



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2026 TO 21/07/2026

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	
2026/07/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2029	06/08/2026		Bond Future	151.9081	151.9081	151.9478	151.9478	0.026	0.0000	0.0000
2026/07/21	2029	06/08/2026	144.10 Call	Bond Future	7808.1000	7.8081	7847.7500	7.8478	0.508	0.0000	0.0000
2026/07/21	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2029	05/11/2026		Bond Future	153.2139	153.2139	153.2542	153.2542	0.026	0.0000	0.0000
2026/07/21	2029	05/11/2026	147.56 Call	Bond Future	5653.8500	5.6539	5694.2100	5.6942	0.714	0.0000	0.0000
2026/07/21	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	
2026/07/21	2029	04/02/2027			Bond Future	156.1523	156.1523	156.1934	156.1934	0.026	0.0000	0.0000
2026/07/21	2029	04/02/2027	149.72 Call		Bond Future	6432.3300	6.4323	6473.3700	6.4734	0.638	0.0000	0.0000
2026/07/21	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2029	06/05/2027			Bond Future	157.6403	157.6403	157.6818	157.6818	0.026	0.0000	0.0000
2026/07/21	2029	06/05/2027	153.32 Call		Bond Future	4320.2700	4.3203	4361.7600	4.3618	0.960	0.0000	0.0000
2026/07/21	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2029	05/08/2027			Bond Future	160.7149	160.7149	160.7574	160.7574	0.026	0.0000	0.0000
2026/07/21	2029	05/08/2027	156.72 Call		Bond Future	3994.8700	3.9949	4037.3900	4.0374	1.064	0.0000	0.0000
2026/07/21	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2030	06/08/2026	7.21 Put		Bond Future	2253.2100	2.2532	2281.6400	2.2816	1.262	0.0000	0.0000
2026/07/21	2030	06/08/2026	7.21 Call		Bond Future	0.3500	0.0004	0.2200	0.0002	37.143	0.0000	0.0000
2026/07/21	2030	06/08/2026	7.71 Put		Bond Future	815.3100	0.8153	832.6100	0.8326	2.122	0.0000	0.0000
2026/07/21	2030	06/08/2026	7.71 Call		Bond Future	80.9300	0.0809	69.6700	0.0697	13.913	0.0000	0.0000
2026/07/21	2030	06/08/2026	8.06 Call		Bond Future	535.6800	0.5357	507.4900	0.5075	5.262	0.0000	0.0000
2026/07/21	2030	06/08/2026	8.06 Put		Bond Future	223.6000	0.2236	223.9700	0.2240	0.165	0.0000	0.0000
2026/07/21	2030	06/08/2026			Bond Future	7.9552	100.3898	7.9647	100.3612	0.120	0.0000	0.0000
2026/07/21	2030	06/08/2026	9.22 Call		Bond Future	3686.4100	3.6864	3657.7600	3.6578	0.777	0.0000	0.0000
2026/07/21	2030	06/08/2026	9.22 Put		Bond Future	0.3600	0.0004	0.2700	0.0003	25.000	0.0000	0.0000
2026/07/21	2030	05/11/2026			Bond Future	7.9916	102.2215	8.0020	102.1923	0.131	0.0000	0.0000
2026/07/21	2030	05/11/2026	8.39 Call		Bond Future	1526.6900	1.5267	1502.8500	1.5029	1.562	0.0000	0.0000
2026/07/21	2030	05/11/2026	8.39 Put		Bond Future	420.6400	0.4206	425.9500	0.4260	1.262	0.0000	0.0000
2026/07/21	2030	04/02/2027			Bond Future	8.0173	100.1501	8.0288	100.1203	0.143	0.0000	0.0000
2026/07/21	2030	04/02/2027	7.82 Call		Bond Future	691.8600	0.6919	677.2600	0.6773	2.110	0.0000	0.0000
2026/07/21	2030	04/02/2027	7.82 Put		Bond Future	1206.7400	1.2067	1221.9100	1.2219	1.257	0.0000	0.0000
2026/07/21	2030	06/05/2027			Bond Future	8.0514	102.0668	8.0641	102.0365	0.157	0.0000	0.0000
2026/07/21	2030	06/05/2027	7.27 Call		Bond Future	287.6700	0.2877	280.0000	0.2800	2.666	0.0000	0.0000
2026/07/21	2030	06/05/2027	7.27 Put		Bond Future	2187.9700	2.1880	2210.6300	2.2106	1.036	0.0000	0.0000
2026/07/21	2030	05/08/2027			Bond Future	8.0954	100.0248	8.1095	99.9941	0.173	0.0000	0.0000
2026/07/21	2030	05/08/2027	8.11 Call		Bond Future	1133.7400	1.1337	1116.6500	1.1167	1.507	0.0000	0.0000
2026/07/21	2030	05/08/2027	8.11 Put		Bond Future	1101.7700	1.1018	1115.4500	1.1155	1.242	0.0000	0.0000
2026/07/21	2031	06/08/2026			Bond Future	116.9445	116.9445	116.9283	116.9283	0.014	0.0000	0.0000
2026/07/21	2031	06/08/2026	113.81 Call		Bond Future	3134.7500	3.1348	3118.4600	3.1185	0.520	0.0000	0.0000
2026/07/21	2031	06/08/2026	113.81 Put		Bond Future	0.2100	0.0002	0.1500	0.0002	28.571	0.0000	0.0000
2026/07/21	2031	05/11/2026			Bond Future	119.1069	119.1069	119.0903	119.0903	0.014	0.0000	0.0000
2026/07/21	2031	05/11/2026	111.49 Call		Bond Future	7616.9300	7.6169	7600.2900	7.6003	0.218	0.0000	0.0000
2026/07/21	2031	05/11/2026	111.49 Put		Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/21	2031	04/02/2027			Bond Future	118.8879	118.8879	118.8706	118.8706	0.015	0.0000	0.0000
2026/07/21	2031	04/02/2027	116.18 Call		Bond Future	2822.9000	2.8229	2806.3800	2.8064	0.585	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	
2026/07/21	2031	04/02/2027	116.18 Put			Bond Future	114.9700	0.1150	115.8100	0.1158	0.0000	0.0000	
2026/07/21	2031	06/05/2027				Bond Future	121.1906	121.1906	121.1729	121.1729	0.015	0.0000	0.0000
2026/07/21	2031	06/05/2027	116.87 Call			Bond Future	4352.1800	4.3522	4334.8000	4.3348	0.399	0.0000	0.0000
2026/07/21	2031	06/05/2027	116.87 Put			Bond Future	31.6000	0.0316	31.8800	0.0319	0.886	0.0000	0.0000
2026/07/21	2031	05/08/2027				Bond Future	120.9934	120.9934	120.9751	120.9751	0.015	0.0000	0.0000
2026/07/21	2031	05/08/2027	121.41 Call			Bond Future	779.0400	0.7790	769.8400	0.7698	1.181	0.0000	0.0000
2026/07/21	2031	05/08/2027	121.41 Put			Bond Future	1195.6200	1.1956	1204.7000	1.2047	0.759	0.0000	0.0000
2026/07/21	2032	06/08/2026				Bond Future	8.2809	102.8673	8.2803	102.8698	0.007	0.0000	0.0000
2026/07/21	2032	06/08/2026	10.12 Call			Bond Future	7749.9200	7.7499	7752.3900	7.7524	0.032	0.0000	0.0000
2026/07/21	2032	06/08/2026	10.12 Put			Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/07/21	2032	05/11/2026				Bond Future	8.3272	100.5849	8.3266	100.5874	0.007	0.0000	0.0000
2026/07/21	2032	05/11/2026	9.16 Call			Bond Future	3854.9800	3.8550	3852.2800	3.8523	0.070	0.0000	0.0000
2026/07/21	2032	05/11/2026	9.16 Put			Bond Future	380.6000	0.3806	375.4700	0.3755	1.348	0.0000	0.0000
2026/07/21	2032	04/02/2027				Bond Future	8.3680	102.4903	8.3674	102.4927	0.007	0.0000	0.0000
2026/07/21	2032	04/02/2027	8.48 Call			Bond Future	1901.2200	1.9012	1898.4000	1.8984	0.148	0.0000	0.0000
2026/07/21	2032	04/02/2027	8.48 Put			Bond Future	1443.5700	1.4436	1438.3300	1.4383	0.363	0.0000	0.0000
2026/07/21	2032	04/02/2027	8.08 Put			Bond Future	2227.6000	2.2276	2222.3600	2.2224	0.235	0.0000	0.0000
2026/07/21	2032	04/02/2027	8.08 Call			Bond Future	1039.0600	1.0391	1036.2400	1.0362	0.271	0.0000	0.0000
2026/07/21	2032	04/02/2027	7.58 Put			Bond Future	3715.9100	3.7159	3711.2800	3.7113	0.125	0.0000	0.0000
2026/07/21	2032	04/02/2027	7.58 Call			Bond Future	422.0200	0.4220	419.8100	0.4198	0.524	0.0000	0.0000
2026/07/21	2032	04/02/2027	8.36 Call			Bond Future	1612.3500	1.6124	1609.4700	1.6095	0.179	0.0000	0.0000
2026/07/21	2032	04/02/2027	8.36 Put			Bond Future	1645.0500	1.6451	1639.7500	1.6398	0.322	0.0000	0.0000
2026/07/21	2032	06/05/2027	7.58 Put			Bond Future	3888.6300	3.8886	3884.4400	3.8844	0.108	0.0000	0.0000
2026/07/21	2032	06/05/2027	7.58 Call			Bond Future	574.2200	0.5742	572.5100	0.5725	0.298	0.0000	0.0000
2026/07/21	2032	06/05/2027	8.08 Put			Bond Future	2491.6400	2.4916	2487.2100	2.4872	0.178	0.0000	0.0000
2026/07/21	2032	06/05/2027	8.08 Call			Bond Future	1197.4400	1.1974	1195.4900	1.1955	0.163	0.0000	0.0000
2026/07/21	2032	06/05/2027	8.47 Call			Bond Future	1990.6500	1.9907	1988.7500	1.9888	0.095	0.0000	0.0000
2026/07/21	2032	06/05/2027	8.47 Put			Bond Future	1742.9200	1.7429	1738.5400	1.7385	0.251	0.0000	0.0000
2026/07/21	2032	06/05/2027				Bond Future	8.4068	100.2913	8.4062	100.2937	0.007	0.0000	0.0000
2026/07/21	2032	06/05/2027	7.80 Call			Bond Future	789.6800	0.7897	787.8400	0.7878	0.233	0.0000	0.0000
2026/07/21	2032	06/05/2027	7.80 Put			Bond Future	3209.1200	3.2091	3204.8000	3.2048	0.135	0.0000	0.0000
2026/07/21	2032	05/08/2027				Bond Future	8.4508	102.2237	8.4501	102.2264	0.008	0.0000	0.0000
2026/07/21	2032	05/08/2027	8.42 Call			Bond Future	1927.7400	1.9277	1926.4700	1.9265	0.066	0.0000	0.0000
2026/07/21	2032	05/08/2027	8.42 Put			Bond Future	2043.4300	2.0434	2039.4900	2.0395	0.193	0.0000	0.0000
2026/07/21	2033	06/08/2026				Bond Future	147.5981	147.5981	147.4609	147.4609	0.093	0.0000	0.0000
2026/07/21	2033	06/08/2026	134.25 Call			Bond Future	13348.0800	13.3481	13210.9200	13.2109	1.028	0.0000	0.0000
2026/07/21	2033	06/08/2026	134.25 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/21	2033	05/11/2026				Bond Future	148.7204	148.7204	148.5807	148.5807	0.094	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/21	2033	05/11/2026	137.26 Call	Bond Future	11460.4000	11.4604	11320.6700	11.3207	1.219	0.0000	0.0000
2026/07/21	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2033	04/02/2027		Bond Future	151.5727	151.5727	151.4302	151.4302	0.094	0.0000	0.0000
2026/07/21	2033	04/02/2027	142.71 Call	Bond Future	8862.7400	8.8627	8720.1500	8.7202	1.609	0.0000	0.0000
2026/07/21	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2033	06/05/2027		Bond Future	152.8661	152.8661	152.7205	152.7205	0.095	0.0000	0.0000
2026/07/21	2033	06/05/2027	151.21 Call	Bond Future	1656.1000	1.6561	1510.5000	1.5105	8.792	0.0000	0.0000
2026/07/21	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2033	05/08/2027		Bond Future	155.8476	155.8476	155.6994	155.6994	0.095	0.0000	0.0000
2026/07/21	2033	05/08/2027	153.15 Call	Bond Future	2697.6000	2.6976	2549.4400	2.5494	5.492	0.0000	0.0000
2026/07/21	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2037	06/08/2026	9.30 Call	Bond Future	3204.5300	3.2045	3195.1900	3.1952	0.291	0.0000	0.0000
2026/07/21	2037	06/08/2026	9.30 Put	Bond Future	123.1800	0.1232	109.7800	0.1098	10.878	0.0000	0.0000
2026/07/21	2037	06/08/2026	11.30 Call	Bond Future	14739.8600	14.7399	14743.9200	14.7439	0.028	0.0000	0.0000
2026/07/21	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2037	06/08/2026	10.70 Call	Bond Future	11457.2400	11.4572	11461.2600	11.4613	0.035	0.0000	0.0000
2026/07/21	2037	06/08/2026	10.70 Put	Bond Future	0.0800	0.0001	0.0400	0.0000	50.000	0.0000	0.0000
2026/07/21	2037	06/08/2026	10.02 Put	Bond Future	3.1200	0.0031	2.2900	0.0023	26.603	0.0000	0.0000
2026/07/21	2037	06/08/2026	10.02 Call	Bond Future	7522.6900	7.5227	7525.9200	7.5259	0.043	0.0000	0.0000
2026/07/21	2037	06/08/2026		Bond Future	8.8262	98.0723	8.8256	98.0764	0.007	0.0000	0.0000
2026/07/21	2037	06/08/2026	11.71 Call	Bond Future	16885.3700	16.8854	16889.4300	16.8894	0.024	0.0000	0.0000
2026/07/21	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2037	05/11/2026		Bond Future	8.8727	99.8617	8.8721	99.8658	0.007	0.0000	0.0000
2026/07/21	2037	05/11/2026	10.62 Call	Bond Future	10735.6300	10.7356	10735.7900	10.7358	0.001	0.0000	0.0000
2026/07/21	2037	05/11/2026	10.62 Put	Bond Future	171.5000	0.1715	167.6100	0.1676	2.268	0.0000	0.0000
2026/07/21	2037	05/11/2026	10.83 Call	Bond Future	11850.6200	11.8506	11851.6000	11.8516	0.008	0.0000	0.0000
2026/07/21	2037	05/11/2026	10.83 Put	Bond Future	122.1900	0.1222	119.1200	0.1191	2.512	0.0000	0.0000
2026/07/21	2037	05/11/2026	10.23 Call	Bond Future	8636.4200	8.6364	8635.0300	8.6350	0.016	0.0000	0.0000
2026/07/21	2037	05/11/2026	10.23 Put	Bond Future	291.8800	0.2919	286.4400	0.2864	1.864	0.0000	0.0000
2026/07/21	2037	05/11/2026	9.46 Put	Bond Future	876.8100	0.8768	867.3200	0.8673	1.082	0.0000	0.0000
2026/07/21	2037	05/11/2026	9.46 Call	Bond Future	4610.1500	4.6102	4604.7100	4.6047	0.118	0.0000	0.0000
2026/07/21	2037	04/02/2027	9.81 Call	Bond Future	6544.7600	6.5448	6542.0400	6.5420	0.042	0.0000	0.0000
2026/07/21	2037	04/02/2027	9.81 Put	Bond Future	1039.3900	1.0394	1032.6400	1.0326	0.649	0.0000	0.0000
2026/07/21	2037	04/02/2027	9.31 Call	Bond Future	4202.9000	4.2029	4198.9400	4.1989	0.094	0.0000	0.0000
2026/07/21	2037	04/02/2027	9.31 Put	Bond Future	1724.2200	1.7242	1716.2300	1.7162	0.463	0.0000	0.0000
2026/07/21	2037	04/02/2027	8.44 Put	Bond Future	4350.7400	4.3507	4342.4700	4.3425	0.190	0.0000	0.0000
2026/07/21	2037	04/02/2027	8.44 Call	Bond Future	1239.5400	1.2395	1235.3000	1.2353	0.342	0.0000	0.0000
2026/07/21	2037	04/02/2027		Bond Future	8.9161	97.4952	8.9154	97.4993	0.007	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	
2026/07/21	2037	04/02/2027	9.51	Call	Bond Future		5109.9000	5.1099		5106.3900	5.1064	0.069	0.0000	0.0000
2026/07/21	2037	04/02/2027	9.51	Put	Bond Future		1404.8200	1.4048		1397.2800	1.3973	0.537	0.0000	0.0000
2026/07/21	2037	06/05/2027			Bond Future		8.9631	99.3612		8.9624	99.3653	0.007	0.0000	0.0000
2026/07/21	2037	06/05/2027	8.58	Call	Bond Future		1877.7400	1.8777		1874.5100	1.8745	0.172	0.0000	0.0000
2026/07/21	2037	06/05/2027	8.58	Put	Bond Future		4322.0900	4.3221		4314.7800	4.3148	0.169	0.0000	0.0000
2026/07/21	2037	05/08/2027			Bond Future		9.0147	97.0163		9.0140	97.0206	0.008	0.0000	0.0000
2026/07/21	2037	05/08/2027	9.05	Call	Bond Future		3520.1800	3.5202		3517.9800	3.5180	0.062	0.0000	0.0000
2026/07/21	2037	05/08/2027	9.05	Put	Bond Future		3303.6500	3.3037		3297.1400	3.2971	0.197	0.0000	0.0000
2026/07/21	2038	06/08/2026			Bond Future		160.8589	160.8589		160.9043	160.9043	0.028	0.0000	0.0000
2026/07/21	2038	06/08/2026	144.72	Call	Bond Future		16138.8800	16.1389		16184.3400	16.1843	0.282	0.0000	0.0000
2026/07/21	2038	06/08/2026	144.72	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2038	05/11/2026			Bond Future		163.8333	163.8333		163.8795	163.8795	0.028	0.0000	0.0000
2026/07/21	2038	05/11/2026	146.31	Call	Bond Future		17523.2500	17.5233		17569.4600	17.5695	0.264	0.0000	0.0000
2026/07/21	2038	05/11/2026	146.31	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2038	04/02/2027			Bond Future		164.7026	164.7026		164.7493	164.7493	0.028	0.0000	0.0000
2026/07/21	2038	04/02/2027	153.83	Call	Bond Future		10872.6000	10.8726		10919.3200	10.9193	0.430	0.0000	0.0000
2026/07/21	2038	04/02/2027	153.83	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2038	06/05/2027			Bond Future		167.8927	167.8927		167.9404	167.9404	0.028	0.0000	0.0000
2026/07/21	2038	06/05/2027	166.10	Call	Bond Future		1792.6500	1.7927		1840.4200	1.8404	2.665	0.0000	0.0000
2026/07/21	2038	06/05/2027	166.10	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2038	05/08/2027			Bond Future		168.8425	168.8425		168.8910	168.8910	0.029	0.0000	0.0000
2026/07/21	2038	05/08/2027	169.13	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2038	05/08/2027	169.13	Put	Bond Future		287.5200	0.2875		239.0200	0.2390	16.868	0.0000	0.0000
2026/07/21	2040	06/08/2026			Bond Future		9.1118	99.4297		9.1263	99.3195	0.159	0.0000	0.0000
2026/07/21	2040	06/08/2026	12.19	Call	Bond Future		19995.8300	19.9958		19885.6100	19.8856	0.551	0.0000	0.0000
2026/07/21	2040	06/08/2026	12.19	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2040	06/08/2026	9.20	Call	Bond Future		1425.9800	1.4260		1329.3500	1.3294	6.776	0.0000	0.0000
2026/07/21	2040	06/08/2026	9.20	Put	Bond Future		757.1200	0.7571		770.7100	0.7707	1.795	0.0000	0.0000
2026/07/21	2040	05/11/2026			Bond Future		9.1618	101.2439		9.1768	101.1316	0.163	0.0000	0.0000
2026/07/21	2040	05/11/2026	11.06	Call	Bond Future		13096.5000	13.0965		12985.6700	12.9857	0.846	0.0000	0.0000
2026/07/21	2040	05/11/2026	11.06	Put	Bond Future		178.1600	0.1782		179.6400	0.1796	0.831	0.0000	0.0000
2026/07/21	2040	05/11/2026	11.27	Call	Bond Future		14311.9600	14.3120		14200.4700	14.2005	0.779	0.0000	0.0000
2026/07/21	2040	05/11/2026	11.27	Put	Bond Future		116.0900	0.1161		116.9100	0.1169	0.706	0.0000	0.0000
2026/07/21	2040	05/11/2026	10.67	Call	Bond Future		10773.5400	10.7735		10664.6600	10.6647	1.011	0.0000	0.0000
2026/07/21	2040	05/11/2026	10.67	Put	Bond Future		303.0700	0.3031		306.5000	0.3065	1.132	0.0000	0.0000
2026/07/21	2040	05/11/2026	9.91	Put	Bond Future		842.3500	0.8424		856.2700	0.8563	1.653	0.0000	0.0000
2026/07/21	2040	05/11/2026	9.91	Call	Bond Future		6245.4500	6.2455		6147.0600	6.1471	1.575	0.0000	0.0000
2026/07/21	2040	04/02/2027	10.17	Call	Bond Future		7941.4200	7.9414		7844.6000	7.8446	1.219	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	
2026/07/21	2040	04/02/2027	10.17 Put	Bond Future	1178.4200	1.1784	1196.0700	1.1961	1.498	0.0000	0.0000
2026/07/21	2040	04/02/2027	9.67 Call	Bond Future	5249.2500	5.2493	5164.9800	5.1650	1.605	0.0000	0.0000
2026/07/21	2040	04/02/2027	9.67 Put	Bond Future	1921.0200	1.9210	1951.2200	1.9512	1.572	0.0000	0.0000
2026/07/21	2040	04/02/2027	8.78 Put	Bond Future	4871.8800	4.8719	4940.4900	4.9405	1.408	0.0000	0.0000
2026/07/21	2040	04/02/2027	8.78 Call	Bond Future	1621.7700	1.6218	1575.9100	1.5759	2.828	0.0000	0.0000
2026/07/21	2040	04/02/2027		Bond Future	9.2093	98.6531	9.2248	98.5386	0.168	0.0000	0.0000
2026/07/21	2040	04/02/2027	9.93 Call	Bond Future	6621.4800	6.6215	6529.9000	6.5299	1.383	0.0000	0.0000
2026/07/21	2040	04/02/2027	9.93 Put	Bond Future	1484.8000	1.4848	1507.6900	1.5077	1.542	0.0000	0.0000
2026/07/21	2040	06/05/2027		Bond Future	9.2599	100.5411	9.2760	100.4245	0.173	0.0000	0.0000
2026/07/21	2040	06/05/2027	8.88 Call	Bond Future	2281.7200	2.2817	2230.7000	2.2307	2.236	0.0000	0.0000
2026/07/21	2040	06/05/2027	8.88 Put	Bond Future	5106.5800	5.1066	5172.2300	5.1722	1.286	0.0000	0.0000
2026/07/21	2040	05/08/2027		Bond Future	9.3150	97.9684	9.3316	97.8497	0.178	0.0000	0.0000
2026/07/21	2040	05/08/2027	9.33 Call	Bond Future	4126.5700	4.1266	4059.1400	4.0591	1.634	0.0000	0.0000
2026/07/21	2040	05/08/2027	9.33 Put	Bond Future	4018.8900	4.0189	4070.2400	4.0702	1.278	0.0000	0.0000
2026/07/21	2043	06/08/2026		Bond Future	124.4634	124.4634	124.4982	124.4982	0.028	0.0000	0.0000
2026/07/21	2043	06/08/2026	110.88 Call	Bond Future	13583.3702	13.5834	13618.2401	13.6182	0.257	0.0000	0.0000
2026/07/21	2043	06/08/2026	110.88 Put	Bond Future	0.0002	0.0000	0.0001	0.0000	60.000	0.0000	0.0000
2026/07/21	2043	05/11/2026		Bond Future	126.7647	126.7647	126.8002	126.8002	0.028	0.0000	0.0000
2026/07/21	2043	05/11/2026	112.84 Call	Bond Future	13933.8960	13.9339	13968.8286	13.9688	0.251	0.0000	0.0000
2026/07/21	2043	05/11/2026	112.84 Put	Bond Future	9.1660	0.0092	8.6186	0.0086	5.972	0.0000	0.0000
2026/07/21	2043	04/02/2027		Bond Future	126.2472	126.2472	126.2828	126.2828	0.028	0.0000	0.0000
2026/07/21	2043	04/02/2027	117.63 Call	Bond Future	8946.3042	8.9463	8975.4908	8.9755	0.326	0.0000	0.0000
2026/07/21	2043	04/02/2027	117.63 Put	Bond Future	329.1342	0.3291	322.6708	0.3227	1.964	0.0000	0.0000
2026/07/21	2043	06/05/2027		Bond Future	128.6923	128.6923	128.7287	128.7287	0.028	0.0000	0.0000
2026/07/21	2043	06/05/2027	127.48 Call	Bond Future	3853.0620	3.8531	3868.4388	3.8684	0.399	0.0000	0.0000
2026/07/21	2043	06/05/2027	127.48 Put	Bond Future	2640.7420	2.6407	2619.7388	2.6197	0.795	0.0000	0.0000
2026/07/21	2043	05/08/2027		Bond Future	128.1856	128.1856	128.2224	128.2224	0.029	0.0000	0.0000
2026/07/21	2043	05/08/2027	129.56 Call	Bond Future	2884.4369	2.8844	2896.5147	2.8965	0.419	0.0000	0.0000
2026/07/21	2043	05/08/2027	129.56 Put	Bond Future	4258.8169	4.2588	4234.0947	4.2341	0.580	0.0000	0.0000
2026/07/21	2044	06/08/2026	9.25 Call	Bond Future	1259.8800	1.2599	1183.7300	1.1837	6.044	0.0000	0.0000
2026/07/21	2044	06/08/2026	9.25 Put	Bond Future	1061.6500	1.0617	1064.3500	1.0644	0.254	0.0000	0.0000
2026/07/21	2044	06/08/2026	9.00 Call	Bond Future	411.2400	0.4112	366.0900	0.3661	10.979	0.0000	0.0000
2026/07/21	2044	06/08/2026	9.00 Put	Bond Future	2323.7100	2.3237	2357.4100	2.3574	1.450	0.0000	0.0000
2026/07/21	2044	06/08/2026		Bond Future	9.2262	96.1861	9.2356	96.1073	0.103	0.0000	0.0000
2026/07/21	2044	06/08/2026	12.42 Call	Bond Future	21856.5400	21.8565	21777.6900	21.7777	0.361	0.0000	0.0000
2026/07/21	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2044	06/08/2026	9.75 Call	Bond Future	4358.8200	4.3588	4271.2300	4.2712	2.009	0.0000	0.0000
2026/07/21	2044	06/08/2026	9.75 Put	Bond Future	139.8900	0.1399	131.1500	0.1312	6.248	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	
2026/07/21	2044	05/11/2026	9.50 Call	Bond Future	3794.2900	3.7943	3732.3500	3.7324	1.632	0.0000	0.0000
2026/07/21	2044	05/11/2026	9.50 Put	Bond Future	1954.9700	1.9550	1973.3700	1.9734	0.941	0.0000	0.0000
2026/07/21	2044	05/11/2026		Bond Future	9.2734	97.9411	9.2832	97.8607	0.105	0.0000	0.0000
2026/07/21	2044	05/11/2026	11.34 Call	Bond Future	15110.7100	15.1107	15029.8400	15.0298	0.535	0.0000	0.0000
2026/07/21	2044	05/11/2026	11.34 Put	Bond Future	142.6400	0.1426	142.1100	0.1421	0.372	0.0000	0.0000
2026/07/21	2044	04/02/2027		Bond Future	9.3184	95.4130	9.3285	95.3310	0.108	0.0000	0.0000
2026/07/21	2044	04/02/2027	10.18 Call	Bond Future	8115.1100	8.1151	8044.5000	8.0445	0.870	0.0000	0.0000
2026/07/21	2044	04/02/2027	10.18 Put	Bond Future	1471.0500	1.4711	1482.3700	1.4824	0.770	0.0000	0.0000
2026/07/21	2044	06/05/2027		Bond Future	9.3659	97.2391	9.3763	97.1555	0.111	0.0000	0.0000
2026/07/21	2044	06/05/2027	9.08 Call	Bond Future	2897.6000	2.8976	2855.4900	2.8555	1.453	0.0000	0.0000
2026/07/21	2044	06/05/2027	9.08 Put	Bond Future	5240.4200	5.2404	5281.8600	5.2819	0.791	0.0000	0.0000
2026/07/21	2044	05/08/2027		Bond Future	9.4171	94.7279	9.4278	94.6430	0.114	0.0000	0.0000
2026/07/21	2044	05/08/2027	9.44 Call	Bond Future	4664.0800	4.6641	4613.1500	4.6132	1.092	0.0000	0.0000
2026/07/21	2044	05/08/2027	9.44 Put	Bond Future	4482.6500	4.4827	4516.6700	4.5167	0.759	0.0000	0.0000
2026/07/21	2046	06/08/2026		Bond Future	144.0949	144.0949	144.1356	144.1356	0.028	0.0000	0.0000
2026/07/21	2046	06/08/2026	122.38 Call	Bond Future	21714.9400	21.7149	21755.5500	21.7556	0.187	0.0000	0.0000
2026/07/21	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2046	05/11/2026		Bond Future	144.3975	144.3975	144.4388	144.4388	0.029	0.0000	0.0000
2026/07/21	2046	05/11/2026	125.48 Call	Bond Future	18917.4900	18.9175	18958.8200	18.9588	0.218	0.0000	0.0000
2026/07/21	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2046	04/02/2027		Bond Future	147.1670	147.1670	147.2088	147.2088	0.028	0.0000	0.0000
2026/07/21	2046	04/02/2027	131.09 Call	Bond Future	16076.9800	16.0770	16118.8100	16.1188	0.260	0.0000	0.0000
2026/07/21	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2046	06/05/2027		Bond Future	147.6029	147.6029	147.6450	147.6450	0.029	0.0000	0.0000
2026/07/21	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2046	06/05/2027	148.99 Put	Bond Future	1387.1400	1.3871	1345.0200	1.3450	3.036	0.0000	0.0000
2026/07/21	2046	05/08/2027		Bond Future	150.4815	150.4815	150.5246	150.5246	0.029	0.0000	0.0000
2026/07/21	2046	05/08/2027	149.17 Call	Bond Future	1311.4500	1.3115	1354.5500	1.3546	3.286	0.0000	0.0000
2026/07/21	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2050	06/08/2026		Bond Future	146.5850	146.5850	144.4191	144.4191	1.478	0.0000	0.0000
2026/07/21	2050	06/08/2026	123.27 Call	Bond Future	23315.0300	23.3150	21149.1400	21.1491	9.290	0.0000	0.0000
2026/07/21	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2050	05/11/2026		Bond Future	149.2957	149.2957	147.0895	147.0895	1.478	0.0000	0.0000
2026/07/21	2050	05/11/2026	123.84 Call	Bond Future	25455.6900	25.4557	23249.5000	23.2495	8.667	0.0000	0.0000
2026/07/21	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	2050	04/02/2027		Bond Future	149.6291	149.6291	147.3805	147.3805	1.503	0.0000	0.0000
2026/07/21	2050	04/02/2027	132.39 Call	Bond Future	17239.1400	17.2391	14990.5100	14.9905	13.044	0.0000	0.0000
2026/07/21	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
2026/07/21	2050	06/05/2027		Bond Future	152.5273	152.5273	150.2351	150.2351	1.503	0.0000
2026/07/21	2050	06/05/2027	150.46 Call	Bond Future	2067.3100	2.0673	0.0000	0.0000	(100.000)	0.0000
2026/07/21	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	224.9100	0.2249	100.000	0.0000
2026/07/21	2050	05/08/2027		Bond Future	152.9135	152.9135	150.5762	150.5762	1.529	0.0000
2026/07/21	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	2050	05/08/2027	152.97 Put	Bond Future	56.4600	0.0565	2393.8300	2.3938	4,139.869	0.0000
2026/07/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	AL37	06/08/2026		Index Future	1290.7000	1290.7000	1290.5250	1290.5250	0.014	0.0000
2026/07/21	AL37	05/11/2026		Index Future	1314.5080	1314.5080	1314.3290	1314.3290	0.014	0.0000
2026/07/21	AL37	04/02/2027		Index Future	1339.4030	1339.4030	1339.2200	1339.2200	0.014	0.0000
2026/07/21	AL37	06/05/2027		Index Future	1365.0410	1365.0410	1364.8550	1364.8550	0.014	0.0000
2026/07/21	AL37	05/08/2027		Index Future	1391.0950	1391.0950	1390.9070	1390.9070	0.014	0.0000
2026/07/21	AL7T	06/08/2026		Index Future	1677.3020	1677.3020	1677.6240	1677.6240	0.019	0.0000
2026/07/21	AL7T	05/11/2026		Index Future	1708.2420	1708.2420	1708.5690	1708.5690	0.019	0.0000
2026/07/21	AL7T	04/02/2027		Index Future	1740.5940	1740.5940	1740.9260	1740.9260	0.019	0.0000
2026/07/21	AL7T	06/05/2027		Index Future	1773.9110	1773.9110	1774.2500	1774.2500	0.019	0.0000
2026/07/21	AL7T	05/08/2027		Index Future	1807.7680	1807.7680	1808.1160	1808.1160	0.019	0.0000
2026/07/21	ALBI	06/08/2026		Index Future	1416.7430	1416.7430	1416.2450	1416.2450	0.035	0.0000
2026/07/21	ALBI	05/11/2026		Index Future	1442.8770	1442.8770	1442.3690	1442.3690	0.035	0.0000
2026/07/21	ALBI	04/02/2027		Index Future	1470.2030	1470.2030	1469.6850	1469.6850	0.035	0.0000
2026/07/21	ALBI	06/05/2027		Index Future	1498.3450	1498.3450	1497.8160	1497.8160	0.035	0.0000
2026/07/21	ALBI	05/08/2027		Index Future	1526.9430	1526.9430	1526.4060	1526.4060	0.035	0.0000
2026/07/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	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
2026/07/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/07/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/21	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
2026/07/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/21	ES33	06/08/2026		Bond Future	8.9998	95.3056	8.9940	95.3341	0.064	0.0000
2026/07/21	ES33	06/08/2026	12.02 Call	Bond Future	13436.9900	13.4370	13465.4100	13.4654	0.212	0.0000
2026/07/21	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES33	05/11/2026		Bond Future	9.0678	93.2747	9.0618	93.3036	0.067	0.0000
2026/07/21	ES33	05/11/2026	10.83 Call	Bond Future	7946.3400	7.9463	7975.2500	7.9753	0.364	0.0000
2026/07/21	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES33	04/02/2027		Bond Future	9.1355	95.0638	9.1291	95.0932	0.070	0.0000
2026/07/21	ES33	04/02/2027	9.70 Call	Bond Future	2567.2100	2.5672	2596.6100	2.5966	1.145	0.0000
2026/07/21	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES33	06/05/2027		Bond Future	9.1997	93.1094	9.1930	93.1394	0.073	0.0000
2026/07/21	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES33	06/05/2027	8.80 Put	Bond Future	1815.9500	1.8160	1785.9200	1.7859	1.654	0.0000
2026/07/21	ES33	05/08/2027		Bond Future	9.2691	94.9243	9.2621	94.9550	0.076	0.0000
2026/07/21	ES33	05/08/2027	9.27 Call	Bond Future	3.8300	0.0038	34.5600	0.0346	802.350	0.0000
2026/07/21	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES42	06/08/2026		Bond Future	9.5484	94.0660	9.5578	93.9951	0.098	0.0000
2026/07/21	ES42	06/08/2026	12.65 Call	Bond Future	19591.6600	19.5917	19520.7300	19.5207	0.362	0.0000
2026/07/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES42	05/11/2026		Bond Future	9.6075	91.5413	9.6172	91.4691	0.101	0.0000
2026/07/21	ES42	05/11/2026	11.66 Call	Bond Future	13576.4800	13.5765	13504.2600	13.5043	0.532	0.0000
2026/07/21	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES42	04/02/2027		Bond Future	9.6640	93.2972	9.6740	93.2235	0.104	0.0000
2026/07/21	ES42	04/02/2027	10.29 Call	Bond Future	4437.3200	4.4373	4363.6100	4.3636	1.661	0.0000
2026/07/21	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES42	06/05/2027		Bond Future	9.7211	90.8397	9.7314	90.7646	0.107	0.0000
2026/07/21	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	ES42	06/05/2027	9.33 Put	Bond Future	2902.6800	2.9027	2977.7800	2.9778	2.587	0.0000
2026/07/21	ES42	05/08/2027		Bond Future	9.7801	92.6096	9.7907	92.5332	0.109	0.0000
2026/07/21	ES42	05/08/2027	9.84 Call	Bond Future	427.6000	0.4276	351.2100	0.3512	17.865	0.0000
2026/07/21	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	GOVI	06/08/2026		GOVI	1389.9480	1389.9480	1389.4470	1389.4470	0.036	0.0000
2026/07/21	GOVI	06/08/2026	1,189. Call 00	GOVI	2009480.0000	200.9480	2004470.0000	200.4470	0.249	0.0000
2026/07/21	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/21	GOVI	05/11/2026		GOVI	1415.5870	1415.5870	1415.0760	1415.0760	0.036	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	
2026/07/21	GOVI	05/11/2026	1,277. Call 00	GOVI	1385870.0000	138.5870	1380760.0000	138.0760	0.369	0.0000	0.0000
2026/07/21	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	GOVI	04/02/2027		GOVI	1442.3960	1442.3960	1441.8750	1441.8750	0.036	0.0000	0.0000
2026/07/21	GOVI	04/02/2027	1,369. Call 00	GOVI	733960.0000	73.3960	728750.0000	72.8750	0.710	0.0000	0.0000
2026/07/21	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	GOVI	06/05/2027		GOVI	1470.0050	1470.0050	1469.4750	1469.4750	0.036	0.0000	0.0000
2026/07/21	GOVI	06/05/2027	1,427. Call 00	GOVI	430050.0000	43.0050	424750.0000	42.4750	1.232	0.0000	0.0000
2026/07/21	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	GOVI	05/08/2027		GOVI	1498.0630	1498.0630	1497.5230	1497.5230	0.036	0.0000	0.0000
2026/07/21	GOVI	05/08/2027	1,465. Call 00	GOVI	330630.0000	33.0630	325230.0000	32.5230	1.633	0.0000	0.0000
2026/07/21	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/21	I258	06/08/2026		Bond Future	134.3928	134.3928	134.4300	134.4300	0.028	0.0000	0.0000
2026/07/21	I258	06/08/2026	112.95 Call	Bond Future	21442.7801	21.4428	21479.9700	21.4800	0.173	0.0000	0.0000
2026/07/21	I258	06/08/2026	112.95 Put	Bond Future	0.0001	0.0000	0.0000	0.0000	60.000	0.0000	0.0000
2026/07/21	I258	05/11/2026		Bond Future	136.8779	136.8779	136.9154	136.9154	0.027	0.0000	0.0000
2026/07/21	I258	05/11/2026	114.95 Call	Bond Future	21938.5653	21.9386	21975.5162	21.9755	0.168	0.0000	0.0000
2026/07/21	I258	05/11/2026	114.95 Put	Bond Future	10.6953	0.0107	10.0962	0.0101	5.602	0.0000	0.0000
2026/07/21	I258	04/02/2027		Bond Future	136.5542	136.5542	136.5920	136.5920	0.028	0.0000	0.0000
2026/07/21	I258	04/02/2027	118.90 Call	Bond Future	17860.2195	17.8602	17893.8685	17.8939	0.188	0.0000	0.0000
2026/07/21	I258	04/02/2027	118.90 Put	Bond Future	206.0495	0.2060	201.8285	0.2018	2.049	0.0000	0.0000
2026/07/21	I258	06/05/2027		Bond Future	139.1989	139.1989	139.2377	139.2377	0.028	0.0000	0.0000
2026/07/21	I258	06/05/2027	134.78 Call	Bond Future	7682.6712	7.6827	7699.4959	7.6995	0.219	0.0000	0.0000
2026/07/21	I258	06/05/2027	134.78 Put	Bond Future	3263.7612	3.2638	3241.8459	3.2418	0.671	0.0000	0.0000
2026/07/21	I258	05/08/2027		Bond Future	138.8973	138.8973	138.9365	138.9365	0.028	0.0000	0.0000
2026/07/21	I258	05/08/2027	138.93 Call	Bond Future	5677.1445	5.6771	5690.0779	5.6901	0.228	0.0000	0.0000
2026/07/21	I258	05/08/2027	138.93 Put	Bond Future	5709.8845	5.7099	5683.5879	5.6836	0.461	0.0000	0.0000
2026/07/21	IGOV	06/08/2026		Index Future	453.1610	453.1610	451.9820	451.9820	0.260	0.0000	0.0000
2026/07/21	IGOV	05/11/2026		Index Future	461.6330	461.6330	460.4310	460.4310	0.260	0.0000	0.0000
2026/07/21	IGOV	04/02/2027		Index Future	470.4860	470.4860	469.2610	469.2610	0.260	0.0000	0.0000
2026/07/21	IGOV	06/05/2027		Index Future	479.5990	479.5990	478.3510	478.3510	0.260	0.0000	0.0000
2026/07/21	IGOV	05/08/2027		Index Future	488.8590	488.8590	487.5870	487.5870	0.260	0.0000	0.0000
2026/07/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000

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2026/07/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2026/07/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2026/07/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2026/07/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2026/07/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2026/07/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2026/07/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2026/07/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2026/07/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2026/07/21	R033	06/08/2026		Bond Future	8.3659	111.8333	8.3704	111.8096	0.054	0.0000	0.0000
2026/07/21	R033	06/08/2026	10.25 Call	Bond Future	9379.0800	9.3791	9355.3500	9.3554	0.253	0.0000	0.0000
2026/07/21	R033	06/08/2026	10.25 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/07/21	R033	05/11/2026		Bond Future	8.4123	108.8323	8.4170	108.8080	0.056	0.0000	0.0000
2026/07/21	R033	05/11/2026	9.33 Call	Bond Future	4956.1300	4.9561	4930.4200	4.9304	0.519	0.0000	0.0000
2026/07/21	R033	05/11/2026	9.33 Put	Bond Future	400.7300	0.4007	399.2500	0.3993	0.369	0.0000	0.0000
2026/07/21	R033	04/02/2027		Bond Future	8.4535	110.8939	8.4586	110.8691	0.060	0.0000	0.0000
2026/07/21	R033	04/02/2027	8.65 Call	Bond Future	2550.8900	2.5509	2531.4100	2.5314	0.764	0.0000	0.0000
2026/07/21	R033	04/02/2027	8.65 Put	Bond Future	1587.9300	1.5879	1593.2400	1.5932	0.334	0.0000	0.0000
2026/07/21	R033	06/05/2027		Bond Future	8.4930	107.9731	8.4983	107.9479	0.063	0.0000	0.0000
2026/07/21	R033	06/05/2027	7.93 Call	Bond Future	1031.4900	1.0315	1020.4200	1.0204	1.073	0.0000	0.0000
2026/07/21	R033	06/05/2027	7.93 Put	Bond Future	3751.8000	3.7518	3765.9800	3.7660	0.378	0.0000	0.0000
2026/07/21	R033	05/08/2027		Bond Future	8.5368	110.0533	8.5424	110.0278	0.065	0.0000	0.0000
2026/07/21	R033	05/08/2027	8.54 Call	Bond Future	2449.3200	2.4493	2433.0600	2.4331	0.664	0.0000	0.0000
2026/07/21	R033	05/08/2027	8.54 Put	Bond Future	2434.6700	2.4347	2443.9600	2.4440	0.382	0.0000	0.0000
2026/07/21	R035	06/08/2026	7.70 Put	Bond Future	5322.9200	5.3229	5288.7900	5.2888	0.641	0.0000	0.0000
2026/07/21	R035	06/08/2026	7.70 Call	Bond Future	1.7500	0.0018	1.3600	0.0014	22.286	0.0000	0.0000
2026/07/21	R035	06/08/2026	7.90 Put	Bond Future	4048.9600	4.0490	4013.5500	4.0136	0.875	0.0000	0.0000
2026/07/21	R035	06/08/2026	7.90 Call	Bond Future	11.1200	0.0111	9.4500	0.0095	15.018	0.0000	0.0000
2026/07/21	R035	06/08/2026	8.34 Call	Bond Future	290.8000	0.2908	281.0600	0.2811	3.349	0.0000	0.0000
2026/07/21	R035	06/08/2026	8.34 Put	Bond Future	1574.1900	1.5742	1530.7100	1.5307	2.762	0.0000	0.0000
2026/07/21	R035	06/08/2026	7.95 Put	Bond Future	3737.0200	3.7370	3701.0300	3.7010	0.963	0.0000	0.0000
2026/07/21	R035	06/08/2026	7.95 Call	Bond Future	16.9200	0.0169	14.6700	0.0147	13.298	0.0000	0.0000
2026/07/21	R035	06/08/2026	8.29 Put	Bond Future	1807.9700	1.8080	1765.0800	1.7651	2.372	0.0000	0.0000
2026/07/21	R035	06/08/2026	8.29 Call	Bond Future	216.2700	0.2163	207.1200	0.2071	4.231	0.0000	0.0000
2026/07/21	R035	06/08/2026	8.79 Put	Bond Future	305.5700	0.3056	278.1300	0.2781	8.980	0.0000	0.0000
2026/07/21	R035	06/08/2026	8.79 Call	Bond Future	1744.3300	1.7443	1750.6300	1.7506	0.361	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.39 Call	Bond Future	4941.5200	4.9415	4971.6900	4.9717	0.611	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
2026/07/21	R035	06/08/2026	9.39 Put	Bond Future	16.3100	0.0163	12.7400	0.0127	21.888	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.71 Call	Bond Future	6723.1500	6.7232	6756.0700	6.7561	0.490	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.71 Put	Bond Future	2.7900	0.0028	1.9700	0.0020	29.391	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.21 Call	Bond Future	3937.5200	3.9375	3963.8600	3.9639	0.669	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.21 Put	Bond Future	41.5000	0.0415	34.1000	0.0341	17.831	0.0000	0.0000
2026/07/21	R035	06/08/2026	8.71 Put	Bond Future	428.5600	0.4286	396.2300	0.3962	7.544	0.0000	0.0000
2026/07/21	R035	06/08/2026	8.71 Call	Bond Future	1390.2300	1.3902	1391.6400	1.3916	0.101	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.72 Call	Bond Future	6778.3900	6.7784	6811.3500	6.8114	0.486	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.72 Put	Bond Future	2.6300	0.0026	1.8500	0.0019	29.658	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.22 Put	Bond Future	39.4400	0.0394	32.3300	0.0323	18.027	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.22 Call	Bond Future	3993.0000	3.9930	4019.6300	4.0196	0.667	0.0000	0.0000
2026/07/21	R035	06/08/2026	10.13 Call	Bond Future	9011.4300	9.0114	9045.0700	9.0451	0.373	0.0000	0.0000
2026/07/21	R035	06/08/2026	10.13 Put	Bond Future	0.2500	0.0003	0.1500	0.0002	40.000	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.63 Call	Bond Future	6280.0600	6.2801	6312.6000	6.3126	0.518	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.63 Put	Bond Future	4.3900	0.0044	3.1900	0.0032	27.335	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.13 Put	Bond Future	62.1000	0.0621	52.1500	0.0522	16.023	0.0000	0.0000
2026/07/21	R035	06/08/2026	9.13 Call	Bond Future	3496.1400	3.4961	3519.9300	3.5199	0.680	0.0000	0.0000
2026/07/21	R035	06/08/2026	10.22 Call	Bond Future	9492.8000	9.4928	9526.4800	9.5265	0.355	0.0000	0.0000
2026/07/21	R035	06/08/2026	10.22 Put	Bond Future	0.1500	0.0002	0.0900	0.0001	40.000	0.0000	0.0000
2026/07/21	R035	06/08/2026		Bond Future	8.5502	105.9128	8.5447	105.9465	0.065	0.0000	0.0000
2026/07/21	R035	06/08/2026	11.06 Call	Bond Future	13832.0100	13.8320	13865.7500	13.8658	0.244	0.0000	0.0000
2026/07/21	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R035	05/11/2026		Bond Future	8.5971	103.3439	8.5913	103.3782	0.067	0.0000	0.0000
2026/07/21	R035	05/11/2026	10.03 Call	Bond Future	8250.9700	8.2510	8278.5600	8.2786	0.334	0.0000	0.0000
2026/07/21	R035	05/11/2026	10.03 Put	Bond Future	215.5500	0.2156	208.9000	0.2089	3.085	0.0000	0.0000
2026/07/21	R035	05/11/2026	9.80 Call	Bond Future	7105.5300	7.1055	7131.2600	7.1313	0.362	0.0000	0.0000
2026/07/21	R035	05/11/2026	9.80 Put	Bond Future	302.9000	0.3029	294.3900	0.2944	2.810	0.0000	0.0000
2026/07/21	R035	05/11/2026	9.30 Call	Bond Future	4688.0700	4.6881	4708.1900	4.7082	0.429	0.0000	0.0000
2026/07/21	R035	05/11/2026	9.30 Put	Bond Future	639.1800	0.6392	625.0600	0.6251	2.209	0.0000	0.0000
2026/07/21	R035	05/11/2026	8.80 Put	Bond Future	1346.0400	1.3460	1324.2400	1.3242	1.620	0.0000	0.0000
2026/07/21	R035	05/11/2026	8.80 Call	Bond Future	2536.6100	2.5366	2549.0500	2.5491	0.490	0.0000	0.0000
2026/07/21	R035	05/11/2026	8.97 Call	Bond Future	3218.4600	3.2185	3233.7000	3.2337	0.474	0.0000	0.0000
2026/07/21	R035	05/11/2026	8.97 Put	Bond Future	1044.0500	1.0441	1025.0500	1.0251	1.820	0.0000	0.0000
2026/07/21	R035	05/11/2026	8.47 Call	Bond Future	1429.1400	1.4291	1436.1400	1.4361	0.490	0.0000	0.0000
2026/07/21	R035	05/11/2026	8.47 Put	Bond Future	2184.5000	2.1845	2157.2600	2.1573	1.247	0.0000	0.0000
2026/07/21	R035	05/11/2026	7.97 Put	Bond Future	4244.7300	4.2447	4211.7500	4.2118	0.777	0.0000	0.0000
2026/07/21	R035	05/11/2026	7.97 Call	Bond Future	447.4900	0.4475	448.7500	0.4488	0.282	0.0000	0.0000
2026/07/21	R035	04/02/2027	7.70 Put	Bond Future	6085.5700	6.0856	6053.0700	6.0531	0.534	0.0000	0.0000
2026/07/21	R035	04/02/2027	7.70 Call	Bond Future	468.1200	0.4681	470.4600	0.4705	0.500	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
2026/07/21	R035	04/02/2027	8.20 Put	Bond Future	3720.7700	3.7208	3692.4600	3.6925	0.761	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.20 Call	Bond Future	1136.9100	1.1369	1143.4400	1.1434	0.574	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.85 Call	Bond Future	3033.5500	3.0336	3048.2800	3.0483	0.486	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.85 Put	Bond Future	1836.5700	1.8366	1816.4600	1.8165	1.095	0.0000	0.0000
2026/07/21	R035	04/02/2027		Bond Future	8.6409	105.3014	8.6348	105.3363	0.070	0.0000	0.0000
2026/07/21	R035	04/02/2027	9.02 Call	Bond Future	3684.2500	3.6843	3701.0600	3.7011	0.456	0.0000	0.0000
2026/07/21	R035	04/02/2027	9.02 Put	Bond Future	1527.7200	1.5277	1509.6900	1.5097	1.180	0.0000	0.0000
2026/07/21	R035	04/02/2027	7.86 Put	Bond Future	5255.6000	5.2556	5224.1200	5.2241	0.599	0.0000	0.0000
2026/07/21	R035	04/02/2027	7.86 Call	Bond Future	621.0700	0.6211	624.4300	0.6244	0.541	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.36 Put	Bond Future	3134.4900	3.1345	3108.0800	3.1081	0.843	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.36 Call	Bond Future	1498.0700	1.4981	1506.5000	1.5065	0.563	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.67 Call	Bond Future	2402.3700	2.4024	2414.7900	2.4148	0.517	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.67 Put	Bond Future	2234.4500	2.2345	2212.0300	2.2120	1.003	0.0000	0.0000
2026/07/21	R035	04/02/2027	9.43 Call	Bond Future	5418.9300	5.4189	5440.0800	5.4401	0.390	0.0000	0.0000
2026/07/21	R035	04/02/2027	9.43 Put	Bond Future	996.5100	0.9965	982.8200	0.9828	1.374	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.93 Call	Bond Future	3333.8100	3.3338	3349.5300	3.3495	0.472	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.93 Put	Bond Future	1683.7900	1.6838	1664.6700	1.6647	1.136	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.43 Put	Bond Future	2903.5200	2.9035	2877.9900	2.8780	0.879	0.0000	0.0000
2026/07/21	R035	04/02/2027	8.43 Call	Bond Future	1678.1200	1.6781	1687.4300	1.6874	0.555	0.0000	0.0000
2026/07/21	R035	06/05/2027	7.86 Put	Bond Future	5607.3200	5.6073	5576.9800	5.5770	0.541	0.0000	0.0000
2026/07/21	R035	06/05/2027	7.86 Call	Bond Future	865.0200	0.8650	870.1900	0.8702	0.598	0.0000	0.0000
2026/07/21	R035	06/05/2027	8.36 Put	Bond Future	3581.5200	3.5815	3556.0200	3.5560	0.712	0.0000	0.0000
2026/07/21	R035	06/05/2027	8.36 Call	Bond Future	1769.4200	1.7694	1779.4300	1.7794	0.566	0.0000	0.0000
2026/07/21	R035	06/05/2027	8.78 Call	Bond Future	3003.0900	3.0031	3017.8800	3.0179	0.492	0.0000	0.0000
2026/07/21	R035	06/05/2027	8.78 Put	Bond Future	2433.4600	2.4335	2412.7400	2.4127	0.851	0.0000	0.0000
2026/07/21	R035	06/05/2027		Bond Future	8.6784	102.8120	8.6721	102.8476	0.073	0.0000	0.0000
2026/07/21	R035	06/05/2027	8.25 Call	Bond Future	1509.4100	1.5094	1518.2100	1.5182	0.583	0.0000	0.0000
2026/07/21	R035	06/05/2027	8.25 Put	Bond Future	3957.1800	3.9572	3930.4700	3.9305	0.675	0.0000	0.0000
2026/07/21	R035	05/08/2027		Bond Future	8.7195	104.7933	8.7129	104.8296	0.076	0.0000	0.0000
2026/07/21	R035	05/08/2027	8.72 Call	Bond Future	2944.4800	2.9445	2959.3200	2.9593	0.504	0.0000	0.0000
2026/07/21	R035	05/08/2027	8.72 Put	Bond Future	2941.8000	2.9418	2920.3500	2.9204	0.729	0.0000	0.0000
2026/07/21	R038	06/08/2026		Bond Future	8.9523	117.6817	8.9517	117.6866	0.007	0.0000	0.0000
2026/07/21	R038	06/08/2026	11.77 Call	Bond Future	19324.8000	19.3248	19329.6400	19.3296	0.025	0.0000	0.0000
2026/07/21	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R038	05/11/2026		Bond Future	9.0060	114.3462	9.0054	114.3512	0.007	0.0000	0.0000
2026/07/21	R038	05/11/2026	10.72 Call	Bond Future	12359.8700	12.3599	12359.9300	12.3599	0.000	0.0000	0.0000
2026/07/21	R038	05/11/2026	10.72 Put	Bond Future	219.5500	0.2196	214.7000	0.2147	2.209	0.0000	0.0000
2026/07/21	R038	04/02/2027		Bond Future	9.0564	116.5123	9.0558	116.5172	0.007	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	
2026/07/21	R038	04/02/2027	9.60 Call	Bond Future	5743.4000	5.7434	5739.1900	5.7392	0.073	0.0000	0.0000
2026/07/21	R038	04/02/2027	9.60 Put	Bond Future	1756.4700	1.7565	1747.3700	1.7474	0.518	0.0000	0.0000
2026/07/21	R038	06/05/2027		Bond Future	9.1058	113.2578	9.1051	113.2628	0.007	0.0000	0.0000
2026/07/21	R038	06/05/2027	8.71 Call	Bond Future	2199.4500	2.1995	2195.6900	2.1957	0.171	0.0000	0.0000
2026/07/21	R038	06/05/2027	8.71 Put	Bond Future	5172.1600	5.1722	5163.3800	5.1634	0.170	0.0000	0.0000
2026/07/21	R038	05/08/2027		Bond Future	9.1585	115.4398	9.1577	115.4450	0.008	0.0000	0.0000
2026/07/21	R038	05/08/2027	9.15 Call	Bond Future	4009.1500	4.0092	4006.5700	4.0066	0.064	0.0000	0.0000
2026/07/21	R038	05/08/2027	9.15 Put	Bond Future	4070.4100	4.0704	4062.5600	4.0626	0.193	0.0000	0.0000
2026/07/21	R053	06/08/2026	8.10 Put	Bond Future	13234.4700	13.2345	13349.2500	13.3493	0.867	0.0000	0.0000
2026/07/21	R053	06/08/2026	8.10 Call	Bond Future	1.1300	0.0011	0.6900	0.0007	38.938	0.0000	0.0000
2026/07/21	R053	06/08/2026	8.60 Put	Bond Future	6493.3900	6.4934	6590.6900	6.5907	1.498	0.0000	0.0000
2026/07/21	R053	06/08/2026	8.60 Call	Bond Future	89.4700	0.0895	71.5500	0.0716	20.029	0.0000	0.0000
2026/07/21	R053	06/08/2026	9.10 Call	Bond Future	1593.0400	1.5930	1487.4500	1.4875	6.628	0.0000	0.0000
2026/07/21	R053	06/08/2026	9.10 Put	Bond Future	1709.7700	1.7098	1719.4000	1.7194	0.563	0.0000	0.0000
2026/07/21	R053	06/08/2026	9.60 Call	Bond Future	5909.7100	5.9097	5781.6300	5.7816	2.167	0.0000	0.0000
2026/07/21	R053	06/08/2026	9.60 Put	Bond Future	228.9600	0.2290	216.1000	0.2161	5.617	0.0000	0.0000
2026/07/21	R053	06/08/2026		Bond Future	9.1097	129.2678	9.1193	129.1526	0.105	0.0000	0.0000
2026/07/21	R053	06/08/2026	12.28 Call	Bond Future	30156.5400	30.1565	30041.3200	30.0413	0.382	0.0000	0.0000
2026/07/21	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R053	05/11/2026		Bond Future	9.1516	125.7657	9.1614	125.6482	0.108	0.0000	0.0000
2026/07/21	R053	05/11/2026	11.21 Call	Bond Future	21226.1000	21.2261	21107.9300	21.1079	0.557	0.0000	0.0000
2026/07/21	R053	05/11/2026	11.21 Put	Bond Future	236.1700	0.2362	235.4300	0.2354	0.313	0.0000	0.0000
2026/07/21	R053	04/02/2027		Bond Future	9.1906	128.1481	9.2007	128.0284	0.110	0.0000	0.0000
2026/07/21	R053	04/02/2027	9.99 Call	Bond Future	11105.7000	11.1057	11003.9100	11.0039	0.917	0.0000	0.0000
2026/07/21	R053	04/02/2027	9.99 Put	Bond Future	2230.8200	2.2308	2248.7800	2.2488	0.805	0.0000	0.0000
2026/07/21	R053	06/05/2027		Bond Future	9.2283	124.7381	9.2387	124.6160	0.113	0.0000	0.0000
2026/07/21	R053	06/05/2027	8.92 Call	Bond Future	4032.9200	4.0329	3972.4500	3.9725	1.499	0.0000	0.0000
2026/07/21	R053	06/05/2027	8.92 Put	Bond Future	7733.2700	7.7333	7794.8400	7.7948	0.796	0.0000	0.0000
2026/07/21	R053	05/08/2027		Bond Future	9.2676	127.1413	9.2784	127.0170	0.116	0.0000	0.0000
2026/07/21	R053	05/08/2027	9.28 Call	Bond Future	6649.1200	6.6491	6574.9200	6.5749	1.116	0.0000	0.0000
2026/07/21	R053	05/08/2027	9.28 Put	Bond Future	6505.7700	6.5058	6555.8200	6.5558	0.769	0.0000	0.0000
2026/07/21	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/07/21	R186	06/08/2026	8.57 Call	Bond Future	23.2100	0.0232	22.5200	0.0225	2.973	0.0000	0.0000
2026/07/21	R186	06/08/2026	8.57 Put	Bond Future	23.2100	0.0232	22.5200	0.0225	2.973	0.0000	0.0000
2026/07/21	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/07/21	R186	05/11/2026	8.12 Call	Bond Future	28.9700	0.0290	28.8400	0.0288	0.449	0.0000	0.0000
2026/07/21	R186	05/11/2026	8.12 Put	Bond Future	28.9700	0.0290	28.8400	0.0288	0.449	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	
2026/07/21	R202	06/08/2026		Bond Future	301.2939	301.2939	301.3780	301.3780	0.028	0.0000	0.0000
2026/07/21	R202	06/08/2026	278.86 Call	Bond Future	22433.8700	22.4339	22518.0000	22.5180	0.375	0.0000	0.0000
2026/07/21	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R202	05/11/2026		Bond Future	306.8650	306.8650	306.9506	306.9506	0.028	0.0000	0.0000
2026/07/21	R202	05/11/2026	280.46 Call	Bond Future	26404.9900	26.4050	26490.5800	26.4906	0.324	0.0000	0.0000
2026/07/21	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R202	04/02/2027		Bond Future	307.1598	307.1598	307.2468	307.2468	0.028	0.0000	0.0000
2026/07/21	R202	04/02/2027	294.73 Call	Bond Future	12429.7700	12.4298	12516.8000	12.5168	0.700	0.0000	0.0000
2026/07/21	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R202	06/05/2027		Bond Future	313.1091	313.1091	313.1979	313.1979	0.028	0.0000	0.0000
2026/07/21	R202	06/05/2027	306.99 Call	Bond Future	6119.1000	6.1191	6207.9000	6.2079	1.451	0.0000	0.0000
2026/07/21	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R202	05/08/2027		Bond Future	313.4954	313.4954	313.5846	313.5846	0.028	0.0000	0.0000
2026/07/21	R202	05/08/2027	312.97 Call	Bond Future	525.3900	0.5254	614.6200	0.6146	16.984	0.0000	0.0000
2026/07/21	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R209	06/08/2026		Bond Future	8.6953	86.5392	8.6897	86.5713	0.064	0.0000	0.0000
2026/07/21	R209	06/08/2026	11.39 Call	Bond Future	13872.6600	13.8727	13904.7600	13.9048	0.231	0.0000	0.0000
2026/07/21	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R209	05/11/2026		Bond Future	8.7396	84.9672	8.7339	84.9998	0.066	0.0000	0.0000
2026/07/21	R209	05/11/2026	10.32 Call	Bond Future	8571.6500	8.5717	8598.3400	8.5983	0.311	0.0000	0.0000
2026/07/21	R209	05/11/2026	10.32 Put	Bond Future	191.5600	0.1916	185.6000	0.1856	3.111	0.0000	0.0000
2026/07/21	R209	04/02/2027		Bond Future	8.7804	86.5766	8.7745	86.6098	0.068	0.0000	0.0000
2026/07/21	R209	04/02/2027	9.28 Call	Bond Future	4078.9300	4.0789	4095.9100	4.0959	0.416	0.0000	0.0000
2026/07/21	R209	04/02/2027	9.28 Put	Bond Future	1357.3300	1.3573	1341.1500	1.3412	1.192	0.0000	0.0000
2026/07/21	R209	04/02/2027	8.96 Call	Bond Future	2879.0000	2.8790	2892.4500	2.8925	0.467	0.0000	0.0000
2026/07/21	R209	04/02/2027	8.96 Put	Bond Future	1887.6100	1.8876	1867.9000	1.8679	1.044	0.0000	0.0000
2026/07/21	R209	04/02/2027	8.03 Put	Bond Future	4966.3800	4.9664	4936.6500	4.9367	0.599	0.0000	0.0000
2026/07/21	R209	04/02/2027	8.03 Call	Bond Future	659.2600	0.6593	662.6900	0.6627	0.520	0.0000	0.0000
2026/07/21	R209	06/05/2027	9.32 Call	Bond Future	4394.6300	4.3946	4412.4500	4.4125	0.405	0.0000	0.0000
2026/07/21	R209	06/05/2027	9.32 Put	Bond Future	1719.7300	1.7197	1703.7000	1.7037	0.932	0.0000	0.0000
2026/07/21	R209	06/05/2027	8.25 Put	Bond Future	4424.7000	4.4247	4397.8800	4.3979	0.606	0.0000	0.0000
2026/07/21	R209	06/05/2027	8.25 Call	Bond Future	1242.3000	1.2423	1249.3300	1.2493	0.566	0.0000	0.0000
2026/07/21	R209	06/05/2027		Bond Future	8.8198	85.0817	8.8136	85.1155	0.070	0.0000	0.0000
2026/07/21	R209	06/05/2027	8.41 Call	Bond Future	1565.7300	1.5657	1574.3200	1.5743	0.549	0.0000	0.0000
2026/07/21	R209	06/05/2027	8.41 Put	Bond Future	3839.4500	3.8395	3814.1900	3.8142	0.658	0.0000	0.0000
2026/07/21	R209	05/08/2027		Bond Future	8.8620	86.7212	8.8556	86.7559	0.073	0.0000	0.0000
2026/07/21	R209	05/08/2027	8.87 Call	Bond Future	2968.7500	2.9688	2982.8900	2.9829	0.476	0.0000	0.0000
2026/07/21	R209	05/08/2027	8.87 Put	Bond Future	2926.1300	2.9261	2905.6500	2.9057	0.700	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	
2026/07/21	R210	06/08/2026			Bond Future		269.8849	269.8849		269.9537	269.9537	0.025	0.0000	0.0000
2026/07/21	R210	06/08/2026	259.84 Call		Bond Future		10044.8700	10.0449		10113.6900	10.1137	0.685	0.0000	0.0000
2026/07/21	R210	06/08/2026	259.84 Put		Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R210	05/11/2026			Bond Future		271.2948	271.2948		271.3648	271.3648	0.026	0.0000	0.0000
2026/07/21	R210	05/11/2026	253.33 Call		Bond Future		17964.8200	17.9648		18034.7800	18.0348	0.389	0.0000	0.0000
2026/07/21	R210	05/11/2026	253.33 Put		Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R210	04/02/2027			Bond Future		276.4980	276.4980		276.5692	276.5692	0.026	0.0000	0.0000
2026/07/21	R210	04/02/2027	266.03 Call		Bond Future		10468.0200	10.4680		10539.1800	10.5392	0.680	0.0000	0.0000
2026/07/21	R210	04/02/2027	266.03 Put		Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R210	06/05/2027			Bond Future		278.1933	278.1933		278.2650	278.2650	0.026	0.0000	0.0000
2026/07/21	R210	06/05/2027	271.13 Call		Bond Future		7063.3000	7.0633		7135.0200	7.1350	1.015	0.0000	0.0000
2026/07/21	R210	06/05/2027	271.13 Put		Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R210	05/08/2027			Bond Future		283.6188	283.6188		283.6922	283.6922	0.026	0.0000	0.0000
2026/07/21	R210	05/08/2027	276.01 Call		Bond Future		7608.7500	7.6088		7682.2300	7.6822	0.966	0.0000	0.0000
2026/07/21	R210	05/08/2027	276.01 Put		Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R213	06/08/2026			Bond Future		8.1147	98.9595		8.1193	98.9428	0.056	0.0000	0.0000
2026/07/21	R213	06/08/2026	9.69 Call		Bond Future		5543.4700	5.5435		5526.7700	5.5268	0.301	0.0000	0.0000
2026/07/21	R213	06/08/2026	9.69 Put		Bond Future		0.1000	0.0001		0.0700	0.0001	30.000	0.0000	0.0000
2026/07/21	R213	05/11/2026			Bond Future		8.1604	97.2148		8.1653	97.1977	0.060	0.0000	0.0000
2026/07/21	R213	05/11/2026	8.75 Call		Bond Future		2442.9700	2.4430		2425.7700	2.4258	0.704	0.0000	0.0000
2026/07/21	R213	05/11/2026	8.75 Put		Bond Future		417.5600	0.4176		417.4100	0.4174	0.036	0.0000	0.0000
2026/07/21	R213	04/02/2027			Bond Future		8.2006	99.0562		8.2059	99.0387	0.064	0.0000	0.0000
2026/07/21	R213	04/02/2027	8.14 Call		Bond Future		1162.4900	1.1625		1150.9500	1.1510	0.993	0.0000	0.0000
2026/07/21	R213	04/02/2027	8.14 Put		Bond Future		1363.2000	1.3632		1369.1100	1.3691	0.434	0.0000	0.0000
2026/07/21	R213	06/05/2027	9.25 Call		Bond Future		3727.8800	3.7279		3711.8700	3.7119	0.429	0.0000	0.0000
2026/07/21	R213	06/05/2027	9.25 Put		Bond Future		599.4300	0.5994		601.1900	0.6012	0.294	0.0000	0.0000
2026/07/21	R213	06/05/2027	8.13 Put		Bond Future		1576.7600	1.5768		1583.7500	1.5838	0.443	0.0000	0.0000
2026/07/21	R213	06/05/2027	8.13 Call		Bond Future		1257.7700	1.2578		1246.9900	1.2470	0.857	0.0000	0.0000
2026/07/21	R213	06/05/2027			Bond Future		8.2316	97.3990		8.2372	97.3812	0.069	0.0000	0.0000
2026/07/21	R213	06/05/2027	7.56 Call		Bond Future		517.6900	0.5177		511.1600	0.5112	1.261	0.0000	0.0000
2026/07/21	R213	06/05/2027	7.56 Put		Bond Future		2650.9300	2.6509		2662.1700	2.6622	0.424	0.0000	0.0000
2026/07/21	R213	05/08/2027			Bond Future		8.2677	99.2762		8.2738	99.2582	0.073	0.0000	0.0000
2026/07/21	R213	05/08/2027	8.27 Call		Bond Future		1534.7700	1.5348		1523.6600	1.5237	0.724	0.0000	0.0000
2026/07/21	R213	05/08/2027	8.27 Put		Bond Future		1528.0900	1.5281		1534.9200	1.5349	0.447	0.0000	0.0000
2026/07/21	R213	05/08/2027	8.58 Call		Bond Future		2119.7500	2.1198		2106.9700	2.1070	0.603	0.0000	0.0000
2026/07/21	R213	05/08/2027	8.58 Put		Bond Future		1202.2600	1.2023		1207.4200	1.2074	0.429	0.0000	0.0000
2026/07/21	R213	05/08/2027	7.95 Put		Bond Future		1982.5800	1.9826		1991.4100	1.9914	0.445	0.0000	0.0000
2026/07/21	R213	05/08/2027	7.95 Call		Bond Future		1037.8800	1.0379		1028.7700	1.0288	0.878	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
2026/07/21	R214	06/08/2026		Bond Future	9.1458	81.8519	9.1554	81.7877	0.104	0.0000	0.0000
2026/07/21	R214	06/08/2026	11.97 Call	Bond Future	16226.1100	16.2261	16161.8700	16.1619	0.396	0.0000	0.0000
2026/07/21	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R214	05/11/2026		Bond Future	9.1951	80.0486	9.2049	79.9831	0.107	0.0000	0.0000
2026/07/21	R214	05/11/2026	10.97 Call	Bond Future	10893.0100	10.8930	10827.2600	10.8273	0.604	0.0000	0.0000
2026/07/21	R214	05/11/2026	10.97 Put	Bond Future	195.4900	0.1955	195.2300	0.1952	0.133	0.0000	0.0000
2026/07/21	R214	04/02/2027		Bond Future	9.2425	81.5649	9.2526	81.4981	0.110	0.0000	0.0000
2026/07/21	R214	04/02/2027	9.90 Call	Bond Future	5592.3500	5.5924	5537.5300	5.5375	0.980	0.0000	0.0000
2026/07/21	R214	04/02/2027	9.90 Put	Bond Future	1418.9700	1.4190	1430.8900	1.4309	0.840	0.0000	0.0000
2026/07/21	R214	06/05/2027		Bond Future	9.2853	79.8267	9.2957	79.7587	0.112	0.0000	0.0000
2026/07/21	R214	06/05/2027	8.88 Call	Bond Future	1985.4700	1.9855	1954.3100	1.9543	1.569	0.0000	0.0000
2026/07/21	R214	06/05/2027	8.88 Put	Bond Future	4689.4100	4.6894	4726.2600	4.7263	0.786	0.0000	0.0000
2026/07/21	R214	05/08/2027		Bond Future	9.3308	81.3651	9.3415	81.2959	0.115	0.0000	0.0000
2026/07/21	R214	05/08/2027	9.32 Call	Bond Future	3621.3500	3.6214	3580.7400	3.5807	1.121	0.0000	0.0000
2026/07/21	R214	05/08/2027	9.32 Put	Bond Future	3690.7400	3.6907	3719.3000	3.7193	0.774	0.0000	0.0000
2026/07/21	R248	06/08/2026	9.00 Call	Bond Future	547.7000	0.5477	492.6100	0.4926	10.058	0.0000	0.0000
2026/07/21	R248	06/08/2026	9.00 Put	Bond Future	2240.1500	2.2402	2271.1000	2.2711	1.382	0.0000	0.0000
2026/07/21	R248	06/08/2026	10.00 Call	Bond Future	6961.1500	6.9612	6870.5100	6.8705	1.302	0.0000	0.0000
2026/07/21	R248	06/08/2026	10.00 Put	Bond Future	39.8900	0.0399	35.2900	0.0353	11.532	0.0000	0.0000
2026/07/21	R248	06/08/2026		Bond Future	9.1851	99.8606	9.1947	99.7746	0.104	0.0000	0.0000
2026/07/21	R248	06/08/2026	12.37 Call	Bond Future	23011.4300	23.0114	22925.3900	22.9254	0.374	0.0000	0.0000
2026/07/21	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R248	06/08/2026	9.20 Call	Bond Future	1316.2900	1.3163	1234.4900	1.2345	6.214	0.0000	0.0000
2026/07/21	R248	06/08/2026	9.20 Put	Bond Future	1182.3700	1.1824	1186.6100	1.1866	0.359	0.0000	0.0000
2026/07/21	R248	05/11/2026		Bond Future	9.2309	97.2448	9.2407	97.1571	0.106	0.0000	0.0000
2026/07/21	R248	05/11/2026	11.31 Call	Bond Future	16179.1900	16.1792	16090.9700	16.0910	0.545	0.0000	0.0000
2026/07/21	R248	05/11/2026	11.31 Put	Bond Future	159.2000	0.1592	158.6400	0.1586	0.352	0.0000	0.0000
2026/07/21	R248	04/02/2027		Bond Future	9.2748	99.0868	9.2850	98.9974	0.109	0.0000	0.0000
2026/07/21	R248	04/02/2027	10.11 Call	Bond Future	8577.2400	8.5772	8500.6800	8.5007	0.893	0.0000	0.0000
2026/07/21	R248	04/02/2027	10.11 Put	Bond Future	1630.6700	1.6307	1643.5200	1.6435	0.788	0.0000	0.0000
2026/07/21	R248	06/05/2027		Bond Future	9.3143	96.5419	9.3247	96.4508	0.112	0.0000	0.0000
2026/07/21	R248	06/05/2027	9.05 Call	Bond Future	3219.7800	3.2198	3173.0800	3.1731	1.450	0.0000	0.0000
2026/07/21	R248	06/05/2027	9.05 Put	Bond Future	5577.6200	5.5776	5622.0500	5.6221	0.797	0.0000	0.0000
2026/07/21	R248	05/08/2027		Bond Future	9.3559	98.4023	9.3666	98.3095	0.114	0.0000	0.0000
2026/07/21	R248	05/08/2027	9.37 Call	Bond Future	5014.6300	5.0146	4959.2000	4.9592	1.105	0.0000	0.0000
2026/07/21	R248	05/08/2027	9.37 Put	Bond Future	4892.6600	4.8927	4929.9700	4.9300	0.763	0.0000	0.0000
2026/07/21	R2R9	06/08/2026		Bond Future	9.0523	109.7125	9.0567	109.6782	0.049	0.0000	0.0000
2026/07/21	R2R9	06/08/2026	101.74 Call	Bond Future	96592.9700	96.5930	96558.6900	96.5587	0.035	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/07/21	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R2R9	05/11/2026		Bond Future		9.1060	106.7357	9.1106	106.7008	0.050	0.0000	0.0000
2026/07/21	R2R9	05/11/2026	98.56 Call	Bond Future		95765.6400	95.7656	95730.7100	95.7307	0.036	0.0000	0.0000
2026/07/21	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R2R9	04/02/2027		Bond Future		9.1567	108.7576	9.1614	108.7219	0.052	0.0000	0.0000
2026/07/21	R2R9	04/02/2027	9.89 Call	Bond Future		6786.2000	6.7862	6752.4200	6.7524	0.498	0.0000	0.0000
2026/07/21	R2R9	04/02/2027	9.89 Put	Bond Future		1481.1700	1.4812	1483.0800	1.4831	0.129	0.0000	0.0000
2026/07/21	R2R9	06/05/2027		Bond Future		9.2063	105.8590	9.2112	105.8227	0.053	0.0000	0.0000
2026/07/21	R2R9	06/05/2027	8.83 Call	Bond Future		2298.9300	2.2989	2279.0100	2.2790	0.866	0.0000	0.0000
2026/07/21	R2R9	06/05/2027	8.83 Put	Bond Future		5125.4500	5.1255	5141.8000	5.1418	0.319	0.0000	0.0000
2026/07/21	R2R9	06/05/2027	9.64 Call	Bond Future		5653.5200	5.6535	5623.8300	5.6238	0.525	0.0000	0.0000
2026/07/21	R2R9	06/05/2027	9.64 Put	Bond Future		2522.4200	2.5224	2529.0000	2.5290	0.261	0.0000	0.0000
2026/07/21	R2R9	06/05/2027	8.94 Put	Bond Future		4642.8100	4.6428	4657.6000	4.6576	0.319	0.0000	0.0000
2026/07/21	R2R9	06/05/2027	8.94 Call	Bond Future		2653.3300	2.6533	2631.8500	2.6319	0.810	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	9.68 Call	Bond Future		5970.8100	5.9708	5942.2200	5.9422	0.479	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	9.68 Put	Bond Future		2981.4200	2.9814	2989.7000	2.9897	0.278	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	8.90 Put	Bond Future		5429.7600	5.4298	5446.4200	5.4464	0.307	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	8.90 Call	Bond Future		2783.1600	2.7832	2762.9500	2.7630	0.726	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	9.53 Call	Bond Future		5264.9000	5.2649	5237.6500	5.2377	0.518	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	9.53 Put	Bond Future		3326.8300	3.3268	3336.4500	3.3365	0.289	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	8.82 Put	Bond Future		5785.6400	5.7856	5803.3000	5.8033	0.305	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	8.82 Call	Bond Future		2536.6800	2.5367	2517.4700	2.5175	0.757	0.0000	0.0000
2026/07/21	R2R9	05/08/2027		Bond Future		9.2590	107.8985	9.2641	107.8616	0.055	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	9.26 Call	Bond Future		4089.3100	4.0893	4064.8300	4.0648	0.599	0.0000	0.0000
2026/07/21	R2R9	05/08/2027	9.26 Put	Bond Future		4082.1300	4.0821	4094.5200	4.0945	0.304	0.0000	0.0000
2026/07/21	R4R2	06/08/2026		Bond Future		9.2022	111.2559	9.2167	111.1306	0.157	0.0000	0.0000
2026/07/21	R4R2	06/08/2026	102.06 Call	Bond Future		97838.6600	97.8387	97713.3400	97.7133	0.128	0.0000	0.0000
2026/07/21	R4R2	06/08/2026	102.06 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R4R2	05/11/2026		Bond Future		9.2554	108.1814	9.2703	108.0537	0.162	0.0000	0.0000
2026/07/21	R4R2	05/11/2026	98.76 Call	Bond Future		96958.8200	96.9588	96831.0800	96.8311	0.132	0.0000	0.0000
2026/07/21	R4R2	05/11/2026	98.76 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	R4R2	04/02/2027		Bond Future		9.3057	110.2307	9.3212	110.1004	0.166	0.0000	0.0000
2026/07/21	R4R2	04/02/2027	10.13 Call	Bond Future		8193.2800	8.1933	8086.5200	8.0865	1.303	0.0000	0.0000
2026/07/21	R4R2	04/02/2027	10.13 Put	Bond Future		1571.0000	1.5710	1594.5000	1.5945	1.496	0.0000	0.0000
2026/07/21	R4R2	06/05/2027		Bond Future		9.3551	107.2341	9.3711	107.1014	0.171	0.0000	0.0000
2026/07/21	R4R2	06/05/2027	9.00 Call	Bond Future		2722.2500	2.7223	2662.6800	2.6627	2.188	0.0000	0.0000
2026/07/21	R4R2	06/05/2027	9.00 Put	Bond Future		5732.5000	5.7325	5805.6100	5.8056	1.275	0.0000	0.0000
2026/07/21	R4R2	05/08/2027		Bond Future		9.4071	109.3001	9.4236	109.1650	0.176	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
2026/07/21	R4R2	05/08/2027	9.44 Call	Bond Future	4842.6400	4.8426	4765.0800	4.7651	1.602	0.0000	0.0000
2026/07/21	R4R2	05/08/2027	9.44 Put	Bond Future	4573.9600	4.5740	4631.5200	4.6315	1.258	0.0000	0.0000
2026/07/21	RR87	06/08/2026		Bond Future	7.3373	100.8444	7.3493	100.8402	0.164	0.0000	0.0000
2026/07/21	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	RR87	06/08/2026	6.53 Put	Bond Future	285.4900	0.2855	289.7300	0.2897	1.485	0.0000	0.0000
2026/07/21	RR87	05/11/2026		Bond Future	7.0711	102.6844	7.1094	102.6800	0.541	0.0000	0.0000
2026/07/21	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	50.000	0.0000	0.0000
2026/07/21	RR87	05/11/2026	5.27 Put	Bond Future	206.5200	0.2065	210.9100	0.2109	2.126	0.0000	0.0000
2026/07/21	RR88	06/08/2026		Bond Future	7.5572	104.4242	7.5672	104.4122	0.132	0.0000	0.0000
2026/07/21	RR88	06/08/2026	6.79 Call	Bond Future	0.0001	0.0000	0.0000	0.0000	70.000	0.0000	0.0000
2026/07/21	RR88	06/08/2026	6.79 Put	Bond Future	922.6101	0.9226	934.5800	0.9346	1.297	0.0000	0.0000
2026/07/21	RR88	05/11/2026		Bond Future	7.5731	105.6931	7.5855	105.6802	0.164	0.0000	0.0000
2026/07/21	RR88	05/11/2026	6.71 Call	Bond Future	5.2624	0.0053	4.7638	0.0048	9.475	0.0000	0.0000
2026/07/21	RR88	05/11/2026	6.71 Put	Bond Future	909.1024	0.9091	921.5438	0.9215	1.369	0.0000	0.0000
2026/07/21	RR88	04/02/2027		Bond Future	7.5443	103.8475	7.5606	103.8339	0.216	0.0000	0.0000
2026/07/21	RR88	04/02/2027	7.78 Call	Bond Future	405.5318	0.4055	396.5713	0.3966	2.210	0.0000	0.0000
2026/07/21	RR88	04/02/2027	7.78 Put	Bond Future	208.1518	0.2082	212.8613	0.2129	2.263	0.0000	0.0000
2026/07/21	RR88	06/05/2027		Bond Future	7.4659	105.8350	7.4891	105.8211	0.310	0.0000	0.0000
2026/07/21	RR88	06/05/2027	7.89 Call	Bond Future	414.5492	0.4145	405.1533	0.4052	2.267	0.0000	0.0000
2026/07/21	RR88	06/05/2027	7.89 Put	Bond Future	160.6992	0.1607	165.2133	0.1652	2.809	0.0000	0.0000
2026/07/21	RR88	05/08/2027		Bond Future	7.2309	102.5679	7.2697	102.5538	0.537	0.0000	0.0000
2026/07/21	RR88	05/08/2027	8.07 Call	Bond Future	378.9163	0.3789	368.4246	0.3684	2.769	0.0000	0.0000
2026/07/21	RR88	05/08/2027	8.07 Put	Bond Future	76.4863	0.0765	80.0346	0.0800	4.639	0.0000	0.0000
2026/07/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

