/2027	1,427. Call 00	GOVI	444300.0000	44.4300	430050.0000	43.0050	3.207	0.0000	0.0000
2026/07/20	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	GOVI	05/08/2027		GOVI	1499.5090	1499.5090	1498.0630	1498.0630	0.096	0.0000	0.0000
2026/07/20	GOVI	05/08/2027	1,465. Call 00	GOVI	345090.0000	34.5090	330630.0000	33.0630	4.190	0.0000	0.0000
2026/07/20	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/20	I258	06/08/2026		Bond Future	134.3558	134.3558	134.3928	134.3928	0.027	0.0000	0.0000
2026/07/20	I258	06/08/2026	112.95 Call	Bond Future	21405.8405	21.4058	21442.7801	21.4428	0.173	0.0000	0.0000
2026/07/20	I258	06/08/2026	112.95 Put	Bond Future	0.0005	0.0000	0.0001	0.0000	90.196	0.0000	0.0000
2026/07/20	I258	05/11/2026		Bond Future	136.8401	136.8401	136.8779	136.8779	0.028	0.0000	0.0000
2026/07/20	I258	05/11/2026	114.95 Call	Bond Future	21902.4535	21.9025	21938.5653	21.9386	0.165	0.0000	0.0000
2026/07/20	I258	05/11/2026	114.95 Put	Bond Future	12.3235	0.0123	10.6953	0.0107	13.212	0.0000	0.0000
2026/07/20	I258	04/02/2027		Bond Future	136.5156	136.5156	136.5542	136.5542	0.028	0.0000	0.0000
2026/07/20	I258	04/02/2027	118.90 Call	Bond Future	17831.2456	17.8312	17860.2195	17.8602	0.162	0.0000	0.0000
2026/07/20	I258	04/02/2027	118.90 Put	Bond Future	215.6456	0.2156	206.0495	0.2060	4.450	0.0000	0.0000
2026/07/20	I258	06/05/2027		Bond Future	139.1596	139.1596	139.1989	139.1989	0.028	0.0000	0.0000
2026/07/20	I258	06/05/2027	134.78 Call	Bond Future	7682.3321	7.6823	7682.6712	7.6827	0.004	0.0000	0.0000
2026/07/20	I258	06/05/2027	134.78 Put	Bond Future	3302.7021	3.3027	3263.7612	3.2638	1.179	0.0000	0.0000
2026/07/20	I258	05/08/2027		Bond Future	138.8567	138.8567	138.8973	138.8973	0.029	0.0000	0.0000
2026/07/20	I258	05/08/2027	138.93 Call	Bond Future	5678.4205	5.6784	5677.1445	5.6771	0.022	0.0000	0.0000
2026/07/20	I258	05/08/2027	138.93 Put	Bond Future	5751.7605	5.7518	5709.8845	5.7099	0.728	0.0000	0.0000
2026/07/20	IGOV	06/08/2026		Index Future	452.6860	452.6860	453.1610	453.1610	0.105	0.0000	0.0000
2026/07/20	IGOV	05/11/2026		Index Future	461.1490	461.1490	461.6330	461.6330	0.105	0.0000	0.0000
2026/07/20	IGOV	04/02/2027		Index Future	469.9930	469.9930	470.4860	470.4860	0.105	0.0000	0.0000
2026/07/20	IGOV	06/05/2027		Index Future	479.0970	479.0970	479.5990	479.5990	0.105	0.0000	0.0000
2026/07/20	IGOV	05/08/2027		Index Future	488.3450	488.3450	488.8590	488.8590	0.105	0.0000	0.0000
2026/07/20	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/07/20	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/20	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/20	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/20	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/20	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/20	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/20	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/20	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/20	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/20	R033	06/08/2026		Bond Future		8.3411	111.9639	8.3659	0.297	0.0000	0.0000
2026/07/20	R033	06/08/2026	10.25 Call	Bond Future		9509.7200	9.5097	9379.0800	1.374	0.0000	0.0000
2026/07/20	R033	06/08/2026	10.25 Put	Bond Future		0.1300	0.0001	0.0400	69.231	0.0000	0.0000
2026/07/20	R033	05/11/2026		Bond Future		8.3862	108.9653	8.4123	0.311	0.0000	0.0000
2026/07/20	R033	05/11/2026	9.33 Call	Bond Future		5084.0400	5.0840	4956.1300	2.516	0.0000	0.0000
2026/07/20	R033	05/11/2026	9.33 Put	Bond Future		395.6400	0.3956	400.7300	1.287	0.0000	0.0000
2026/07/20	R033	04/02/2027		Bond Future		8.4260	111.0295	8.4535	0.326	0.0000	0.0000
2026/07/20	R033	04/02/2027	8.65 Call	Bond Future		2645.7000	2.6457	2550.8900	3.584	0.0000	0.0000
2026/07/20	R033	04/02/2027	8.65 Put	Bond Future		1547.1300	1.5471	1587.9300	2.637	0.0000	0.0000
2026/07/20	R033	06/05/2027		Bond Future		8.4639	108.1113	8.4930	0.343	0.0000	0.0000
2026/07/20	R033	06/05/2027	7.93 Call	Bond Future		1085.1000	1.0851	1031.4900	4.941	0.0000	0.0000
2026/07/20	R033	06/05/2027	7.93 Put	Bond Future		3667.2700	3.6673	3751.8000	2.305	0.0000	0.0000
2026/07/20	R033	05/08/2027		Bond Future		8.5061	110.1941	8.5368	0.361	0.0000	0.0000
2026/07/20	R033	05/08/2027	8.54 Call	Bond Future		2531.6200	2.5316	2449.3200	3.251	0.0000	0.0000
2026/07/20	R033	05/08/2027	8.54 Put	Bond Future		2376.2500	2.3763	2434.6700	2.458	0.0000	0.0000
2026/07/20	R035	06/08/2026	7.70 Put	Bond Future		5176.0300	5.1760	5322.9200	2.838	0.0000	0.0000
2026/07/20	R035	06/08/2026	7.70 Call	Bond Future		4.7600	0.0048	1.7500	63.235	0.0000	0.0000
2026/07/20	R035	06/08/2026	7.90 Put	Bond Future		3911.0200	3.9110	4048.9600	3.527	0.0000	0.0000
2026/07/20	R035	06/08/2026	7.90 Call	Bond Future		23.0800	0.0231	11.1200	0.0111	51.820	0.0000
2026/07/20	R035	06/08/2026	8.34 Call	Bond Future		386.4400	0.3864	290.8000	0.2908	24.749	0.0000
2026/07/20	R035	06/08/2026	8.34 Put	Bond Future		1519.9300	1.5199	1574.1900	3.570	0.0000	0.0000
2026/07/20	R035	06/08/2026	7.95 Put	Bond Future		3603.2800	3.6033	3737.0200	3.712	0.0000	0.0000
2026/07/20	R035	06/08/2026	7.95 Call	Bond Future		33.0800	0.0331	16.9200	48.851	0.0000	0.0000
2026/07/20	R035	06/08/2026	10.13 Call	Bond Future		9161.6800	9.1617	9011.4300	1.640	0.0000	0.0000
2026/07/20	R035	06/08/2026	10.13 Put	Bond Future		0.6000	0.0006	0.2500	58.333	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.63 Call	Bond Future		6432.9900	6.4330	6280.0600	2.377	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.63 Put	Bond Future		7.4200	0.0074	4.3900	40.836	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.13 Put	Bond Future		77.0500	0.0771	62.1000	19.403	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
2026/07/20	R035	06/08/2026	9.13 Call	Bond Future	3660.9900	3.6610	3496.1400	3.4961	4.503	0.0000	0.0000
2026/07/20	R035	06/08/2026	8.29 Put	Bond Future	1740.1300	1.7401	1807.9700	1.8080	3.899	0.0000	0.0000
2026/07/20	R035	06/08/2026	8.29 Call	Bond Future	298.3300	0.2983	216.2700	0.2163	27.506	0.0000	0.0000
2026/07/20	R035	06/08/2026	8.79 Put	Bond Future	325.0800	0.3251	305.5700	0.3056	6.002	0.0000	0.0000
2026/07/20	R035	06/08/2026	8.79 Call	Bond Future	1913.7400	1.9137	1744.3300	1.7443	8.852	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.39 Call	Bond Future	5098.6400	5.0986	4941.5200	4.9415	3.082	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.39 Put	Bond Future	23.5300	0.0235	16.3100	0.0163	30.684	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.71 Call	Bond Future	6875.2400	6.8752	6723.1500	6.7232	2.212	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.71 Put	Bond Future	4.9800	0.0050	2.7900	0.0028	43.976	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.21 Call	Bond Future	4099.7100	4.0997	3937.5200	3.9375	3.956	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.21 Put	Bond Future	53.7900	0.0538	41.5000	0.0415	22.848	0.0000	0.0000
2026/07/20	R035	06/08/2026	8.71 Put	Bond Future	443.8400	0.4438	428.5600	0.4286	3.443	0.0000	0.0000
2026/07/20	R035	06/08/2026	8.71 Call	Bond Future	1555.4100	1.5554	1390.2300	1.3902	10.620	0.0000	0.0000
2026/07/20	R035	06/08/2026	10.22 Call	Bond Future	9642.9300	9.6429	9492.8000	9.4928	1.557	0.0000	0.0000
2026/07/20	R035	06/08/2026	10.22 Put	Bond Future	0.3800	0.0004	0.1500	0.0002	60.526	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.72 Call	Bond Future	6930.3900	6.9304	6778.3900	6.7784	2.193	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.72 Put	Bond Future	4.7300	0.0047	2.6300	0.0026	44.397	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.22 Put	Bond Future	51.4200	0.0514	39.4400	0.0394	23.298	0.0000	0.0000
2026/07/20	R035	06/08/2026	9.22 Call	Bond Future	4154.8800	4.1549	3993.0000	3.9930	3.896	0.0000	0.0000
2026/07/20	R035	06/08/2026		Bond Future	8.5255	106.0627	8.5502	105.9128	0.290	0.0000	0.0000
2026/07/20	R035	06/08/2026	11.06 Call	Bond Future	13981.9100	13.9819	13832.0100	13.8320	1.072	0.0000	0.0000
2026/07/20	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R035	05/11/2026		Bond Future	8.5713	103.4966	8.5971	103.3439	0.301	0.0000	0.0000
2026/07/20	R035	05/11/2026	10.03 Call	Bond Future	8403.9000	8.4039	8250.9700	8.2510	1.820	0.0000	0.0000
2026/07/20	R035	05/11/2026	10.03 Put	Bond Future	215.7700	0.2158	215.5500	0.2156	0.102	0.0000	0.0000
2026/07/20	R035	05/11/2026	9.80 Call	Bond Future	7256.6900	7.2567	7105.5300	7.1055	2.083	0.0000	0.0000
2026/07/20	R035	05/11/2026	9.80 Put	Bond Future	301.3500	0.3014	302.9000	0.3029	0.514	0.0000	0.0000
2026/07/20	R035	05/11/2026	9.30 Call	Bond Future	4830.0000	4.8300	4688.0700	4.6881	2.939	0.0000	0.0000
2026/07/20	R035	05/11/2026	9.30 Put	Bond Future	628.4000	0.6284	639.1800	0.6392	1.715	0.0000	0.0000
2026/07/20	R035	05/11/2026	8.80 Put	Bond Future	1312.1500	1.3122	1346.0400	1.3460	2.583	0.0000	0.0000
2026/07/20	R035	05/11/2026	8.80 Call	Bond Future	2655.4300	2.6554	2536.6100	2.5366	4.475	0.0000	0.0000
2026/07/20	R035	05/11/2026	8.97 Call	Bond Future	3347.2400	3.3472	3218.4600	3.2185	3.847	0.0000	0.0000
2026/07/20	R035	05/11/2026	8.97 Put	Bond Future	1020.1200	1.0201	1044.0500	1.0441	2.346	0.0000	0.0000
2026/07/20	R035	05/11/2026	8.47 Call	Bond Future	1521.9300	1.5219	1429.1400	1.4291	6.097	0.0000	0.0000
2026/07/20	R035	05/11/2026	8.47 Put	Bond Future	2124.5800	2.1246	2184.5000	2.1845	2.820	0.0000	0.0000
2026/07/20	R035	05/11/2026	7.97 Put	Bond Future	4139.1800	4.1392	4244.7300	4.2447	2.550	0.0000	0.0000
2026/07/20	R035	05/11/2026	7.97 Call	Bond Future	494.6500	0.4947	447.4900	0.4475	9.534	0.0000	0.0000
2026/07/20	R035	04/02/2027	9.43 Call	Bond Future	5553.1200	5.5531	5418.9300	5.4189	2.416	0.0000	0.0000
2026/07/20	R035	04/02/2027	9.43 Put	Bond Future	975.0700	0.9751	996.5100	0.9965	2.199	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	
2026/07/20	R035	04/02/2027	8.93 Call	Bond Future	3448.1900	3.4482	3333.8100	3.3338	3.317	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.93 Put	Bond Future	1642.5400	1.6425	1683.7900	1.6838	2.511	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.43 Put	Bond Future	2831.2200	2.8312	2903.5200	2.9035	2.554	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.43 Call	Bond Future	1761.4500	1.7615	1678.1200	1.6781	4.731	0.0000	0.0000
2026/07/20	R035	04/02/2027	7.70 Put	Bond Future	5966.7300	5.9667	6085.5700	6.0856	1.992	0.0000	0.0000
2026/07/20	R035	04/02/2027	7.70 Call	Bond Future	504.9100	0.5049	468.1200	0.4681	7.286	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.20 Put	Bond Future	3631.9800	3.6320	3720.7700	3.7208	2.445	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.20 Call	Bond Future	1203.7500	1.2038	1136.9100	1.1369	5.553	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.85 Call	Bond Future	3143.7100	3.1437	3033.5500	3.0336	3.504	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.85 Put	Bond Future	1791.1000	1.7911	1836.5700	1.8366	2.539	0.0000	0.0000
2026/07/20	R035	04/02/2027		Bond Future	8.6139	105.4571	8.6409	105.3014	0.313	0.0000	0.0000
2026/07/20	R035	04/02/2027	9.02 Call	Bond Future	3803.0200	3.8030	3684.2500	3.6843	3.123	0.0000	0.0000
2026/07/20	R035	04/02/2027	9.02 Put	Bond Future	1490.8600	1.4909	1527.7200	1.5277	2.472	0.0000	0.0000
2026/07/20	R035	04/02/2027	7.86 Put	Bond Future	5145.0000	5.1450	5255.6000	5.2556	2.150	0.0000	0.0000
2026/07/20	R035	04/02/2027	7.86 Call	Bond Future	666.1000	0.6661	621.0700	0.6211	6.760	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.36 Put	Bond Future	3057.2100	3.0572	3134.4900	3.1345	2.528	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.36 Call	Bond Future	1576.4200	1.5764	1498.0700	1.4981	4.970	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.67 Call	Bond Future	2501.9000	2.5019	2402.3700	2.4024	3.978	0.0000	0.0000
2026/07/20	R035	04/02/2027	8.67 Put	Bond Future	2178.3500	2.1784	2234.4500	2.2345	2.575	0.0000	0.0000
2026/07/20	R035	06/05/2027	7.86 Put	Bond Future	5497.7900	5.4978	5607.3200	5.6073	1.992	0.0000	0.0000
2026/07/20	R035	06/05/2027	7.86 Call	Bond Future	914.0400	0.9140	865.0200	0.8650	5.363	0.0000	0.0000
2026/07/20	R035	06/05/2027	8.36 Put	Bond Future	3500.2400	3.5002	3581.5200	3.5815	2.322	0.0000	0.0000
2026/07/20	R035	06/05/2027	8.36 Call	Bond Future	1846.6900	1.8467	1769.4200	1.7694	4.184	0.0000	0.0000
2026/07/20	R035	06/05/2027	8.78 Call	Bond Future	3104.3800	3.1044	3003.0900	3.0031	3.263	0.0000	0.0000
2026/07/20	R035	06/05/2027	8.78 Put	Bond Future	2376.2000	2.3762	2433.4600	2.4335	2.410	0.0000	0.0000
2026/07/20	R035	06/05/2027		Bond Future	8.6503	102.9706	8.6784	102.8120	0.325	0.0000	0.0000
2026/07/20	R035	06/05/2027	8.25 Call	Bond Future	1579.9300	1.5799	1509.4100	1.5094	4.463	0.0000	0.0000
2026/07/20	R035	06/05/2027	8.25 Put	Bond Future	3869.1500	3.8692	3957.1800	3.9572	2.275	0.0000	0.0000
2026/07/20	R035	05/08/2027		Bond Future	8.6901	104.9549	8.7195	104.7933	0.339	0.0000	0.0000
2026/07/20	R035	05/08/2027	8.72 Call	Bond Future	3039.8000	3.0398	2944.4800	2.9445	3.136	0.0000	0.0000
2026/07/20	R035	05/08/2027	8.72 Put	Bond Future	2875.6100	2.8756	2941.8000	2.9418	2.302	0.0000	0.0000
2026/07/20	R038	06/08/2026		Bond Future	8.9277	117.8740	8.9523	117.6817	0.275	0.0000	0.0000
2026/07/20	R038	06/08/2026	11.77 Call	Bond Future	19517.0700	19.5171	19324.8000	19.3248	0.985	0.0000	0.0000
2026/07/20	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R038	05/11/2026		Bond Future	8.9805	114.5421	9.0060	114.3462	0.284	0.0000	0.0000
2026/07/20	R038	05/11/2026	10.72 Call	Bond Future	12557.8600	12.5579	12359.8700	12.3599	1.577	0.0000	0.0000
2026/07/20	R038	05/11/2026	10.72 Put	Bond Future	221.6400	0.2216	219.5500	0.2196	0.943	0.0000	0.0000
2026/07/20	R038	04/02/2027		Bond Future	9.0299	116.7120	9.0564	116.5123	0.294	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	
2026/07/20	R038	04/02/2027	9.60 Call	Bond Future	5905.3000	5.9053	5743.4000	5.7434	2.742	0.0000	0.0000
2026/07/20	R038	04/02/2027	9.60 Put	Bond Future	1718.7000	1.7187	1756.4700	1.7565	2.198	0.0000	0.0000
2026/07/20	R038	06/05/2027		Bond Future	9.0783	113.4613	9.1058	113.2578	0.303	0.0000	0.0000
2026/07/20	R038	06/05/2027	8.71 Call	Bond Future	2295.0600	2.2951	2199.4500	2.1995	4.166	0.0000	0.0000
2026/07/20	R038	06/05/2027	8.71 Put	Bond Future	5064.3000	5.0643	5172.1600	5.1722	2.130	0.0000	0.0000
2026/07/20	R038	05/08/2027		Bond Future	9.1299	115.6470	9.1585	115.4398	0.313	0.0000	0.0000
2026/07/20	R038	05/08/2027	9.15 Call	Bond Future	4132.6000	4.1326	4009.1500	4.0092	2.987	0.0000	0.0000
2026/07/20	R038	05/08/2027	9.15 Put	Bond Future	3986.6500	3.9867	4070.4100	4.0704	2.101	0.0000	0.0000
2026/07/20	R053	06/08/2026	9.60 Call	Bond Future	6086.0900	6.0861	5909.7100	5.9097	2.898	0.0000	0.0000
2026/07/20	R053	06/08/2026	9.60 Put	Bond Future	289.8200	0.2898	228.9600	0.2290	20.999	0.0000	0.0000
2026/07/20	R053	06/08/2026	8.10 Put	Bond Future	13120.9600	13.1210	13234.4700	13.2345	0.865	0.0000	0.0000
2026/07/20	R053	06/08/2026	8.10 Call	Bond Future	3.1400	0.0031	1.1300	0.0011	64.013	0.0000	0.0000
2026/07/20	R053	06/08/2026	8.60 Put	Bond Future	6426.7200	6.4267	6493.3900	6.4934	1.037	0.0000	0.0000
2026/07/20	R053	06/08/2026	8.60 Call	Bond Future	138.3200	0.1383	89.4700	0.0895	35.317	0.0000	0.0000
2026/07/20	R053	06/08/2026	9.10 Call	Bond Future	1790.6800	1.7907	1593.0400	1.5930	11.037	0.0000	0.0000
2026/07/20	R053	06/08/2026	9.10 Put	Bond Future	1791.8900	1.7919	1709.7700	1.7098	4.583	0.0000	0.0000
2026/07/20	R053	06/08/2026		Bond Future	9.1001	129.3833	9.1097	129.2678	0.105	0.0000	0.0000
2026/07/20	R053	06/08/2026	12.28 Call	Bond Future	30272.0600	30.2721	30156.5400	30.1565	0.382	0.0000	0.0000
2026/07/20	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R053	05/11/2026		Bond Future	9.1417	125.8834	9.1516	125.7657	0.108	0.0000	0.0000
2026/07/20	R053	05/11/2026	11.21 Call	Bond Future	21355.6900	21.3557	21226.1000	21.2261	0.607	0.0000	0.0000
2026/07/20	R053	05/11/2026	11.21 Put	Bond Future	248.0300	0.2480	236.1700	0.2362	4.782	0.0000	0.0000
2026/07/20	R053	04/02/2027		Bond Future	9.1804	128.2681	9.1906	128.1481	0.110	0.0000	0.0000
2026/07/20	R053	04/02/2027	9.99 Call	Bond Future	11230.5500	11.2306	11105.7000	11.1057	1.112	0.0000	0.0000
2026/07/20	R053	04/02/2027	9.99 Put	Bond Future	2235.7300	2.2357	2230.8200	2.2308	0.220	0.0000	0.0000
2026/07/20	R053	06/05/2027		Bond Future	9.2179	124.8603	9.2283	124.7381	0.113	0.0000	0.0000
2026/07/20	R053	06/05/2027	8.92 Call	Bond Future	4112.8700	4.1129	4032.9200	4.0329	1.944	0.0000	0.0000
2026/07/20	R053	06/05/2027	8.92 Put	Bond Future	7690.9800	7.6910	7733.2700	7.7333	0.550	0.0000	0.0000
2026/07/20	R053	05/08/2027		Bond Future	9.2569	127.2657	9.2676	127.1413	0.116	0.0000	0.0000
2026/07/20	R053	05/08/2027	9.28 Call	Bond Future	6741.0100	6.7410	6649.1200	6.6491	1.363	0.0000	0.0000
2026/07/20	R053	05/08/2027	9.28 Put	Bond Future	6473.2000	6.4732	6505.7700	6.5058	0.503	0.0000	0.0000
2026/07/20	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/07/20	R186	06/08/2026	8.57 Call	Bond Future	25.1700	0.0252	23.2100	0.0232	7.787	0.0000	0.0000
2026/07/20	R186	06/08/2026	8.57 Put	Bond Future	25.1700	0.0252	23.2100	0.0232	7.787	0.0000	0.0000
2026/07/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/07/20	R186	05/11/2026	8.12 Call	Bond Future	29.3700	0.0294	28.9700	0.0290	1.362	0.0000	0.0000
2026/07/20	R186	05/11/2026	8.12 Put	Bond Future	29.3700	0.0294	28.9700	0.0290	1.362	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	
2026/07/20	R202	06/08/2026		Bond Future	301.7877	301.7877	301.2939	301.2939	0.164	0.0000	0.0000
2026/07/20	R202	06/08/2026	278.86 Call	Bond Future	22927.7400	22.9277	22433.8700	22.4339	2.154	0.0000	0.0000
2026/07/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R202	05/11/2026		Bond Future	307.3682	307.3682	306.8650	306.8650	0.164	0.0000	0.0000
2026/07/20	R202	05/11/2026	280.46 Call	Bond Future	26908.1700	26.9082	26404.9900	26.4050	1.870	0.0000	0.0000
2026/07/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R202	04/02/2027		Bond Future	307.6726	307.6726	307.1598	307.1598	0.167	0.0000	0.0000
2026/07/20	R202	04/02/2027	294.73 Call	Bond Future	12942.6400	12.9426	12429.7700	12.4298	3.963	0.0000	0.0000
2026/07/20	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R202	06/05/2027		Bond Future	313.6317	313.6317	313.1091	313.1091	0.167	0.0000	0.0000
2026/07/20	R202	06/05/2027	306.99 Call	Bond Future	6641.6900	6.6417	6119.1000	6.1191	7.868	0.0000	0.0000
2026/07/20	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R202	05/08/2027	312.97 Call	Bond Future	1056.9600	1.0570	525.3900	0.5254	50.292	0.0000	0.0000
2026/07/20	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R202	05/08/2027		Bond Future	314.0270	314.0270	313.4954	313.4954	0.169	0.0000	0.0000
2026/07/20	R209	06/08/2026		Bond Future	8.6706	86.6818	8.6953	86.5392	0.285	0.0000	0.0000
2026/07/20	R209	06/08/2026	11.39 Call	Bond Future	14015.2900	14.0153	13872.6600	13.8727	1.018	0.0000	0.0000
2026/07/20	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R209	05/11/2026		Bond Future	8.7140	85.1125	8.7396	84.9672	0.294	0.0000	0.0000
2026/07/20	R209	05/11/2026	10.32 Call	Bond Future	8718.1400	8.7181	8571.6500	8.5717	1.680	0.0000	0.0000
2026/07/20	R209	05/11/2026	10.32 Put	Bond Future	192.7200	0.1927	191.5600	0.1916	0.602	0.0000	0.0000
2026/07/20	R209	04/02/2027	8.96 Call	Bond Future	2982.9900	2.9830	2879.0000	2.8790	3.486	0.0000	0.0000
2026/07/20	R209	04/02/2027	8.96 Put	Bond Future	1843.4900	1.8435	1887.6100	1.8876	2.393	0.0000	0.0000
2026/07/20	R209	04/02/2027	8.03 Put	Bond Future	4864.0300	4.8640	4966.3800	4.9664	2.104	0.0000	0.0000
2026/07/20	R209	04/02/2027	8.03 Call	Bond Future	705.0200	0.7050	659.2600	0.6593	6.491	0.0000	0.0000
2026/07/20	R209	04/02/2027		Bond Future	8.7538	86.7247	8.7804	86.5766	0.304	0.0000	0.0000
2026/07/20	R209	04/02/2027	9.28 Call	Bond Future	4197.3700	4.1974	4078.9300	4.0789	2.822	0.0000	0.0000
2026/07/20	R209	04/02/2027	9.28 Put	Bond Future	1327.6600	1.3277	1357.3300	1.3573	2.235	0.0000	0.0000
2026/07/20	R209	06/05/2027	9.32 Call	Bond Future	4508.6700	4.5087	4394.6300	4.3946	2.529	0.0000	0.0000
2026/07/20	R209	06/05/2027	9.32 Put	Bond Future	1682.8300	1.6828	1719.7300	1.7197	2.193	0.0000	0.0000
2026/07/20	R209	06/05/2027	8.25 Put	Bond Future	4334.3500	4.3344	4424.7000	4.4247	2.085	0.0000	0.0000
2026/07/20	R209	06/05/2027	8.25 Call	Bond Future	1302.8900	1.3029	1242.3000	1.2423	4.650	0.0000	0.0000
2026/07/20	R209	06/05/2027		Bond Future	8.7921	85.2326	8.8198	85.0817	0.314	0.0000	0.0000
2026/07/20	R209	06/05/2027	8.41 Call	Bond Future	1635.3700	1.6354	1565.7300	1.5657	4.258	0.0000	0.0000
2026/07/20	R209	06/05/2027	8.41 Put	Bond Future	3758.1500	3.7582	3839.4500	3.8395	2.163	0.0000	0.0000
2026/07/20	R209	05/08/2027		Bond Future	8.8333	86.8750	8.8620	86.7212	0.325	0.0000	0.0000
2026/07/20	R209	05/08/2027	8.87 Call	Bond Future	3060.8000	3.0608	2968.7500	2.9688	3.007	0.0000	0.0000
2026/07/20	R209	05/08/2027	8.87 Put	Bond Future	2864.4300	2.8644	2926.1300	2.9261	2.154	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
2026/07/20	R210	06/08/2026		Bond Future	269.8381	269.8381	269.8849	269.8849	0.017	0.0000	0.0000
2026/07/20	R210	06/08/2026	259.84 Call	Bond Future	9998.0500	9.9981	10044.8700	10.0449	0.468	0.0000	0.0000
2026/07/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R210	05/11/2026		Bond Future	271.2472	271.2472	271.2948	271.2948	0.018	0.0000	0.0000
2026/07/20	R210	05/11/2026	253.33 Call	Bond Future	17917.1900	17.9172	17964.8200	17.9648	0.266	0.0000	0.0000
2026/07/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R210	04/02/2027		Bond Future	276.4497	276.4497	276.4980	276.4980	0.017	0.0000	0.0000
2026/07/20	R210	04/02/2027	266.03 Call	Bond Future	10419.6500	10.4197	10468.0200	10.4680	0.464	0.0000	0.0000
2026/07/20	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R210	06/05/2027		Bond Future	278.1436	278.1436	278.1933	278.1933	0.018	0.0000	0.0000
2026/07/20	R210	06/05/2027	271.13 Call	Bond Future	7013.5600	7.0136	7063.3000	7.0633	0.709	0.0000	0.0000
2026/07/20	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R210	05/08/2027		Bond Future	283.5676	283.5676	283.6188	283.6188	0.018	0.0000	0.0000
2026/07/20	R210	05/08/2027	276.01 Call	Bond Future	7557.6400	7.5576	7608.7500	7.6088	0.676	0.0000	0.0000
2026/07/20	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R213	06/08/2026		Bond Future	8.0898	99.0503	8.1147	98.9595	0.308	0.0000	0.0000
2026/07/20	R213	06/08/2026	9.69 Call	Bond Future	5634.4500	5.6345	5543.4700	5.5435	1.615	0.0000	0.0000
2026/07/20	R213	06/08/2026	9.69 Put	Bond Future	0.2600	0.0003	0.1000	0.0001	61.538	0.0000	0.0000
2026/07/20	R213	05/11/2026		Bond Future	8.1339	97.3073	8.1604	97.2148	0.327	0.0000	0.0000
2026/07/20	R213	05/11/2026	8.75 Call	Bond Future	2526.2200	2.5262	2442.9700	2.4430	3.295	0.0000	0.0000
2026/07/20	R213	05/11/2026	8.75 Put	Bond Future	408.2800	0.4083	417.5600	0.4176	2.273	0.0000	0.0000
2026/07/20	R213	04/02/2027		Bond Future	8.1721	99.1505	8.2006	99.0562	0.349	0.0000	0.0000
2026/07/20	R213	04/02/2027	8.14 Call	Bond Future	1217.8900	1.2179	1162.4900	1.1625	4.549	0.0000	0.0000
2026/07/20	R213	04/02/2027	8.14 Put	Bond Future	1324.2700	1.3243	1363.2000	1.3632	2.940	0.0000	0.0000
2026/07/20	R213	06/05/2027		Bond Future	8.2009	97.4951	8.2316	97.3990	0.374	0.0000	0.0000
2026/07/20	R213	06/05/2027	7.56 Call	Bond Future	549.2500	0.5493	517.6900	0.5177	5.746	0.0000	0.0000
2026/07/20	R213	06/05/2027	7.56 Put	Bond Future	2586.3700	2.5864	2650.9300	2.6509	2.496	0.0000	0.0000
2026/07/20	R213	06/05/2027	9.25 Call	Bond Future	3809.1300	3.8091	3727.8800	3.7279	2.133	0.0000	0.0000
2026/07/20	R213	06/05/2027	9.25 Put	Bond Future	584.5600	0.5846	599.4300	0.5994	2.544	0.0000	0.0000
2026/07/20	R213	06/05/2027	8.13 Put	Bond Future	1533.7300	1.5337	1576.7600	1.5768	2.806	0.0000	0.0000
2026/07/20	R213	06/05/2027	8.13 Call	Bond Future	1310.8600	1.3109	1257.7700	1.2578	4.050	0.0000	0.0000
2026/07/20	R213	05/08/2027		Bond Future	8.2346	99.3741	8.2677	99.2762	0.402	0.0000	0.0000
2026/07/20	R213	05/08/2027	8.27 Call	Bond Future	1591.0500	1.5911	1534.7700	1.5348	3.537	0.0000	0.0000
2026/07/20	R213	05/08/2027	8.27 Put	Bond Future	1486.4800	1.4865	1528.0900	1.5281	2.799	0.0000	0.0000
2026/07/20	R213	05/08/2027	8.58 Call	Bond Future	2184.8500	2.1849	2119.7500	2.1198	2.980	0.0000	0.0000
2026/07/20	R213	05/08/2027	8.58 Put	Bond Future	1169.4700	1.1695	1202.2600	1.2023	2.804	0.0000	0.0000
2026/07/20	R213	05/08/2027	7.95 Put	Bond Future	1930.4800	1.9305	1982.5800	1.9826	2.699	0.0000	0.0000
2026/07/20	R213	05/08/2027	7.95 Call	Bond Future	1083.6700	1.0837	1037.8800	1.0379	4.225	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	
2026/07/20	R214	06/08/2026		Bond Future	9.1363	81.9163	9.1458	81.8519	0.104	0.0000	0.0000
2026/07/20	R214	06/08/2026	11.97 Call	Bond Future	16290.4300	16.2904	16226.1100	16.2261	0.395	0.0000	0.0000
2026/07/20	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R214	05/11/2026		Bond Future	9.1853	80.1142	9.1951	80.0486	0.107	0.0000	0.0000
2026/07/20	R214	05/11/2026	10.97 Call	Bond Future	10966.9400	10.9669	10893.0100	10.8930	0.674	0.0000	0.0000
2026/07/20	R214	05/11/2026	10.97 Put	Bond Future	203.8600	0.2039	195.4900	0.1955	4.106	0.0000	0.0000
2026/07/20	R214	04/02/2027		Bond Future	9.2324	81.6317	9.2425	81.5649	0.110	0.0000	0.0000
2026/07/20	R214	04/02/2027	9.90 Call	Bond Future	5660.5700	5.6606	5592.3500	5.5924	1.205	0.0000	0.0000
2026/07/20	R214	04/02/2027	9.90 Put	Bond Future	1420.3100	1.4203	1418.9700	1.4190	0.094	0.0000	0.0000
2026/07/20	R214	06/05/2027		Bond Future	9.2748	79.8948	9.2853	79.8267	0.113	0.0000	0.0000
2026/07/20	R214	06/05/2027	8.88 Call	Bond Future	2027.2000	2.0272	1985.4700	1.9855	2.059	0.0000	0.0000
2026/07/20	R214	06/05/2027	8.88 Put	Bond Future	4662.9900	4.6630	4689.4100	4.6894	0.567	0.0000	0.0000
2026/07/20	R214	05/08/2027		Bond Future	9.3200	81.4344	9.3308	81.3651	0.115	0.0000	0.0000
2026/07/20	R214	05/08/2027	9.32 Call	Bond Future	3671.8300	3.6718	3621.3500	3.6214	1.375	0.0000	0.0000
2026/07/20	R214	05/08/2027	9.32 Put	Bond Future	3671.8900	3.6719	3690.7400	3.6907	0.513	0.0000	0.0000
2026/07/20	R248	06/08/2026	9.20 Call	Bond Future	1443.2500	1.4433	1316.2900	1.3163	8.797	0.0000	0.0000
2026/07/20	R248	06/08/2026	9.20 Put	Bond Future	1268.5600	1.2686	1182.3700	1.1824	6.794	0.0000	0.0000
2026/07/20	R248	06/08/2026		Bond Future	9.1806	99.9014	9.1851	99.8606	0.049	0.0000	0.0000
2026/07/20	R248	06/08/2026	12.37 Call	Bond Future	23052.2000	23.0522	23011.4300	23.0114	0.177	0.0000	0.0000
2026/07/20	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	R248	06/08/2026	9.00 Call	Bond Future	649.1600	0.6492	547.7000	0.5477	15.629	0.0000	0.0000
2026/07/20	R248	06/08/2026	9.00 Put	Bond Future	2300.8400	2.3008	2240.1500	2.2402	2.638	0.0000	0.0000
2026/07/20	R248	06/08/2026	10.00 Call	Bond Future	7023.5900	7.0236	6961.1500	6.9612	0.889	0.0000	0.0000
2026/07/20	R248	06/08/2026	10.00 Put	Bond Future	61.5600	0.0616	39.8900	0.0399	35.201	0.0000	0.0000
2026/07/20	R248	05/11/2026		Bond Future	9.2263	97.2864	9.2309	97.2448	0.051	0.0000	0.0000
2026/07/20	R248	05/11/2026	11.31 Call	Bond Future	16230.9000	16.2309	16179.1900	16.1792	0.319	0.0000	0.0000
2026/07/20	R248	05/11/2026	11.31 Put	Bond Future	169.3000	0.1693	159.2000	0.1592	5.966	0.0000	0.0000
2026/07/20	R248	04/02/2027		Bond Future	9.2700	99.1292	9.2748	99.0868	0.052	0.0000	0.0000
2026/07/20	R248	04/02/2027	10.11 Call	Bond Future	8635.1200	8.6351	8577.2400	8.5772	0.670	0.0000	0.0000
2026/07/20	R248	04/02/2027	10.11 Put	Bond Future	1646.1300	1.6461	1630.6700	1.6307	0.939	0.0000	0.0000
2026/07/20	R248	06/05/2027		Bond Future	9.3093	96.5851	9.3143	96.5419	0.053	0.0000	0.0000
2026/07/20	R248	06/05/2027	9.05 Call	Bond Future	3260.2300	3.2602	3219.7800	3.2198	1.241	0.0000	0.0000
2026/07/20	R248	06/05/2027	9.05 Put	Bond Future	5574.9100	5.5749	5577.6200	5.5776	0.049	0.0000	0.0000
2026/07/20	R248	05/08/2027		Bond Future	9.3508	98.4462	9.3559	98.4023	0.054	0.0000	0.0000
2026/07/20	R248	05/08/2027	9.37 Call	Bond Future	5057.3500	5.0574	5014.6300	5.0146	0.845	0.0000	0.0000
2026/07/20	R248	05/08/2027	9.37 Put	Bond Future	4891.4400	4.8914	4892.6600	4.8927	0.025	0.0000	0.0000
2026/07/20	R2R9	06/08/2026		Bond Future	9.0378	109.8250	9.0523	109.7125	0.160	0.0000	0.0000
2026/07/20	R2R9	06/08/2026	101.74 Call	Bond Future	96705.5200	96.7055	96592.9700	96.5930	0.116	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
2026/07/20	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/20	R2R9	05/11/2026		Bond Future	9.0910	106.8504	9.1060	106.7357	0.165	0.0000
2026/07/20	R2R9	05/11/2026	98.56 Call	Bond Future	95880.3600	95.8804	95765.6400	95.7656	0.120	0.0000
2026/07/20	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	R2R9	04/02/2027		Bond Future	9.1411	108.8745	9.1567	108.7576	0.170	0.0000
2026/07/20	R2R9	04/02/2027	9.89 Call	Bond Future	6894.8700	6.8949	6786.2000	6.7862	1.576	0.0000
2026/07/20	R2R9	04/02/2027	9.89 Put	Bond Future	1472.8900	1.4729	1481.1700	1.4812	0.562	0.0000
2026/07/20	R2R9	06/05/2027		Bond Future	9.1902	105.9782	9.2063	105.8590	0.176	0.0000
2026/07/20	R2R9	06/05/2027	8.83 Call	Bond Future	2363.2000	2.3632	2298.9300	2.2989	2.720	0.0000
2026/07/20	R2R9	06/05/2027	8.83 Put	Bond Future	5070.5400	5.0705	5125.4500	5.1255	1.083	0.0000
2026/07/20	R2R9	06/05/2027	9.64 Call	Bond Future	5749.4600	5.7495	5653.5200	5.6535	1.669	0.0000
2026/07/20	R2R9	06/05/2027	9.64 Put	Bond Future	2499.1800	2.4992	2522.4200	2.5224	0.930	0.0000
2026/07/20	R2R9	06/05/2027	8.94 Put	Bond Future	4592.9400	4.5929	4642.8100	4.6428	1.086	0.0000
2026/07/20	R2R9	06/05/2027	8.94 Call	Bond Future	2722.6400	2.7226	2653.3300	2.6533	2.546	0.0000
2026/07/20	R2R9	05/08/2027		Bond Future	9.2423	108.0198	9.2590	107.8985	0.181	0.0000
2026/07/20	R2R9	05/08/2027	9.26 Call	Bond Future	4168.6300	4.1686	4089.3100	4.0893	1.903	0.0000
2026/07/20	R2R9	05/08/2027	9.26 Put	Bond Future	4040.1400	4.0401	4082.1300	4.0821	1.039	0.0000
2026/07/20	R2R9	05/08/2027	9.68 Call	Bond Future	6063.5300	6.0635	5970.8100	5.9708	1.529	0.0000
2026/07/20	R2R9	05/08/2027	9.68 Put	Bond Future	2952.8300	2.9528	2981.4200	2.9814	0.968	0.0000
2026/07/20	R2R9	05/08/2027	8.90 Put	Bond Future	5373.9000	5.3739	5429.7600	5.4298	1.039	0.0000
2026/07/20	R2R9	05/08/2027	8.90 Call	Bond Future	2848.6100	2.8486	2783.1600	2.7832	2.298	0.0000
2026/07/20	R2R9	05/08/2027	9.53 Call	Bond Future	5353.2600	5.3533	5264.9000	5.2649	1.651	0.0000
2026/07/20	R2R9	05/08/2027	9.53 Put	Bond Future	3293.8800	3.2939	3326.8300	3.3268	1.000	0.0000
2026/07/20	R2R9	05/08/2027	8.82 Put	Bond Future	5726.5400	5.7265	5785.6400	5.7856	1.032	0.0000
2026/07/20	R2R9	05/08/2027	8.82 Call	Bond Future	2598.8900	2.5989	2536.6800	2.5367	2.394	0.0000
2026/07/20	R4R2	06/08/2026		Bond Future	9.1978	111.2943	9.2022	111.2559	0.048	0.0000
2026/07/20	R4R2	06/08/2026	102.06 Call	Bond Future	97877.0500	97.8771	97838.6600	97.8387	0.039	0.0000
2026/07/20	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	R4R2	05/11/2026		Bond Future	9.2508	108.2205	9.2554	108.1814	0.049	0.0000
2026/07/20	R4R2	05/11/2026	98.76 Call	Bond Future	96997.8700	96.9979	96958.8200	96.9588	0.040	0.0000
2026/07/20	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/20	R4R2	04/02/2027		Bond Future	9.3010	110.2705	9.3057	110.2307	0.051	0.0000
2026/07/20	R4R2	04/02/2027	10.13 Call	Bond Future	8248.0500	8.2481	8193.2800	8.1933	0.664	0.0000
2026/07/20	R4R2	04/02/2027	10.13 Put	Bond Future	1585.9200	1.5859	1571.0000	1.5710	0.941	0.0000
2026/07/20	R4R2	06/05/2027		Bond Future	9.3502	107.2748	9.3551	107.2341	0.052	0.0000
2026/07/20	R4R2	06/05/2027	9.00 Call	Bond Future	2758.6400	2.7586	2722.2500	2.7223	1.319	0.0000
2026/07/20	R4R2	06/05/2027	9.00 Put	Bond Future	5728.1800	5.7282	5732.5000	5.7325	0.075	0.0000
2026/07/20	R4R2	05/08/2027		Bond Future	9.4021	109.3414	9.4071	109.3001	0.054	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
2026/07/20	R4R2	05/08/2027	9.44 Call	Bond Future	4883.0900	4.8831	4842.6400	4.8426	0.828	0.0000	0.0000
2026/07/20	R4R2	05/08/2027	9.44 Put	Bond Future	4573.0600	4.5731	4573.9600	4.5740	0.020	0.0000	0.0000
2026/07/20	RR87	06/08/2026		Bond Future	7.3251	100.8487	7.3373	100.8444	0.166	0.0000	0.0000
2026/07/20	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/20	RR87	06/08/2026	6.53 Put	Bond Future	281.1900	0.2812	285.4900	0.2855	1.529	0.0000	0.0000
2026/07/20	RR87	05/11/2026		Bond Future	7.0324	102.6888	7.0711	102.6844	0.551	0.0000	0.0000
2026/07/20	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	50.000	0.0000	0.0000
2026/07/20	RR87	05/11/2026	5.27 Put	Bond Future	202.0900	0.2021	206.5200	0.2065	2.192	0.0000	0.0000
2026/07/20	RR88	06/08/2026		Bond Future	7.5471	104.4362	7.5572	104.4242	0.133	0.0000	0.0000
2026/07/20	RR88	06/08/2026	6.79 Call	Bond Future	0.0008	0.0000	0.0001	0.0000	86.667	0.0000	0.0000
2026/07/20	RR88	06/08/2026	6.79 Put	Bond Future	910.5908	0.9106	922.6101	0.9226	1.320	0.0000	0.0000
2026/07/20	RR88	05/11/2026		Bond Future	7.5606	105.7061	7.5731	105.6931	0.165	0.0000	0.0000
2026/07/20	RR88	05/11/2026	6.71 Call	Bond Future	6.1145	0.0061	5.2624	0.0053	13.936	0.0000	0.0000
2026/07/20	RR88	05/11/2026	6.71 Put	Bond Future	896.9545	0.8970	909.1024	0.9091	1.354	0.0000	0.0000
2026/07/20	RR88	04/02/2027		Bond Future	7.5279	103.8613	7.5443	103.8475	0.218	0.0000	0.0000
2026/07/20	RR88	04/02/2027	7.78 Call	Bond Future	416.0475	0.4160	405.5318	0.4055	2.528	0.0000	0.0000
2026/07/20	RR88	04/02/2027	7.78 Put	Bond Future	204.9275	0.2049	208.1518	0.2082	1.573	0.0000	0.0000
2026/07/20	RR88	06/05/2027		Bond Future	7.4426	105.8490	7.4659	105.8350	0.313	0.0000	0.0000
2026/07/20	RR88	06/05/2027	7.89 Call	Bond Future	424.9441	0.4249	414.5492	0.4145	2.446	0.0000	0.0000
2026/07/20	RR88	06/05/2027	7.89 Put	Bond Future	157.1141	0.1571	160.6992	0.1607	2.282	0.0000	0.0000
2026/07/20	RR88	05/08/2027		Bond Future	7.1918	102.5820	7.2309	102.5679	0.543	0.0000	0.0000
2026/07/20	RR88	05/08/2027	8.07 Call	Bond Future	389.9884	0.3900	378.9163	0.3789	2.839	0.0000	0.0000
2026/07/20	RR88	05/08/2027	8.07 Put	Bond Future	73.4484	0.0734	76.4863	0.0765	4.136	0.0000	0.0000
2026/07/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

