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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2026 TO 22/07/2026

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
2026/07/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/22	2029	06/08/2026		Bond Future	151.9478	151.9478	152.0278	0.053	0.0000	0.0000
2026/07/22	2029	06/08/2026	144.10 Call	Bond Future	7847.7500	7.8478	7927.7800	1.020	0.0000	0.0000
2026/07/22	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	2029	05/11/2026		Bond Future	153.2542	153.2542	153.3292	0.049	0.0000	0.0000
2026/07/22	2029	05/11/2026	147.56 Call	Bond Future	5694.2100	5.6942	5769.1800	1.317	0.0000	0.0000
2026/07/22	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
2026/07/22	2029	04/02/2027		Bond Future	156.1934	156.1934	156.2695	156.2695	0.049	0.0000
2026/07/22	2029	04/02/2027	149.72 Call	Bond Future	6473.3700	6.4734	6549.4600	6.5495	1.175	0.0000
2026/07/22	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2029	06/05/2027		Bond Future	157.6818	157.6818	157.7539	157.7539	0.046	0.0000
2026/07/22	2029	06/05/2027	153.32 Call	Bond Future	4361.7600	4.3618	4433.8700	4.4339	1.653	0.0000
2026/07/22	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2029	05/08/2027		Bond Future	160.7574	160.7574	160.8315	160.8315	0.046	0.0000
2026/07/22	2029	05/08/2027	156.72 Call	Bond Future	4037.3900	4.0374	4111.5100	4.1115	1.836	0.0000
2026/07/22	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2030	06/08/2026	7.21 Put	Bond Future	2281.6400	2.2816	2728.3800	2.7284	19.580	0.0000
2026/07/22	2030	06/08/2026	7.21 Call	Bond Future	0.2200	0.0002	0.0100	0.0000	95.455	0.0000
2026/07/22	2030	06/08/2026	7.71 Put	Bond Future	832.6100	0.8326	1228.0100	1.2280	47.489	0.0000
2026/07/22	2030	06/08/2026	7.71 Call	Bond Future	69.6700	0.0697	18.1200	0.0181	73.992	0.0000
2026/07/22	2030	06/08/2026	8.06 Call	Bond Future	507.4900	0.5075	260.2900	0.2603	48.710	0.0000
2026/07/22	2030	06/08/2026	8.06 Put	Bond Future	223.9700	0.2240	423.7200	0.4237	89.186	0.0000
2026/07/22	2030	06/08/2026		Bond Future	7.9647	100.3612	8.1151	99.9142	1.888	0.0000
2026/07/22	2030	06/08/2026	9.22 Call	Bond Future	3657.7600	3.6578	3211.2600	3.2113	12.207	0.0000
2026/07/22	2030	06/08/2026	9.22 Put	Bond Future	0.2700	0.0003	0.7200	0.0007	166.667	0.0000
2026/07/22	2030	05/11/2026		Bond Future	8.0020	102.1923	8.1654	101.7371	2.042	0.0000
2026/07/22	2030	05/11/2026	8.39 Call	Bond Future	1502.8500	1.5029	1199.8500	1.1999	20.162	0.0000
2026/07/22	2030	05/11/2026	8.39 Put	Bond Future	425.9500	0.4260	578.1900	0.5782	35.741	0.0000
2026/07/22	2030	04/02/2027		Bond Future	8.0288	100.1203	8.2078	99.6562	2.230	0.0000
2026/07/22	2030	04/02/2027	7.82 Call	Bond Future	677.2600	0.6773	501.9800	0.5020	25.881	0.0000
2026/07/22	2030	04/02/2027	7.82 Put	Bond Future	1221.9100	1.2219	1510.7300	1.5107	23.637	0.0000
2026/07/22	2030	06/05/2027		Bond Future	8.0641	102.0365	8.2615	101.5636	2.448	0.0000
2026/07/22	2030	06/05/2027	7.27 Call	Bond Future	280.0000	0.2800	191.8800	0.1919	31.471	0.0000
2026/07/22	2030	06/05/2027	7.27 Put	Bond Future	2210.6300	2.2106	2595.4100	2.5954	17.406	0.0000
2026/07/22	2030	05/08/2027		Bond Future	8.1095	99.9941	8.3295	99.5124	2.713	0.0000
2026/07/22	2030	05/08/2027	8.11 Call	Bond Future	1116.6500	1.1167	888.1400	0.8881	20.464	0.0000
2026/07/22	2030	05/08/2027	8.11 Put	Bond Future	1115.4500	1.1155	1368.5900	1.3686	22.694	0.0000
2026/07/22	2031	06/08/2026		Bond Future	116.9283	116.9283	116.9991	116.9991	0.061	0.0000
2026/07/22	2031	06/08/2026	113.81 Call	Bond Future	3118.4600	3.1185	3189.1300	3.1891	2.266	0.0000
2026/07/22	2031	06/08/2026	113.81 Put	Bond Future	0.1500	0.0002	0.0700	0.0001	53.333	0.0000
2026/07/22	2031	05/11/2026		Bond Future	119.0903	119.0903	119.1622	119.1622	0.060	0.0000
2026/07/22	2031	05/11/2026	111.49 Call	Bond Future	7600.2900	7.6003	7672.2100	7.6722	0.946	0.0000
2026/07/22	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/07/22	2031	04/02/2027		Bond Future	118.8706	118.8706	118.9346	118.9346	0.054	0.0000
2026/07/22	2031	04/02/2027	116.18 Call	Bond Future	2806.3800	2.8064	2862.7000	2.8627	2.007	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
2026/07/22	2031	04/02/2027	116.18 Put	Bond Future	115.8100	0.1158	108.0600	0.1081	6.692	0.0000	0.0000
2026/07/22	2031	06/05/2027		Bond Future	121.1729	121.1729	121.2384	121.2384	0.054	0.0000	0.0000
2026/07/22	2031	06/05/2027	116.87 Call	Bond Future	4334.8000	4.3348	4397.8400	4.3978	1.454	0.0000	0.0000
2026/07/22	2031	06/05/2027	116.87 Put	Bond Future	31.8800	0.0319	29.4600	0.0295	7.591	0.0000	0.0000
2026/07/22	2031	05/08/2027		Bond Future	120.9751	120.9751	121.0322	121.0322	0.047	0.0000	0.0000
2026/07/22	2031	05/08/2027	121.41 Call	Bond Future	769.8400	0.7698	793.5700	0.7936	3.082	0.0000	0.0000
2026/07/22	2031	05/08/2027	121.41 Put	Bond Future	1204.7000	1.2047	1171.3400	1.1713	2.769	0.0000	0.0000
2026/07/22	2032	06/08/2026		Bond Future	8.2803	102.8698	8.4301	102.2089	1.810	0.0000	0.0000
2026/07/22	2032	06/08/2026	10.12 Call	Bond Future	7752.3900	7.7524	7091.4900	7.0915	8.525	0.0000	0.0000
2026/07/22	2032	06/08/2026	10.12 Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0.0000	0.0000
2026/07/22	2032	05/11/2026		Bond Future	8.3266	100.5874	8.4851	99.9143	1.904	0.0000	0.0000
2026/07/22	2032	05/11/2026	9.16 Call	Bond Future	3852.2800	3.8523	3308.2400	3.3082	14.123	0.0000	0.0000
2026/07/22	2032	05/11/2026	9.16 Put	Bond Future	375.4700	0.3755	504.5300	0.5045	34.373	0.0000	0.0000
2026/07/22	2032	04/02/2027	8.08 Put	Bond Future	2222.3600	2.2224	2661.6500	2.6617	19.767	0.0000	0.0000
2026/07/22	2032	04/02/2027	8.08 Call	Bond Future	1036.2400	1.0362	789.4300	0.7894	23.818	0.0000	0.0000
2026/07/22	2032	04/02/2027	7.58 Put	Bond Future	3711.2800	3.7113	4273.4800	4.2735	15.148	0.0000	0.0000
2026/07/22	2032	04/02/2027	7.58 Call	Bond Future	419.8100	0.4198	295.9100	0.2959	29.513	0.0000	0.0000
2026/07/22	2032	04/02/2027	8.36 Call	Bond Future	1609.4700	1.6095	1282.0500	1.2821	20.343	0.0000	0.0000
2026/07/22	2032	04/02/2027	8.36 Put	Bond Future	1639.7500	1.6398	1998.4300	1.9984	21.874	0.0000	0.0000
2026/07/22	2032	04/02/2027		Bond Future	8.3674	102.4927	8.5356	101.8066	2.010	0.0000	0.0000
2026/07/22	2032	04/02/2027	8.48 Call	Bond Future	1898.4000	1.8984	1537.9400	1.5379	18.988	0.0000	0.0000
2026/07/22	2032	04/02/2027	8.48 Put	Bond Future	1438.3300	1.4383	1763.9700	1.7640	22.640	0.0000	0.0000
2026/07/22	2032	06/05/2027		Bond Future	8.4062	100.2937	8.5850	99.5946	2.126	0.0000	0.0000
2026/07/22	2032	06/05/2027	7.80 Call	Bond Future	787.8400	0.7878	597.2800	0.5973	24.188	0.0000	0.0000
2026/07/22	2032	06/05/2027	7.80 Put	Bond Future	3204.8000	3.2048	3713.4100	3.7134	15.870	0.0000	0.0000
2026/07/22	2032	06/05/2027	7.58 Put	Bond Future	3884.4400	3.8844	4435.9900	4.4360	14.199	0.0000	0.0000
2026/07/22	2032	06/05/2027	7.58 Call	Bond Future	572.5100	0.5725	424.8900	0.4249	25.785	0.0000	0.0000
2026/07/22	2032	06/05/2027	8.08 Put	Bond Future	2487.2100	2.4872	2929.4400	2.9294	17.780	0.0000	0.0000
2026/07/22	2032	06/05/2027	8.08 Call	Bond Future	1195.4900	1.1955	938.5500	0.9386	21.492	0.0000	0.0000
2026/07/22	2032	06/05/2027	8.47 Call	Bond Future	1988.7500	1.9888	1635.4300	1.6354	17.766	0.0000	0.0000
2026/07/22	2032	06/05/2027	8.47 Put	Bond Future	1738.5400	1.7385	2084.3900	2.0844	19.893	0.0000	0.0000
2026/07/22	2032	05/08/2027		Bond Future	8.4501	102.2264	8.6405	101.5141	2.254	0.0000	0.0000
2026/07/22	2032	05/08/2027	8.42 Call	Bond Future	1926.4700	1.9265	1587.7200	1.5877	17.584	0.0000	0.0000
2026/07/22	2032	05/08/2027	8.42 Put	Bond Future	2039.4900	2.0395	2412.9800	2.4130	18.313	0.0000	0.0000
2026/07/22	2033	06/08/2026		Bond Future	147.4609	147.4609	147.4946	147.4946	0.023	0.0000	0.0000
2026/07/22	2033	06/08/2026	134.25 Call	Bond Future	13210.9200	13.2109	13244.6100	13.2446	0.255	0.0000	0.0000
2026/07/22	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	2033	05/11/2026		Bond Future	148.5807	148.5807	148.6148	148.6148	0.023	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	
2026/07/22	2033	05/11/2026	137.26 Call	Bond Future	11320.6700	11.3207	11354.7600	11.3548	0.301	0.0000	0.0000
2026/07/22	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	2033	04/02/2027		Bond Future	151.4302	151.4302	151.4647	151.4647	0.023	0.0000	0.0000
2026/07/22	2033	04/02/2027	142.71 Call	Bond Future	8720.1500	8.7202	8754.7000	8.7547	0.396	0.0000	0.0000
2026/07/22	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	2033	06/05/2027		Bond Future	152.7205	152.7205	152.7499	152.7499	0.019	0.0000	0.0000
2026/07/22	2033	06/05/2027	151.21 Call	Bond Future	1510.5000	1.5105	1539.9000	1.5399	1.946	0.0000	0.0000
2026/07/22	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	2033	05/08/2027		Bond Future	155.6994	155.6994	155.7300	155.7300	0.020	0.0000	0.0000
2026/07/22	2033	05/08/2027	153.15 Call	Bond Future	2549.4400	2.5494	2580.0000	2.5800	1.199	0.0000	0.0000
2026/07/22	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	2037	06/08/2026	11.30 Call	Bond Future	14743.9200	14.7439	14023.8700	14.0239	4.884	0.0000	0.0000
2026/07/22	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	2037	06/08/2026	10.70 Call	Bond Future	11461.2600	11.4613	10741.2400	10.7412	6.282	0.0000	0.0000
2026/07/22	2037	06/08/2026	10.70 Put	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2026/07/22	2037	06/08/2026	10.02 Put	Bond Future	2.2900	0.0023	3.8900	0.0039	69.869	0.0000	0.0000
2026/07/22	2037	06/08/2026	10.02 Call	Bond Future	7525.9200	7.5259	6807.4700	6.8075	9.546	0.0000	0.0000
2026/07/22	2037	06/08/2026		Bond Future	8.8256	98.0764	8.9345	97.3563	1.234	0.0000	0.0000
2026/07/22	2037	06/08/2026	11.71 Call	Bond Future	16889.4300	16.8894	16169.3800	16.1694	4.263	0.0000	0.0000
2026/07/22	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	2037	06/08/2026	9.30 Call	Bond Future	3195.1900	3.1952	2546.6600	2.5467	20.297	0.0000	0.0000
2026/07/22	2037	06/08/2026	9.30 Put	Bond Future	109.7800	0.1098	181.3000	0.1813	65.148	0.0000	0.0000
2026/07/22	2037	05/11/2026		Bond Future	8.8721	99.8658	8.9851	99.1324	1.273	0.0000	0.0000
2026/07/22	2037	05/11/2026	10.62 Call	Bond Future	10735.7900	10.7358	10042.3100	10.0423	6.460	0.0000	0.0000
2026/07/22	2037	05/11/2026	10.62 Put	Bond Future	167.6100	0.1676	207.4900	0.2075	23.793	0.0000	0.0000
2026/07/22	2037	05/11/2026	10.83 Call	Bond Future	11851.6000	11.8516	11147.2500	11.1473	5.943	0.0000	0.0000
2026/07/22	2037	05/11/2026	10.83 Put	Bond Future	119.1200	0.1191	148.1300	0.1481	24.354	0.0000	0.0000
2026/07/22	2037	05/11/2026	10.23 Call	Bond Future	8635.0300	8.6350	7968.8300	7.9688	7.715	0.0000	0.0000
2026/07/22	2037	05/11/2026	10.23 Put	Bond Future	286.4400	0.2864	353.6000	0.3536	23.446	0.0000	0.0000
2026/07/22	2037	05/11/2026	9.46 Put	Bond Future	867.3200	0.8673	1053.4500	1.0535	21.460	0.0000	0.0000
2026/07/22	2037	05/11/2026	9.46 Call	Bond Future	4604.7100	4.6047	4057.4800	4.0575	11.884	0.0000	0.0000
2026/07/22	2037	04/02/2027		Bond Future	8.9154	97.4993	9.0328	96.7518	1.316	0.0000	0.0000
2026/07/22	2037	04/02/2027	9.51 Call	Bond Future	5106.3900	5.1064	4582.8100	4.5828	10.253	0.0000	0.0000
2026/07/22	2037	04/02/2027	9.51 Put	Bond Future	1397.2800	1.3973	1621.1500	1.6212	16.022	0.0000	0.0000
2026/07/22	2037	04/02/2027	9.81 Call	Bond Future	6542.0400	6.5420	5964.8300	5.9648	8.823	0.0000	0.0000
2026/07/22	2037	04/02/2027	9.81 Put	Bond Future	1032.6400	1.0326	1202.8800	1.2029	16.486	0.0000	0.0000
2026/07/22	2037	04/02/2027	9.31 Call	Bond Future	4198.9400	4.1989	3719.2700	3.7193	11.424	0.0000	0.0000
2026/07/22	2037	04/02/2027	9.31 Put	Bond Future	1716.2300	1.7162	1984.0100	1.9840	15.603	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
2026/07/22	2037	04/02/2027	8.44	Put	Bond Future		4342.4700	4.3425		4861.4000	4.8614	11.950	0.0000
2026/07/22	2037	04/02/2027	8.44	Call	Bond Future		1235.3000	1.2353		1006.7800	1.0068	18.499	0.0000
2026/07/22	2037	06/05/2027			Bond Future		8.9624	99.3653		9.0844	98.6036	1.361	0.0000
2026/07/22	2037	06/05/2027	8.58	Call	Bond Future		1874.5100	1.8745		1592.5700	1.5926	15.041	0.0000
2026/07/22	2037	06/05/2027	8.58	Put	Bond Future		4314.7800	4.3148		4794.5100	4.7945	11.118	0.0000
2026/07/22	2037	05/08/2027			Bond Future		9.0140	97.0206		9.1409	96.2446	1.408	0.0000
2026/07/22	2037	05/08/2027	9.05	Call	Bond Future		3517.9800	3.5180		3117.9600	3.1180	11.371	0.0000
2026/07/22	2037	05/08/2027	9.05	Put	Bond Future		3297.1400	3.2971		3673.1200	3.6731	11.403	0.0000
2026/07/22	2038	06/08/2026			Bond Future		160.9043	160.9043		161.5162	161.5162	0.380	0.0000
2026/07/22	2038	06/08/2026	144.72	Call	Bond Future		16184.3400	16.1843		16796.1500	16.7962	3.780	0.0000
2026/07/22	2038	06/08/2026	144.72	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/22	2038	05/11/2026			Bond Future		163.8795	163.8795		164.5023	164.5023	0.380	0.0000
2026/07/22	2038	05/11/2026	146.31	Call	Bond Future		17569.4600	17.5695		18192.3300	18.1923	3.545	0.0000
2026/07/22	2038	05/11/2026	146.31	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/22	2038	04/02/2027			Bond Future		164.7493	164.7493		165.3756	165.3756	0.380	0.0000
2026/07/22	2038	04/02/2027	153.83	Call	Bond Future		10919.3200	10.9193		11545.6400	11.5456	5.736	0.0000
2026/07/22	2038	04/02/2027	153.83	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/22	2038	06/05/2027			Bond Future		167.9404	167.9404		168.5790	168.5790	0.380	0.0000
2026/07/22	2038	06/05/2027	166.10	Call	Bond Future		1840.4200	1.8404		2479.0200	2.4790	34.699	0.0000
2026/07/22	2038	06/05/2027	166.10	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/22	2038	05/08/2027			Bond Future		168.8910	168.8910		169.5335	169.5335	0.380	0.0000
2026/07/22	2038	05/08/2027	169.13	Call	Bond Future		0.0000	0.0000		403.5000	0.4035	100.000	0.0000
2026/07/22	2038	05/08/2027	169.13	Put	Bond Future		239.0200	0.2390		0.0000	(100.000)	0.0000	0.0000
2026/07/22	2040	06/08/2026			Bond Future		9.1263	99.3195		9.2149	98.6482	0.971	0.0000
2026/07/22	2040	06/08/2026	12.19	Call	Bond Future		19885.6100	19.8856		19214.3300	19.2143	3.376	0.0000
2026/07/22	2040	06/08/2026	12.19	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/22	2040	06/08/2026	9.20	Call	Bond Future		1329.3500	1.3294		934.6800	0.9347	29.689	0.0000
2026/07/22	2040	06/08/2026	9.20	Put	Bond Future		770.7100	0.7707		1047.3200	1.0473	35.890	0.0000
2026/07/22	2040	05/11/2026			Bond Future		9.1768	101.1316		9.2684	100.4478	0.998	0.0000
2026/07/22	2040	05/11/2026	11.06	Call	Bond Future		12985.6700	12.9857		12333.8800	12.3339	5.019	0.0000
2026/07/22	2040	05/11/2026	11.06	Put	Bond Future		179.6400	0.1796		211.6100	0.2116	17.797	0.0000
2026/07/22	2040	05/11/2026	11.27	Call	Bond Future		14200.4700	14.2005		13538.6400	13.5386	4.661	0.0000
2026/07/22	2040	05/11/2026	11.27	Put	Bond Future		116.9100	0.1169		138.8400	0.1388	18.758	0.0000
2026/07/22	2040	05/11/2026	10.67	Call	Bond Future		10664.6600	10.6647		10034.6300	10.0346	5.908	0.0000
2026/07/22	2040	05/11/2026	10.67	Put	Bond Future		306.5000	0.3065		360.2300	0.3602	17.530	0.0000
2026/07/22	2040	05/11/2026	9.91	Put	Bond Future		856.2700	0.8563		998.9400	0.9989	16.662	0.0000
2026/07/22	2040	05/11/2026	9.91	Call	Bond Future		6147.0600	6.1471		5605.9700	5.6060	8.802	0.0000
2026/07/22	2040	04/02/2027			Bond Future		9.2248	98.5386		9.3196	97.8417	1.028	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	
2026/07/22	2040	04/02/2027	9.93 Call	Bond Future	6529.9000	6.5299	6019.7900	6.0198	7.812	0.0000	0.0000
2026/07/22	2040	04/02/2027	9.93 Put	Bond Future	1507.6900	1.5077	1694.5200	1.6945	12.392	0.0000	0.0000
2026/07/22	2040	04/02/2027	10.17 Call	Bond Future	7844.6000	7.8446	7298.4100	7.2984	6.963	0.0000	0.0000
2026/07/22	2040	04/02/2027	10.17 Put	Bond Future	1196.0700	1.1961	1346.8200	1.3468	12.604	0.0000	0.0000
2026/07/22	2040	04/02/2027	9.67 Call	Bond Future	5164.9800	5.1650	4703.2400	4.7032	8.940	0.0000	0.0000
2026/07/22	2040	04/02/2027	9.67 Put	Bond Future	1951.2200	1.9512	2186.4200	2.1864	12.054	0.0000	0.0000
2026/07/22	2040	04/02/2027	8.78 Put	Bond Future	4940.4900	4.9405	5407.1400	5.4071	9.445	0.0000	0.0000
2026/07/22	2040	04/02/2027	8.78 Call	Bond Future	1575.9100	1.5759	1345.6200	1.3456	14.613	0.0000	0.0000
2026/07/22	2040	06/05/2027		Bond Future	9.2760	100.4245	9.3741	99.7143	1.057	0.0000	0.0000
2026/07/22	2040	06/05/2027	8.88 Call	Bond Future	2230.7000	2.2307	1962.5300	1.9625	12.022	0.0000	0.0000
2026/07/22	2040	06/05/2027	8.88 Put	Bond Future	5172.2300	5.1722	5614.2300	5.6142	8.546	0.0000	0.0000
2026/07/22	2040	05/08/2027		Bond Future	9.3316	97.8497	9.4332	97.1261	1.089	0.0000	0.0000
2026/07/22	2040	05/08/2027	9.33 Call	Bond Future	4059.1400	4.0591	3687.6100	3.6876	9.153	0.0000	0.0000
2026/07/22	2040	05/08/2027	9.33 Put	Bond Future	4070.2400	4.0702	4422.2200	4.4222	8.648	0.0000	0.0000
2026/07/22	2043	06/08/2026		Bond Future	124.4982	124.4982	125.1727	125.1727	0.542	0.0000	0.0000
2026/07/22	2043	06/08/2026	110.88 Call	Bond Future	13618.2401	13.6182	14292.6700	14.2927	4.952	0.0000	0.0000
2026/07/22	2043	06/08/2026	110.88 Put	Bond Future	0.0001	0.0000	0.0000	0.0000	83.333	0.0000	0.0000
2026/07/22	2043	05/11/2026		Bond Future	126.8002	126.8002	127.4870	127.4870	0.542	0.0000	0.0000
2026/07/22	2043	05/11/2026	112.84 Call	Bond Future	13968.8286	13.9688	14652.6162	14.6526	4.895	0.0000	0.0000
2026/07/22	2043	05/11/2026	112.84 Put	Bond Future	8.6186	0.0086	5.6262	0.0056	34.720	0.0000	0.0000
2026/07/22	2043	04/02/2027		Bond Future	126.2828	126.2828	126.9718	126.9718	0.546	0.0000	0.0000
2026/07/22	2043	04/02/2027	117.63 Call	Bond Future	8975.4908	8.9755	9601.3458	9.6013	6.973	0.0000	0.0000
2026/07/22	2043	04/02/2027	117.63 Put	Bond Future	322.6708	0.3227	259.5258	0.2595	19.569	0.0000	0.0000
2026/07/22	2043	06/05/2027		Bond Future	128.7287	128.7287	129.4312	129.4312	0.546	0.0000	0.0000
2026/07/22	2043	06/05/2027	127.48 Call	Bond Future	3868.4388	3.8684	4278.2343	4.2782	10.593	0.0000	0.0000
2026/07/22	2043	06/05/2027	127.48 Put	Bond Future	2619.7388	2.6197	2326.9943	2.3270	11.175	0.0000	0.0000
2026/07/22	2043	05/08/2027		Bond Future	128.2224	128.2224	128.9272	128.9272	0.550	0.0000	0.0000
2026/07/22	2043	05/08/2027	129.56 Call	Bond Future	2896.5147	2.8965	3222.6464	3.2226	11.259	0.0000	0.0000
2026/07/22	2043	05/08/2027	129.56 Put	Bond Future	4234.0947	4.2341	3855.4164	3.8554	8.944	0.0000	0.0000
2026/07/22	2044	06/08/2026	9.25 Call	Bond Future	1183.7300	1.1837	803.6400	0.8036	32.110	0.0000	0.0000
2026/07/22	2044	06/08/2026	9.25 Put	Bond Future	1064.3500	1.0644	1418.0100	1.4180	33.228	0.0000	0.0000
2026/07/22	2044	06/08/2026	9.00 Call	Bond Future	366.0900	0.3661	201.5900	0.2016	44.934	0.0000	0.0000
2026/07/22	2044	06/08/2026	9.00 Put	Bond Future	2357.4100	2.3574	2926.6600	2.9267	24.147	0.0000	0.0000
2026/07/22	2044	06/08/2026	9.75 Call	Bond Future	4271.2300	4.2712	3596.5000	3.5965	15.797	0.0000	0.0000
2026/07/22	2044	06/08/2026	9.75 Put	Bond Future	131.1500	0.1312	190.1700	0.1902	45.002	0.0000	0.0000
2026/07/22	2044	06/08/2026		Bond Future	9.2356	96.1073	9.3243	95.3735	0.960	0.0000	0.0000
2026/07/22	2044	06/08/2026	12.42 Call	Bond Future	21777.6900	21.7777	21043.9400	21.0439	3.369	0.0000	0.0000
2026/07/22	2044	06/08/2026	12.42 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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/07/22	2044	05/11/2026	9.50 Call	Bond Future	3732.3500	3.7324	3276.3000	3.2763	12.219	0.0000
2026/07/22	2044	05/11/2026	9.50 Put	Bond Future	1973.3700	1.9734	2264.5700	2.2646	14.756	0.0000
2026/07/22	2044	05/11/2026		Bond Future	9.2832	97.8607	9.3746	97.1135	0.984	0.0000
2026/07/22	2044	05/11/2026	11.34 Call	Bond Future	15029.8400	15.0298	14308.8300	14.3088	4.797	0.0000
2026/07/22	2044	05/11/2026	11.34 Put	Bond Future	142.1100	0.1421	168.3500	0.1684	18.465	0.0000
2026/07/22	2044	04/02/2027		Bond Future	9.3285	95.3310	9.4227	94.5694	1.010	0.0000
2026/07/22	2044	04/02/2027	10.18 Call	Bond Future	8044.5000	8.0445	7462.9100	7.4629	7.230	0.0000
2026/07/22	2044	04/02/2027	10.18 Put	Bond Future	1482.3700	1.4824	1662.4000	1.6624	12.145	0.0000
2026/07/22	2044	06/05/2027		Bond Future	9.3763	97.1555	9.4735	96.3794	1.036	0.0000
2026/07/22	2044	06/05/2027	9.08 Call	Bond Future	2855.4900	2.8555	2532.8300	2.5328	11.300	0.0000
2026/07/22	2044	06/05/2027	9.08 Put	Bond Future	5281.8600	5.2819	5735.3600	5.7354	8.586	0.0000
2026/07/22	2044	05/08/2027		Bond Future	9.4278	94.6430	9.5281	93.8522	1.064	0.0000
2026/07/22	2044	05/08/2027	9.44 Call	Bond Future	4613.1500	4.6132	4200.9400	4.2009	8.936	0.0000
2026/07/22	2044	05/08/2027	9.44 Put	Bond Future	4516.6700	4.5167	4895.2700	4.8953	8.382	0.0000
2026/07/22	2046	06/08/2026		Bond Future	144.1356	144.1356	144.0477	144.0477	0.061	0.0000
2026/07/22	2046	06/08/2026	122.38 Call	Bond Future	21755.5500	21.7556	21667.6700	21.6677	0.404	0.0000
2026/07/22	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2046	05/11/2026		Bond Future	144.4388	144.4388	144.3392	144.3392	0.069	0.0000
2026/07/22	2046	05/11/2026	125.48 Call	Bond Future	18958.8200	18.9588	18859.2300	18.8592	0.525	0.0000
2026/07/22	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2046	04/02/2027		Bond Future	147.2088	147.2088	147.1072	147.1072	0.069	0.0000
2026/07/22	2046	04/02/2027	131.09 Call	Bond Future	16118.8100	16.1188	16017.2300	16.0172	0.630	0.0000
2026/07/22	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2046	06/05/2027		Bond Future	147.6450	147.6450	147.5327	147.5327	0.076	0.0000
2026/07/22	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2046	06/05/2027	148.99 Put	Bond Future	1345.0200	1.3450	1457.2600	1.4573	8.345	0.0000
2026/07/22	2046	05/08/2027		Bond Future	150.5246	150.5246	150.4106	150.4106	0.076	0.0000
2026/07/22	2046	05/08/2027	149.17 Call	Bond Future	1354.5500	1.3546	1240.6000	1.2406	8.412	0.0000
2026/07/22	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2050	06/08/2026		Bond Future	144.4191	144.4191	145.5167	145.5167	0.760	0.0000
2026/07/22	2050	06/08/2026	123.27 Call	Bond Future	21149.1400	21.1491	22246.7100	22.2467	5.190	0.0000
2026/07/22	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2050	05/11/2026		Bond Future	147.0895	147.0895	148.2070	148.2070	0.760	0.0000
2026/07/22	2050	05/11/2026	123.84 Call	Bond Future	23249.5000	23.2495	24367.0100	24.3670	4.807	0.0000
2026/07/22	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2050	04/02/2027		Bond Future	147.3805	147.3805	148.5099	148.5099	0.766	0.0000
2026/07/22	2050	04/02/2027	132.39 Call	Bond Future	14990.5100	14.9905	16119.8500	16.1199	7.534	0.0000
2026/07/22	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/22	2050	06/05/2027		Bond Future	150.2351	150.2351	151.3865	151.3865	0.766	0.0000
2026/07/22	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	926.5200	0.9265	100.000	0.0000
2026/07/22	2050	06/05/2027	150.46 Put	Bond Future	224.9100	0.2249	0.0000	0.0000	(100.000)	0.0000
2026/07/22	2050	05/08/2027		Bond Future	150.5762	150.5762	151.7406	151.7406	0.773	0.0000
2026/07/22	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	2050	05/08/2027	152.97 Put	Bond Future	2393.8300	2.3938	1229.4400	1.2294	48.641	0.0000
2026/07/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	AL37	06/08/2026		Index Future	1290.5250	1290.5250	1283.1970	1283.1970	0.568	0.0000
2026/07/22	AL37	05/11/2026		Index Future	1314.3290	1314.3290	1306.8660	1306.8660	0.568	0.0000
2026/07/22	AL37	04/02/2027		Index Future	1339.2200	1339.2200	1331.6150	1331.6150	0.568	0.0000
2026/07/22	AL37	06/05/2027		Index Future	1364.8550	1364.8550	1357.1040	1357.1040	0.568	0.0000
2026/07/22	AL37	05/08/2027		Index Future	1390.9070	1390.9070	1383.0090	1383.0090	0.568	0.0000
2026/07/22	AL7T	06/08/2026		Index Future	1677.6240	1677.6240	1666.0660	1666.0660	0.689	0.0000
2026/07/22	AL7T	05/11/2026		Index Future	1708.5690	1708.5690	1696.7970	1696.7970	0.689	0.0000
2026/07/22	AL7T	04/02/2027		Index Future	1740.9260	1740.9260	1728.9300	1728.9300	0.689	0.0000
2026/07/22	AL7T	06/05/2027		Index Future	1774.2500	1774.2500	1762.0250	1762.0250	0.689	0.0000
2026/07/22	AL7T	05/08/2027		Index Future	1808.1160	1808.1160	1795.6590	1795.6590	0.689	0.0000
2026/07/22	ALBI	06/08/2026		Index Future	1416.2450	1416.2450	1406.7840	1406.7840	0.668	0.0000
2026/07/22	ALBI	05/11/2026		Index Future	1442.3690	1442.3690	1432.7330	1432.7330	0.668	0.0000
2026/07/22	ALBI	04/02/2027		Index Future	1469.6850	1469.6850	1459.8650	1459.8650	0.668	0.0000
2026/07/22	ALBI	06/05/2027		Index Future	1497.8160	1497.8160	1487.8090	1487.8090	0.668	0.0000
2026/07/22	ALBI	05/08/2027		Index Future	1526.4060	1526.4060	1516.2090	1516.2090	0.668	0.0000
2026/07/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/07/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/22	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
2026/07/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/22	ES33	06/08/2026		Bond Future	8.9940	95.3341	9.1027	94.8024	1.208	0.0000
2026/07/22	ES33	06/08/2026	12.02 Call	Bond Future	13465.4100	13.4654	12933.8000	12.9338	3.948	0.0000
2026/07/22	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	ES33	05/11/2026		Bond Future	9.0618	93.3036	9.1757	92.7621	1.257	0.0000
2026/07/22	ES33	05/11/2026	10.83 Call	Bond Future	7975.2500	7.9753	7433.6900	7.4337	6.791	0.0000
2026/07/22	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	ES33	04/02/2027		Bond Future	9.1291	95.0932	9.2488	94.5410	1.311	0.0000
2026/07/22	ES33	04/02/2027	9.70 Call	Bond Future	2596.6100	2.5966	2044.4700	2.0445	21.264	0.0000
2026/07/22	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	ES33	06/05/2027		Bond Future	9.1930	93.1394	9.3188	92.5766	1.368	0.0000
2026/07/22	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	ES33	06/05/2027	8.80 Put	Bond Future	1785.9200	1.7859	2348.6700	2.3487	31.510	0.0000
2026/07/22	ES33	05/08/2027		Bond Future	9.2621	94.9550	9.3944	94.3817	1.429	0.0000
2026/07/22	ES33	05/08/2027	9.27 Call	Bond Future	34.5600	0.0346	0.0000	0.0000	(100.000)	0.0000
2026/07/22	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	538.7500	0.5388	100.000	0.0000
2026/07/22	ES42	06/08/2026		Bond Future	9.5578	93.9951	9.6513	93.2938	0.978	0.0000
2026/07/22	ES42	06/08/2026	12.65 Call	Bond Future	19520.7300	19.5207	18819.5100	18.8195	3.592	0.0000
2026/07/22	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	ES42	05/11/2026		Bond Future	9.6172	91.4691	9.7138	90.7547	1.004	0.0000
2026/07/22	ES42	05/11/2026	11.66 Call	Bond Future	13504.2600	13.5043	12789.8900	12.7899	5.290	0.0000
2026/07/22	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	ES42	04/02/2027		Bond Future	9.6740	93.2235	9.7738	92.4953	1.031	0.0000
2026/07/22	ES42	04/02/2027	10.29 Call	Bond Future	4363.6100	4.3636	3635.4100	3.6354	16.688	0.0000
2026/07/22	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	ES42	06/05/2027		Bond Future	9.7314	90.7646	9.8345	90.0224	1.059	0.0000
2026/07/22	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	ES42	06/05/2027	9.33 Put	Bond Future	2977.7800	2.9778	3720.0000	3.7200	24.925	0.0000
2026/07/22	ES42	05/08/2027		Bond Future	9.7907	92.5332	9.8972	91.7769	1.087	0.0000
2026/07/22	ES42	05/08/2027	9.84 Call	Bond Future	351.2100	0.3512	0.0000	0.0000	(100.000)	0.0000
2026/07/22	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	405.1700	0.4052	100.000	0.0000
2026/07/22	GOVI	06/08/2026		GOVI	1389.4470	1389.4470	1379.9500	1379.9500	0.684	0.0000
2026/07/22	GOVI	06/08/2026	1,189. Call 00	GOVI	2004470.0000	200.4470	1909500.0000	190.9500	4.738	0.0000
2026/07/22	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	GOVI	05/11/2026		GOVI	1415.0760	1415.0760	1405.4040	1405.4040	0.683	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	
2026/07/22	GOVI	05/11/2026	1,277. Call 00	GOVI	1380760.0000	138.0760	1284040.0000	128.4040	7.005	0.0000	0.0000
2026/07/22	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	GOVI	04/02/2027		GOVI	1441.8750	1441.8750	1432.0190	1432.0190	0.684	0.0000	0.0000
2026/07/22	GOVI	04/02/2027	1,369. Call 00	GOVI	728750.0000	72.8750	630190.0000	63.0190	13.525	0.0000	0.0000
2026/07/22	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	GOVI	06/05/2027		GOVI	1469.4750	1469.4750	1459.4300	1459.4300	0.684	0.0000	0.0000
2026/07/22	GOVI	06/05/2027	1,427. Call 00	GOVI	424750.0000	42.4750	324300.0000	32.4300	23.649	0.0000	0.0000
2026/07/22	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	GOVI	05/08/2027		GOVI	1497.5230	1497.5230	1487.2880	1487.2880	0.683	0.0000	0.0000
2026/07/22	GOVI	05/08/2027	1,465. Call 00	GOVI	325230.0000	32.5230	222880.0000	22.2880	31.470	0.0000	0.0000
2026/07/22	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/22	I258	06/08/2026		Bond Future	134.4300	134.4300	134.5409	134.5409	0.083	0.0000	0.0000
2026/07/22	I258	06/08/2026	112.95 Call	Bond Future	21479.9700	21.4800	21590.9400	21.5909	0.517	0.0000	0.0000
2026/07/22	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50.000	0.0000	0.0000
2026/07/22	I258	05/11/2026		Bond Future	136.9154	136.9154	137.0284	137.0284	0.083	0.0000	0.0000
2026/07/22	I258	05/11/2026	114.95 Call	Bond Future	21975.5162	21.9755	22087.6674	22.0877	0.510	0.0000	0.0000
2026/07/22	I258	05/11/2026	114.95 Put	Bond Future	10.0962	0.0101	9.2674	0.0093	8.209	0.0000	0.0000
2026/07/22	I258	04/02/2027		Bond Future	136.5920	136.5920	136.6965	136.6965	0.076	0.0000	0.0000
2026/07/22	I258	04/02/2027	118.90 Call	Bond Future	17893.8685	17.8939	17991.3857	17.9914	0.545	0.0000	0.0000
2026/07/22	I258	04/02/2027	118.90 Put	Bond Future	201.8285	0.2018	194.8857	0.1949	3.440	0.0000	0.0000
2026/07/22	I258	06/05/2027		Bond Future	139.2377	139.2377	139.3443	139.3443	0.077	0.0000	0.0000
2026/07/22	I258	06/05/2027	134.78 Call	Bond Future	7699.4959	7.6995	7760.7751	7.7608	0.796	0.0000	0.0000
2026/07/22	I258	06/05/2027	134.78 Put	Bond Future	3241.8459	3.2418	3196.5251	3.1965	1.398	0.0000	0.0000
2026/07/22	I258	05/08/2027		Bond Future	138.9365	138.9365	139.0335	139.0335	0.070	0.0000	0.0000
2026/07/22	I258	05/08/2027	138.93 Call	Bond Future	5690.0779	5.6901	5733.2546	5.7333	0.759	0.0000	0.0000
2026/07/22	I258	05/08/2027	138.93 Put	Bond Future	5683.5879	5.6836	5629.7146	5.6297	0.948	0.0000	0.0000
2026/07/22	IGOV	06/08/2026		Index Future	451.9820	451.9820	452.7690	452.7690	0.174	0.0000	0.0000
2026/07/22	IGOV	05/11/2026		Index Future	460.4310	460.4310	461.2330	461.2330	0.174	0.0000	0.0000
2026/07/22	IGOV	04/02/2027		Index Future	469.2610	469.2610	470.0770	470.0770	0.174	0.0000	0.0000
2026/07/22	IGOV	06/05/2027		Index Future	478.3510	478.3510	479.1830	479.1830	0.174	0.0000	0.0000
2026/07/22	IGOV	05/08/2027		Index Future	487.5870	487.5870	488.4360	488.4360	0.174	0.0000	0.0000
2026/07/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/07/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/07/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/07/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/07/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/07/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/07/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/07/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/07/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/07/22	R033	06/08/2026		Bond Future	8.3704	111.8096	8.5251	110.9978	1.849	0.0000
2026/07/22	R033	06/08/2026	10.25 Call	Bond Future	9355.3500	9.3554	8543.5600	8.5436	8.677	0.0000
2026/07/22	R033	06/08/2026	10.25 Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000
2026/07/22	R033	05/11/2026		Bond Future	8.4170	108.8080	8.5799	107.9813	1.935	0.0000
2026/07/22	R033	05/11/2026	9.33 Call	Bond Future	4930.4200	4.9304	4246.6800	4.2467	13.868	0.0000
2026/07/22	R033	05/11/2026	9.33 Put	Bond Future	399.2500	0.3993	542.3000	0.5423	35.830	0.0000
2026/07/22	R033	04/02/2027		Bond Future	8.4586	110.8691	8.6304	110.0264	2.032	0.0000
2026/07/22	R033	04/02/2027	8.65 Call	Bond Future	2531.4100	2.5314	2063.1600	2.0632	18.498	0.0000
2026/07/22	R033	04/02/2027	8.65 Put	Bond Future	1593.2400	1.5932	1967.6800	1.9677	23.502	0.0000
2026/07/22	R033	06/05/2027		Bond Future	8.4983	107.9479	8.6798	107.0891	2.136	0.0000
2026/07/22	R033	06/05/2027	7.93 Call	Bond Future	1020.4200	1.0204	774.7800	0.7748	24.072	0.0000
2026/07/22	R033	06/05/2027	7.93 Put	Bond Future	3765.9800	3.7660	4379.0900	4.3791	16.280	0.0000
2026/07/22	R033	05/08/2027		Bond Future	8.5424	110.0278	8.7345	109.1529	2.249	0.0000
2026/07/22	R033	05/08/2027	8.54 Call	Bond Future	2433.0600	2.4331	2008.3800	2.0084	17.455	0.0000
2026/07/22	R033	05/08/2027	8.54 Put	Bond Future	2443.9600	2.4440	2894.1700	2.8942	18.421	0.0000
2026/07/22	R035	06/08/2026	7.70 Put	Bond Future	5288.7900	5.2888	5977.2200	5.9772	13.017	0.0000
2026/07/22	R035	06/08/2026	7.70 Call	Bond Future	1.3600	0.0014	0.2300	0.0002	83.088	0.0000
2026/07/22	R035	06/08/2026	7.90 Put	Bond Future	4013.5500	4.0136	4695.8700	4.6959	17.000	0.0000
2026/07/22	R035	06/08/2026	7.90 Call	Bond Future	9.4500	0.0095	2.2100	0.0022	76.614	0.0000
2026/07/22	R035	06/08/2026	8.34 Call	Bond Future	281.0600	0.2811	129.6800	0.1297	53.860	0.0000
2026/07/22	R035	06/08/2026	8.34 Put	Bond Future	1530.7100	1.5307	2068.8900	2.0689	35.159	0.0000
2026/07/22	R035	06/08/2026	7.95 Put	Bond Future	3701.0300	3.7010	4379.6200	4.3796	18.335	0.0000
2026/07/22	R035	06/08/2026	7.95 Call	Bond Future	14.6700	0.0147	3.7000	0.0037	74.778	0.0000
2026/07/22	R035	06/08/2026	10.13 Call	Bond Future	9045.0700	9.0451	8355.6200	8.3556	7.622	0.0000
2026/07/22	R035	06/08/2026	10.13 Put	Bond Future	0.1500	0.0002	0.2600	0.0003	73.333	0.0000
2026/07/22	R035	06/08/2026	9.63 Call	Bond Future	6312.6000	6.3126	5625.6400	5.6256	10.882	0.0000
2026/07/22	R035	06/08/2026	9.63 Put	Bond Future	3.1900	0.0032	5.7900	0.0058	81.505	0.0000
2026/07/22	R035	06/08/2026	9.13 Put	Bond Future	52.1500	0.0522	92.1900	0.0922	76.779	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	
2026/07/22	R035	06/08/2026	9.13 Call	Bond Future	3519.9300	3.5199	2870.4100	2.8704	18.453	0.0000	0.0000
2026/07/22	R035	06/08/2026	8.29 Put	Bond Future	1765.0800	1.7651	2336.6800	2.3367	32.384	0.0000	0.0000
2026/07/22	R035	06/08/2026	8.29 Call	Bond Future	207.1200	0.2071	89.1600	0.0892	56.952	0.0000	0.0000
2026/07/22	R035	06/08/2026	8.79 Put	Bond Future	278.1300	0.2781	452.1000	0.4521	62.550	0.0000	0.0000
2026/07/22	R035	06/08/2026	8.79 Call	Bond Future	1750.6300	1.7506	1235.0400	1.2350	29.452	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.39 Call	Bond Future	4971.6900	4.9717	4292.4900	4.2925	13.661	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.39 Put	Bond Future	12.7400	0.0127	23.1000	0.0231	81.319	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.71 Call	Bond Future	6756.0700	6.7561	6068.1100	6.0681	10.183	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.71 Put	Bond Future	1.9700	0.0020	3.5700	0.0036	81.218	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.21 Call	Bond Future	3963.8600	3.9639	3301.1700	3.3012	16.718	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.21 Put	Bond Future	34.1000	0.0341	60.9700	0.0610	78.798	0.0000	0.0000
2026/07/22	R035	06/08/2026	8.71 Put	Bond Future	396.2300	0.3962	625.9000	0.6259	57.964	0.0000	0.0000
2026/07/22	R035	06/08/2026	8.71 Call	Bond Future	1391.6400	1.3916	931.7500	0.9318	33.047	0.0000	0.0000
2026/07/22	R035	06/08/2026	10.22 Call	Bond Future	9526.4800	9.5265	8836.9800	8.8370	7.238	0.0000	0.0000
2026/07/22	R035	06/08/2026	10.22 Put	Bond Future	0.0900	0.0001	0.1500	0.0002	66.667	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.72 Call	Bond Future	6811.3500	6.8114	6123.3000	6.1233	10.102	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.72 Put	Bond Future	1.8500	0.0019	3.3600	0.0034	81.622	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.22 Put	Bond Future	32.3300	0.0323	57.8600	0.0579	78.967	0.0000	0.0000
2026/07/22	R035	06/08/2026	9.22 Call	Bond Future	4019.6300	4.0196	3355.6000	3.3556	16.520	0.0000	0.0000
2026/07/22	R035	06/08/2026		Bond Future	8.5447	105.9465	8.6590	105.2570	1.338	0.0000	0.0000
2026/07/22	R035	06/08/2026	11.06 Call	Bond Future	13865.7500	13.8658	13176.1900	13.1762	4.973	0.0000	0.0000
2026/07/22	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R035	05/11/2026		Bond Future	8.5913	103.3782	8.7106	102.6759	1.388	0.0000	0.0000
2026/07/22	R035	05/11/2026	10.03 Call	Bond Future	8278.5600	8.2786	7631.2100	7.6312	7.820	0.0000	0.0000
2026/07/22	R035	05/11/2026	10.03 Put	Bond Future	208.9000	0.2089	263.8200	0.2638	26.290	0.0000	0.0000
2026/07/22	R035	05/11/2026	9.80 Call	Bond Future	7131.2600	7.1313	6504.9700	6.5050	8.782	0.0000	0.0000
2026/07/22	R035	05/11/2026	9.80 Put	Bond Future	294.3900	0.2944	370.3700	0.3704	25.809	0.0000	0.0000
2026/07/22	R035	05/11/2026	9.30 Call	Bond Future	4708.1900	4.7082	4157.0600	4.1571	11.706	0.0000	0.0000
2026/07/22	R035	05/11/2026	9.30 Put	Bond Future	625.0600	0.6251	776.2000	0.7762	24.180	0.0000	0.0000
2026/07/22	R035	05/11/2026	8.80 Put	Bond Future	1324.2400	1.3242	1608.5700	1.6086	21.471	0.0000	0.0000
2026/07/22	R035	05/11/2026	8.80 Call	Bond Future	2549.0500	2.5491	2131.1100	2.1311	16.396	0.0000	0.0000
2026/07/22	R035	05/11/2026	8.97 Call	Bond Future	3233.7000	3.2337	2762.8900	2.7629	14.559	0.0000	0.0000
2026/07/22	R035	05/11/2026	8.97 Put	Bond Future	1025.0500	1.0251	1256.5100	1.2565	22.580	0.0000	0.0000
2026/07/22	R035	05/11/2026	8.47 Call	Bond Future	1436.1400	1.4361	1138.2900	1.1383	20.740	0.0000	0.0000
2026/07/22	R035	05/11/2026	8.47 Put	Bond Future	2157.2600	2.1573	2561.6800	2.5617	18.747	0.0000	0.0000
2026/07/22	R035	05/11/2026	7.97 Put	Bond Future	4211.7500	4.2118	4787.4000	4.7874	13.668	0.0000	0.0000
2026/07/22	R035	05/11/2026	7.97 Call	Bond Future	448.7500	0.4488	322.1300	0.3221	28.216	0.0000	0.0000
2026/07/22	R035	04/02/2027	9.43 Call	Bond Future	5440.0800	5.4401	4902.3100	4.9023	9.885	0.0000	0.0000
2026/07/22	R035	04/02/2027	9.43 Put	Bond Future	982.8200	0.9828	1160.8900	1.1609	18.118	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
2026/07/22	R035	04/02/2027	8.93 Call	Bond Future	3349.5300	3.3495	2915.3900	2.9154	12.961	0.0000
2026/07/22	R035	04/02/2027	8.93 Put	Bond Future	1664.6700	1.6647	1946.3700	1.9464	16.922	0.0000
2026/07/22	R035	04/02/2027	8.43 Put	Bond Future	2877.9900	2.8780	3301.4400	3.3014	14.713	0.0000
2026/07/22	R035	04/02/2027	8.43 Call	Bond Future	1687.4300	1.6874	1395.0400	1.3950	17.328	0.0000
2026/07/22	R035	04/02/2027	7.70 Put	Bond Future	6053.0700	6.0531	6658.3100	6.6583	9.999	0.0000
2026/07/22	R035	04/02/2027	7.70 Call	Bond Future	470.4600	0.4705	359.8600	0.3599	23.509	0.0000
2026/07/22	R035	04/02/2027	8.20 Put	Bond Future	3692.4600	3.6925	4184.2000	4.1842	13.317	0.0000
2026/07/22	R035	04/02/2027	8.20 Call	Bond Future	1143.4400	1.1434	919.3400	0.9193	19.599	0.0000
2026/07/22	R035	04/02/2027	8.85 Call	Bond Future	3048.2800	3.0483	2634.6700	2.6347	13.569	0.0000
2026/07/22	R035	04/02/2027	8.85 Put	Bond Future	1816.4600	1.8165	2118.6900	2.1187	16.638	0.0000
2026/07/22	R035	04/02/2027		Bond Future	8.6348	105.3363	8.7595	104.6204	1.443	0.0000
2026/07/22	R035	04/02/2027	9.02 Call	Bond Future	3701.0600	3.7011	3245.0800	3.2451	12.320	0.0000
2026/07/22	R035	04/02/2027	9.02 Put	Bond Future	1509.6900	1.5097	1769.5500	1.7696	17.213	0.0000
2026/07/22	R035	04/02/2027	7.86 Put	Bond Future	5224.1200	5.2241	5799.7100	5.7997	11.018	0.0000
2026/07/22	R035	04/02/2027	7.86 Call	Bond Future	624.4300	0.6244	484.1800	0.4842	22.460	0.0000
2026/07/22	R035	04/02/2027	8.36 Put	Bond Future	3108.0800	3.1081	3552.6300	3.5526	14.303	0.0000
2026/07/22	R035	04/02/2027	8.36 Call	Bond Future	1506.5000	1.5065	1235.2100	1.2352	18.008	0.0000
2026/07/22	R035	04/02/2027	8.67 Call	Bond Future	2414.7900	2.4148	2050.8700	2.0509	15.070	0.0000
2026/07/22	R035	04/02/2027	8.67 Put	Bond Future	2212.0300	2.2120	2563.9500	2.5640	15.909	0.0000
2026/07/22	R035	06/05/2027	7.86 Put	Bond Future	5576.9800	5.5770	6139.9800	6.1400	10.095	0.0000
2026/07/22	R035	06/05/2027	7.86 Call	Bond Future	870.1900	0.8702	703.7400	0.7037	19.128	0.0000
2026/07/22	R035	06/05/2027	8.36 Put	Bond Future	3556.0200	3.5560	4003.1100	4.0031	12.573	0.0000
2026/07/22	R035	06/05/2027	8.36 Call	Bond Future	1779.4300	1.7794	1497.0700	1.4971	15.868	0.0000
2026/07/22	R035	06/05/2027	8.78 Call	Bond Future	3017.8800	3.0179	2628.5800	2.6286	12.900	0.0000
2026/07/22	R035	06/05/2027	8.78 Put	Bond Future	2412.7400	2.4127	2752.8900	2.7529	14.098	0.0000
2026/07/22	R035	06/05/2027		Bond Future	8.6721	102.8476	8.8023	102.1181	1.501	0.0000
2026/07/22	R035	06/05/2027	8.25 Call	Bond Future	1518.2100	1.5182	1264.3900	1.2644	16.718	0.0000
2026/07/22	R035	06/05/2027	8.25 Put	Bond Future	3930.4700	3.9305	4406.1000	4.4061	12.101	0.0000
2026/07/22	R035	05/08/2027		Bond Future	8.7129	104.8296	8.8491	104.0865	1.563	0.0000
2026/07/22	R035	05/08/2027	8.72 Call	Bond Future	2959.3200	2.9593	2586.9000	2.5869	12.585	0.0000
2026/07/22	R035	05/08/2027	8.72 Put	Bond Future	2920.3500	2.9204	3291.0200	3.2910	12.693	0.0000
2026/07/22	R038	06/08/2026		Bond Future	8.9517	117.6866	9.0606	116.8407	1.216	0.0000
2026/07/22	R038	06/08/2026	11.77 Call	Bond Future	19329.6400	19.3296	18483.8000	18.4838	4.376	0.0000
2026/07/22	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R038	05/11/2026		Bond Future	9.0054	114.3512	9.1184	113.4896	1.255	0.0000
2026/07/22	R038	05/11/2026	10.72 Call	Bond Future	12359.9300	12.3599	11548.6700	11.5487	6.564	0.0000
2026/07/22	R038	05/11/2026	10.72 Put	Bond Future	214.7000	0.2147	265.0100	0.2650	23.433	0.0000
2026/07/22	R038	04/02/2027		Bond Future	9.0558	116.5172	9.1732	115.6391	1.296	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
2026/07/22	R038	04/02/2027	9.60 Call	Bond Future	5739.1900	5.7392	5137.3600	5.1374	10.486	0.0000
2026/07/22	R038	04/02/2027	9.60 Put	Bond Future	1747.3700	1.7474	2023.6500	2.0237	15.811	0.0000
2026/07/22	R038	06/05/2027		Bond Future	9.1051	113.2628	9.2271	112.3680	1.340	0.0000
2026/07/22	R038	06/05/2027	8.71 Call	Bond Future	2195.6900	2.1957	1866.6400	1.8666	14.986	0.0000
2026/07/22	R038	06/05/2027	8.71 Put	Bond Future	5163.3800	5.1634	5729.1300	5.7291	10.957	0.0000
2026/07/22	R038	05/08/2027		Bond Future	9.1577	115.4450	9.2845	114.5334	1.384	0.0000
2026/07/22	R038	05/08/2027	9.15 Call	Bond Future	4006.5700	4.0066	3547.9800	3.5480	11.446	0.0000
2026/07/22	R038	05/08/2027	9.15 Put	Bond Future	4062.5600	4.0626	4515.6000	4.5156	11.152	0.0000
2026/07/22	R053	06/08/2026	9.60 Call	Bond Future	5781.6300	5.7816	4817.2400	4.8172	16.680	0.0000
2026/07/22	R053	06/08/2026	9.60 Put	Bond Future	216.1000	0.2161	314.5200	0.3145	45.544	0.0000
2026/07/22	R053	06/08/2026	8.10 Put	Bond Future	13349.2500	13.3493	14411.5200	14.4115	7.958	0.0000
2026/07/22	R053	06/08/2026	8.10 Call	Bond Future	0.6900	0.0007	0.1500	0.0002	78.261	0.0000
2026/07/22	R053	06/08/2026	8.60 Put	Bond Future	6590.6900	6.5907	7610.0700	7.6101	15.467	0.0000
2026/07/22	R053	06/08/2026	8.60 Call	Bond Future	71.5500	0.0716	28.1200	0.0281	60.699	0.0000
2026/07/22	R053	06/08/2026	9.10 Call	Bond Future	1487.4500	1.4875	981.7900	0.9818	33.995	0.0000
2026/07/22	R053	06/08/2026	9.10 Put	Bond Future	1719.4000	1.7194	2276.5500	2.2766	32.404	0.0000
2026/07/22	R053	06/08/2026		Bond Future	9.1193	129.1526	9.2082	128.0898	0.976	0.0000
2026/07/22	R053	06/08/2026	12.28 Call	Bond Future	30041.3200	30.0413	28978.5100	28.9785	3.538	0.0000
2026/07/22	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R053	05/11/2026		Bond Future	9.1614	125.6482	9.2529	124.5658	0.999	0.0000
2026/07/22	R053	05/11/2026	11.21 Call	Bond Future	21107.9300	21.1079	20067.7300	20.0677	4.928	0.0000
2026/07/22	R053	05/11/2026	11.21 Put	Bond Future	235.4300	0.2354	277.6500	0.2777	17.933	0.0000
2026/07/22	R053	04/02/2027		Bond Future	9.2007	128.0284	9.2949	126.9250	1.024	0.0000
2026/07/22	R053	04/02/2027	9.99 Call	Bond Future	11003.9100	11.0039	10174.7000	10.1747	7.536	0.0000
2026/07/22	R053	04/02/2027	9.99 Put	Bond Future	2248.7800	2.2488	2522.9200	2.5229	12.191	0.0000
2026/07/22	R053	06/05/2027		Bond Future	9.2387	124.6160	9.3356	123.4917	1.049	0.0000
2026/07/22	R053	06/05/2027	8.92 Call	Bond Future	3972.4500	3.9725	3513.0100	3.5130	11.566	0.0000
2026/07/22	R053	06/05/2027	8.92 Put	Bond Future	7794.8400	7.7948	8459.7000	8.4597	8.529	0.0000
2026/07/22	R053	05/08/2027		Bond Future	9.2784	127.0170	9.3780	125.8716	1.074	0.0000
2026/07/22	R053	05/08/2027	9.28 Call	Bond Future	6574.9200	6.5749	5979.4100	5.9794	9.057	0.0000
2026/07/22	R053	05/08/2027	9.28 Put	Bond Future	6555.8200	6.5558	7105.7300	7.1057	8.388	0.0000
2026/07/22	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/07/22	R186	06/08/2026	8.57 Call	Bond Future	22.5200	0.0225	21.8000	0.0218	3.197	0.0000
2026/07/22	R186	06/08/2026	8.57 Put	Bond Future	22.5200	0.0225	21.8000	0.0218	3.197	0.0000
2026/07/22	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/07/22	R186	05/11/2026	8.12 Call	Bond Future	28.8400	0.0288	28.7000	0.0287	0.485	0.0000
2026/07/22	R186	05/11/2026	8.12 Put	Bond Future	28.8400	0.0288	28.7000	0.0287	0.485	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
2026/07/22	R202	06/08/2026		Bond Future	301.3780	301.3780	301.8227	301.8227	0.148	0.0000
2026/07/22	R202	06/08/2026	278.86 Call	Bond Future	22518.0000	22.5180	22962.7100	22.9627	1.975	0.0000
2026/07/22	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R202	05/11/2026		Bond Future	306.9506	306.9506	307.4031	307.4031	0.147	0.0000
2026/07/22	R202	05/11/2026	280.46 Call	Bond Future	26490.5800	26.4906	26943.0800	26.9431	1.708	0.0000
2026/07/22	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R202	04/02/2027		Bond Future	307.2468	307.2468	307.6851	307.6851	0.143	0.0000
2026/07/22	R202	04/02/2027	294.73 Call	Bond Future	12516.8000	12.5168	12955.0900	12.9551	3.502	0.0000
2026/07/22	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R202	06/05/2027		Bond Future	313.1979	313.1979	313.6452	313.6452	0.143	0.0000
2026/07/22	R202	06/05/2027	306.99 Call	Bond Future	6207.9000	6.2079	6655.1600	6.6552	7.205	0.0000
2026/07/22	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R202	05/08/2027	312.97 Call	Bond Future	614.6200	0.6146	1049.9300	1.0499	70.826	0.0000
2026/07/22	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R202	05/08/2027		Bond Future	313.5846	313.5846	314.0199	314.0199	0.139	0.0000
2026/07/22	R209	06/08/2026		Bond Future	8.6897	86.5713	8.7989	85.9440	1.256	0.0000
2026/07/22	R209	06/08/2026	11.39 Call	Bond Future	13904.7600	13.9048	13277.4700	13.2775	4.511	0.0000
2026/07/22	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R209	05/11/2026		Bond Future	8.7339	84.9998	8.8471	84.3610	1.297	0.0000
2026/07/22	R209	05/11/2026	10.32 Call	Bond Future	8598.3400	8.5983	8003.0000	8.0030	6.924	0.0000
2026/07/22	R209	05/11/2026	10.32 Put	Bond Future	185.6000	0.1856	229.1200	0.2291	23.448	0.0000
2026/07/22	R209	04/02/2027	8.96 Call	Bond Future	2892.4500	2.8925	2521.4000	2.5214	12.828	0.0000
2026/07/22	R209	04/02/2027	8.96 Put	Bond Future	1867.9000	1.8679	2147.9200	2.1479	14.991	0.0000
2026/07/22	R209	04/02/2027	8.03 Put	Bond Future	4936.6500	4.9367	5449.9800	5.4500	10.398	0.0000
2026/07/22	R209	04/02/2027	8.03 Call	Bond Future	662.6900	0.6627	524.9500	0.5250	20.785	0.0000
2026/07/22	R209	04/02/2027		Bond Future	8.7745	86.6098	8.8920	85.9587	1.340	0.0000
2026/07/22	R209	04/02/2027	9.28 Call	Bond Future	4095.9100	4.0959	3656.6600	3.6567	10.724	0.0000
2026/07/22	R209	04/02/2027	9.28 Put	Bond Future	1341.1500	1.3412	1552.9700	1.5530	15.794	0.0000
2026/07/22	R209	06/05/2027	9.32 Call	Bond Future	4412.4500	4.4125	3978.9300	3.9789	9.825	0.0000
2026/07/22	R209	06/05/2027	9.32 Put	Bond Future	1703.7000	1.7037	1933.7000	1.9337	13.500	0.0000
2026/07/22	R209	06/05/2027	8.25 Put	Bond Future	4397.8800	4.3979	4856.8100	4.8568	10.435	0.0000
2026/07/22	R209	06/05/2027	8.25 Call	Bond Future	1249.3300	1.2493	1044.7400	1.0447	16.376	0.0000
2026/07/22	R209	06/05/2027		Bond Future	8.8136	85.1155	8.9357	84.4520	1.386	0.0000
2026/07/22	R209	06/05/2027	8.41 Call	Bond Future	1574.3200	1.5743	1333.8200	1.3338	15.276	0.0000
2026/07/22	R209	06/05/2027	8.41 Put	Bond Future	3814.1900	3.8142	4237.2100	4.2372	11.091	0.0000
2026/07/22	R209	05/08/2027		Bond Future	8.8556	86.7559	8.9825	86.0799	1.434	0.0000
2026/07/22	R209	05/08/2027	8.87 Call	Bond Future	2982.8900	2.9829	2639.1000	2.6391	11.525	0.0000
2026/07/22	R209	05/08/2027	8.87 Put	Bond Future	2905.6500	2.9057	3237.8600	3.2379	11.433	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
2026/07/22	R210	06/08/2026		Bond Future	269.9537	269.9537	270.1599	270.1599	0.076	0.0000	0.0000
2026/07/22	R210	06/08/2026	259.84 Call	Bond Future	10113.6900	10.1137	10319.8600	10.3199	2.039	0.0000	0.0000
2026/07/22	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R210	05/11/2026		Bond Future	271.3648	271.3648	271.5593	271.5593	0.072	0.0000	0.0000
2026/07/22	R210	05/11/2026	253.33 Call	Bond Future	18034.7800	18.0348	18229.3200	18.2293	1.079	0.0000	0.0000
2026/07/22	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R210	04/02/2027		Bond Future	276.5692	276.5692	276.7669	276.7669	0.071	0.0000	0.0000
2026/07/22	R210	04/02/2027	266.03 Call	Bond Future	10539.1800	10.5392	10736.8800	10.7369	1.876	0.0000	0.0000
2026/07/22	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R210	06/05/2027		Bond Future	278.2650	278.2650	278.4534	278.4534	0.068	0.0000	0.0000
2026/07/22	R210	06/05/2027	271.13 Call	Bond Future	7135.0200	7.1350	7323.3500	7.3234	2.640	0.0000	0.0000
2026/07/22	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R210	05/08/2027		Bond Future	283.6922	283.6922	283.8854	283.8854	0.068	0.0000	0.0000
2026/07/22	R210	05/08/2027	276.01 Call	Bond Future	7682.2300	7.6822	7875.3500	7.8754	2.514	0.0000	0.0000
2026/07/22	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R213	06/08/2026		Bond Future	8.1193	98.9428	8.2746	98.3785	1.913	0.0000	0.0000
2026/07/22	R213	06/08/2026	9.69 Call	Bond Future	5526.7700	5.5268	4962.4900	4.9625	10.210	0.0000	0.0000
2026/07/22	R213	06/08/2026	9.69 Put	Bond Future	0.0700	0.0001	0.1800	0.0002	157.143	0.0000	0.0000
2026/07/22	R213	05/11/2026		Bond Future	8.1653	97.1977	8.3311	96.6229	2.031	0.0000	0.0000
2026/07/22	R213	05/11/2026	8.75 Call	Bond Future	2425.7700	2.4258	2001.9700	2.0020	17.471	0.0000	0.0000
2026/07/22	R213	05/11/2026	8.75 Put	Bond Future	417.4100	0.4174	568.4300	0.5684	36.180	0.0000	0.0000
2026/07/22	R213	04/02/2027		Bond Future	8.2059	99.0387	8.3839	98.4528	2.168	0.0000	0.0000
2026/07/22	R213	04/02/2027	8.14 Call	Bond Future	1150.9500	1.1510	889.0200	0.8890	22.758	0.0000	0.0000
2026/07/22	R213	04/02/2027	8.14 Put	Bond Future	1369.1100	1.3691	1693.0900	1.6931	23.664	0.0000	0.0000
2026/07/22	R213	06/05/2027		Bond Future	8.2372	97.3812	8.4285	96.7842	2.322	0.0000	0.0000
2026/07/22	R213	06/05/2027	7.56 Call	Bond Future	511.1600	0.5112	369.8400	0.3698	27.647	0.0000	0.0000
2026/07/22	R213	06/05/2027	7.56 Put	Bond Future	2662.1700	2.6622	3117.9000	3.1179	17.119	0.0000	0.0000
2026/07/22	R213	06/05/2027	9.25 Call	Bond Future	3711.8700	3.7119	3262.1000	3.2621	12.117	0.0000	0.0000
2026/07/22	R213	06/05/2027	9.25 Put	Bond Future	601.1900	0.6012	748.4700	0.7485	24.498	0.0000	0.0000
2026/07/22	R213	06/05/2027	8.13 Put	Bond Future	1583.7500	1.5838	1918.3200	1.9183	21.125	0.0000	0.0000
2026/07/22	R213	06/05/2027	8.13 Call	Bond Future	1246.9900	1.2470	984.5100	0.9845	21.049	0.0000	0.0000
2026/07/22	R213	05/08/2027		Bond Future	8.2738	99.2582	8.4805	98.6500	2.498	0.0000	0.0000
2026/07/22	R213	05/08/2027	8.27 Call	Bond Future	1523.6600	1.5237	1232.8500	1.2329	19.086	0.0000	0.0000
2026/07/22	R213	05/08/2027	8.27 Put	Bond Future	1534.9200	1.5349	1852.3200	1.8523	20.679	0.0000	0.0000
2026/07/22	R213	05/08/2027	8.58 Call	Bond Future	2106.9700	2.1070	1760.3200	1.7603	16.453	0.0000	0.0000
2026/07/22	R213	05/08/2027	8.58 Put	Bond Future	1207.4200	1.2074	1468.9800	1.4690	21.663	0.0000	0.0000
2026/07/22	R213	05/08/2027	7.95 Put	Bond Future	1991.4100	1.9914	2371.9600	2.3720	19.110	0.0000	0.0000
2026/07/22	R213	05/08/2027	7.95 Call	Bond Future	1028.7700	1.0288	801.1100	0.8011	22.129	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
2026/07/22	R214	06/08/2026		Bond Future	9.1554	81.7877	9.2492	81.1581	1.025	0.0000
2026/07/22	R214	06/08/2026	11.97 Call	Bond Future	16161.8700	16.1619	15532.2900	15.5323	3.895	0.0000
2026/07/22	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R214	05/11/2026		Bond Future	9.2049	79.9831	9.3017	79.3420	1.051	0.0000
2026/07/22	R214	05/11/2026	10.97 Call	Bond Future	10827.2600	10.8273	10222.3500	10.2224	5.587	0.0000
2026/07/22	R214	05/11/2026	10.97 Put	Bond Future	195.2300	0.1952	231.4900	0.2315	18.573	0.0000
2026/07/22	R214	04/02/2027		Bond Future	9.2526	81.4981	9.3525	80.8446	1.079	0.0000
2026/07/22	R214	04/02/2027	9.90 Call	Bond Future	5537.5300	5.5375	5069.0700	5.0691	8.460	0.0000
2026/07/22	R214	04/02/2027	9.90 Put	Bond Future	1430.8900	1.4309	1615.9300	1.6159	12.932	0.0000
2026/07/22	R214	06/05/2027		Bond Future	9.2957	79.7587	9.3986	79.0927	1.107	0.0000
2026/07/22	R214	06/05/2027	8.88 Call	Bond Future	1954.3100	1.9543	1706.3900	1.7064	12.686	0.0000
2026/07/22	R214	06/05/2027	8.88 Put	Bond Future	4726.2600	4.7263	5144.2800	5.1443	8.845	0.0000
2026/07/22	R214	05/08/2027		Bond Future	9.3415	81.2959	9.4477	80.6174	1.136	0.0000
2026/07/22	R214	05/08/2027	9.32 Call	Bond Future	3580.7400	3.5807	3235.6600	3.2357	9.637	0.0000
2026/07/22	R214	05/08/2027	9.32 Put	Bond Future	3719.3000	3.7193	4052.7000	4.0527	8.964	0.0000
2026/07/22	R248	06/08/2026	9.20 Call	Bond Future	1234.4900	1.2345	813.5400	0.8135	34.099	0.0000
2026/07/22	R248	06/08/2026	9.20 Put	Bond Future	1186.6100	1.1866	1605.5300	1.6055	35.304	0.0000
2026/07/22	R248	06/08/2026		Bond Future	9.1947	99.7746	9.2886	98.9347	1.022	0.0000
2026/07/22	R248	06/08/2026	12.37 Call	Bond Future	22925.3900	22.9254	22085.5200	22.0855	3.663	0.0000
2026/07/22	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/22	R248	06/08/2026	9.00 Call	Bond Future	492.6100	0.4926	273.0500	0.2731	44.571	0.0000
2026/07/22	R248	06/08/2026	9.00 Put	Bond Future	2271.1000	2.2711	2891.4100	2.8914	27.313	0.0000
2026/07/22	R248	06/08/2026	10.00 Call	Bond Future	6870.5100	6.8705	6048.5700	6.0486	11.963	0.0000
2026/07/22	R248	06/08/2026	10.00 Put	Bond Future	35.2900	0.0353	53.2200	0.0532	50.808	0.0000
2026/07/22	R248	05/11/2026		Bond Future	9.2407	97.1571	9.3374	96.3017	1.046	0.0000
2026/07/22	R248	05/11/2026	11.31 Call	Bond Future	16090.9700	16.0910	15266.6400	15.2666	5.123	0.0000
2026/07/22	R248	05/11/2026	11.31 Put	Bond Future	158.6400	0.1586	189.6900	0.1897	19.573	0.0000
2026/07/22	R248	04/02/2027		Bond Future	9.2850	98.9974	9.3845	98.1255	1.072	0.0000
2026/07/22	R248	04/02/2027	10.11 Call	Bond Future	8500.6800	8.5007	7840.6800	7.8407	7.764	0.0000
2026/07/22	R248	04/02/2027	10.11 Put	Bond Future	1643.5200	1.6435	1855.3700	1.8554	12.890	0.0000
2026/07/22	R248	06/05/2027		Bond Future	9.3247	96.4508	9.4271	95.5623	1.098	0.0000
2026/07/22	R248	06/05/2027	9.05 Call	Bond Future	3173.0800	3.1731	2797.3300	2.7973	11.842	0.0000
2026/07/22	R248	06/05/2027	9.05 Put	Bond Future	5622.0500	5.6221	6134.7700	6.1348	9.120	0.0000
2026/07/22	R248	05/08/2027		Bond Future	9.3666	98.3095	9.4720	97.4044	1.125	0.0000
2026/07/22	R248	05/08/2027	9.37 Call	Bond Future	4959.2000	4.9592	4489.7300	4.4897	9.467	0.0000
2026/07/22	R248	05/08/2027	9.37 Put	Bond Future	4929.9700	4.9300	5365.6800	5.3657	8.838	0.0000
2026/07/22	R2R9	06/08/2026		Bond Future	9.0567	109.6782	9.1605	108.8778	1.146	0.0000
2026/07/22	R2R9	06/08/2026	101.74 Call	Bond Future	96558.6900	96.5587	95758.2700	95.7583	0.829	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
2026/07/22	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R2R9	05/11/2026		Bond Future		9.1106	106.7008	9.2181	105.8856	1.180	0.0000	0.0000
2026/07/22	R2R9	05/11/2026	98.56 Call	Bond Future		95730.7100	95.7307	94915.5300	94.9155	0.852	0.0000	0.0000
2026/07/22	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R2R9	04/02/2027		Bond Future		9.1614	108.7219	9.2729	107.8910	1.217	0.0000	0.0000
2026/07/22	R2R9	04/02/2027	9.89 Call	Bond Future		6752.4200	6.7524	6143.2000	6.1432	9.022	0.0000	0.0000
2026/07/22	R2R9	04/02/2027	9.89 Put	Bond Future		1483.0800	1.4831	1704.7300	1.7047	14.945	0.0000	0.0000
2026/07/22	R2R9	06/05/2027		Bond Future		9.2112	105.8227	9.3268	104.9760	1.254	0.0000	0.0000
2026/07/22	R2R9	06/05/2027	8.83 Call	Bond Future		2279.0100	2.2790	1959.8800	1.9599	14.003	0.0000	0.0000
2026/07/22	R2R9	06/05/2027	8.83 Put	Bond Future		5141.8000	5.1418	5669.4100	5.6694	10.261	0.0000	0.0000
2026/07/22	R2R9	06/05/2027	9.64 Call	Bond Future		5623.8300	5.6238	5087.1600	5.0872	9.543	0.0000	0.0000
2026/07/22	R2R9	06/05/2027	9.64 Put	Bond Future		2529.0000	2.5290	2839.0700	2.8391	12.261	0.0000	0.0000
2026/07/22	R2R9	06/05/2027	8.94 Put	Bond Future		4657.6000	4.6576	5153.3900	5.1534	10.645	0.0000	0.0000
2026/07/22	R2R9	06/05/2027	8.94 Call	Bond Future		2631.8500	2.6319	2280.9000	2.2809	13.335	0.0000	0.0000
2026/07/22	R2R9	05/08/2027		Bond Future		9.2641	107.8616	9.3839	106.9990	1.293	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	9.26 Call	Bond Future		4064.8300	4.0648	3627.3900	3.6274	10.762	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	9.26 Put	Bond Future		4094.5200	4.0945	4519.7400	4.5197	10.385	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	9.68 Call	Bond Future		5942.2200	5.9422	5408.7000	5.4087	8.978	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	9.68 Put	Bond Future		2989.7000	2.9897	3318.8400	3.3188	11.009	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	8.90 Put	Bond Future		5446.4200	5.4464	5964.2600	5.9643	9.508	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	8.90 Call	Bond Future		2762.9500	2.7630	2418.1300	2.4181	12.480	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	9.53 Call	Bond Future		5237.6500	5.2377	4736.2900	4.7363	9.572	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	9.53 Put	Bond Future		3336.4500	3.3365	3697.7500	3.6978	10.829	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	8.82 Put	Bond Future		5803.3000	5.8033	6341.8800	6.3419	9.281	0.0000	0.0000
2026/07/22	R2R9	05/08/2027	8.82 Call	Bond Future		2517.4700	2.5175	2193.3900	2.1934	12.873	0.0000	0.0000
2026/07/22	R4R2	06/08/2026		Bond Future		9.2167	111.1306	9.3053	110.3678	0.962	0.0000	0.0000
2026/07/22	R4R2	06/08/2026	102.06 Call	Bond Future		97713.3400	97.7133	96950.5600	96.9506	0.781	0.0000	0.0000
2026/07/22	R4R2	06/08/2026	102.06 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R4R2	05/11/2026		Bond Future		9.2703	108.0537	9.3619	107.2768	0.988	0.0000	0.0000
2026/07/22	R4R2	05/11/2026	98.76 Call	Bond Future		96831.0800	96.8311	96054.2100	96.0542	0.802	0.0000	0.0000
2026/07/22	R4R2	05/11/2026	98.76 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	R4R2	04/02/2027		Bond Future		9.3212	110.1004	9.4159	109.3086	1.016	0.0000	0.0000
2026/07/22	R4R2	04/02/2027	10.13 Call	Bond Future		8086.5200	8.0865	7490.0900	7.4901	7.376	0.0000	0.0000
2026/07/22	R4R2	04/02/2027	10.13 Put	Bond Future		1594.5000	1.5945	1789.8900	1.7899	12.254	0.0000	0.0000
2026/07/22	R4R2	06/05/2027		Bond Future		9.3711	107.1014	9.4690	106.2945	1.044	0.0000	0.0000
2026/07/22	R4R2	06/05/2027	9.00 Call	Bond Future		2662.6800	2.6627	2349.1300	2.3491	11.776	0.0000	0.0000
2026/07/22	R4R2	06/05/2027	9.00 Put	Bond Future		5805.6100	5.8056	6298.9600	6.2990	8.498	0.0000	0.0000
2026/07/22	R4R2	05/08/2027		Bond Future		9.4236	109.1650	9.5248	108.3430	1.074	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
2026/07/22	R4R2	05/08/2027	9.44 Call	Bond Future	4765.0800	4.7651	4337.9800	4.3380	8.963	0.0000	0.0000
2026/07/22	R4R2	05/08/2027	9.44 Put	Bond Future	4631.5200	4.6315	5026.4000	5.0264	8.526	0.0000	0.0000
2026/07/22	RR87	06/08/2026		Bond Future	7.3493	100.8402	7.3957	100.8238	0.632	0.0000	0.0000
2026/07/22	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	RR87	06/08/2026	6.53 Put	Bond Future	289.7300	0.2897	306.1000	0.3061	5.650	0.0000	0.0000
2026/07/22	RR87	05/11/2026		Bond Future	7.1094	102.6800	7.2566	102.6632	2.070	0.0000	0.0000
2026/07/22	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/22	RR87	05/11/2026	5.27 Put	Bond Future	210.9100	0.2109	227.7400	0.2277	7.980	0.0000	0.0000
2026/07/22	RR88	06/08/2026		Bond Future	7.5672	104.4122	7.6073	104.3642	0.531	0.0000	0.0000
2026/07/22	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/22	RR88	06/08/2026	6.79 Put	Bond Future	934.5800	0.9346	982.5600	0.9826	5.134	0.0000	0.0000
2026/07/22	RR88	05/11/2026		Bond Future	7.5855	105.6802	7.6353	105.6284	0.657	0.0000	0.0000
2026/07/22	RR88	05/11/2026	6.71 Call	Bond Future	4.7638	0.0048	3.4421	0.0034	27.745	0.0000	0.0000
2026/07/22	RR88	05/11/2026	6.71 Put	Bond Future	921.5438	0.9215	972.0521	0.9721	5.481	0.0000	0.0000
2026/07/22	RR88	04/02/2027		Bond Future	7.5606	103.8339	7.6259	103.7792	0.863	0.0000	0.0000
2026/07/22	RR88	04/02/2027	7.78 Call	Bond Future	396.5713	0.3966	363.8393	0.3638	8.254	0.0000	0.0000
2026/07/22	RR88	04/02/2027	7.78 Put	Bond Future	212.8613	0.2129	234.8293	0.2348	10.320	0.0000	0.0000
2026/07/22	RR88	06/05/2027		Bond Future	7.4891	105.8211	7.5820	105.7655	1.240	0.0000	0.0000
2026/07/22	RR88	06/05/2027	7.89 Call	Bond Future	405.1533	0.4052	369.9264	0.3699	8.695	0.0000	0.0000
2026/07/22	RR88	06/05/2027	7.89 Put	Bond Future	165.2133	0.1652	185.6364	0.1856	12.362	0.0000	0.0000
2026/07/22	RR88	05/08/2027		Bond Future	7.2697	102.5538	7.4257	102.4975	2.145	0.0000	0.0000
2026/07/22	RR88	05/08/2027	8.07 Call	Bond Future	368.4246	0.3684	328.3305	0.3283	10.883	0.0000	0.0000
2026/07/22	RR88	05/08/2027	8.07 Put	Bond Future	80.0346	0.0800	96.2705	0.0963	20.286	0.0000	0.0000
2026/07/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

