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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2026 TO 23/07/2026

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
2026/07/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	2029	06/08/2026		Bond Future	152.0278	152.0278	152.2622	0.154	0.0000	0.0000
2026/07/23	2029	06/08/2026	144.10 Call	Bond Future	7927.7800	7.9278	8162.1700	2.957	0.0000	0.0000
2026/07/23	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2029	05/11/2026		Bond Future	153.3292	153.3292	153.5678	0.156	0.0000	0.0000
2026/07/23	2029	05/11/2026	147.56 Call	Bond Future	5769.1800	5.7692	6007.8200	4.136	0.0000	0.0000
2026/07/23	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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5,396
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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
2026/07/23	2029	04/02/2027		Bond Future	156.2695	156.2695	156.5126	156.5126	0.156	0.0000
2026/07/23	2029	04/02/2027	149.72 Call	Bond Future	6549.4600	6.5495	6792.5700	6.7926	3.712	0.0000
2026/07/23	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	2029	06/05/2027		Bond Future	157.7539	157.7539	158.0017	158.0017	0.157	0.0000
2026/07/23	2029	06/05/2027	153.32 Call	Bond Future	4433.8700	4.4339	4681.7000	4.6817	5.589	0.0000
2026/07/23	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	2029	05/08/2027		Bond Future	160.8315	160.8315	161.0844	161.0844	0.157	0.0000
2026/07/23	2029	05/08/2027	156.72 Call	Bond Future	4111.5100	4.1115	4364.3700	4.3644	6.150	0.0000
2026/07/23	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	2030	06/08/2026	7.21 Put	Bond Future	2728.3800	2.7284	2981.1700	2.9812	9.265	0.0000
2026/07/23	2030	06/08/2026	7.21 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/07/23	2030	06/08/2026	7.71 Put	Bond Future	1228.0100	1.2280	1469.0600	1.4691	19.629	0.0000
2026/07/23	2030	06/08/2026	7.71 Call	Bond Future	18.1200	0.0181	6.3700	0.0064	64.845	0.0000
2026/07/23	2030	06/08/2026	8.06 Call	Bond Future	260.2900	0.2603	157.4400	0.1574	39.514	0.0000
2026/07/23	2030	06/08/2026	8.06 Put	Bond Future	423.7200	0.4237	573.6700	0.5737	35.389	0.0000
2026/07/23	2030	06/08/2026		Bond Future	8.1151	99.9142	8.2005	99.6614	1.052	0.0000
2026/07/23	2030	06/08/2026	9.22 Call	Bond Future	3211.2600	3.2113	2958.8100	2.9588	7.861	0.0000
2026/07/23	2030	06/08/2026	9.22 Put	Bond Future	0.7200	0.0007	1.0700	0.0011	48.611	0.0000
2026/07/23	2030	05/11/2026		Bond Future	8.1654	101.7371	8.2582	101.4796	1.137	0.0000
2026/07/23	2030	05/11/2026	8.39 Call	Bond Future	1199.8500	1.1999	1042.6200	1.0426	13.104	0.0000
2026/07/23	2030	05/11/2026	8.39 Put	Bond Future	578.1900	0.5782	678.4400	0.6784	17.339	0.0000
2026/07/23	2030	04/02/2027		Bond Future	8.2078	99.6562	8.3095	99.3938	1.239	0.0000
2026/07/23	2030	04/02/2027	7.82 Call	Bond Future	501.9800	0.5020	417.4300	0.4174	16.843	0.0000
2026/07/23	2030	04/02/2027	7.82 Put	Bond Future	1510.7300	1.5107	1688.6300	1.6886	11.776	0.0000
2026/07/23	2030	06/05/2027		Bond Future	8.2615	101.5636	8.3737	101.2962	1.358	0.0000
2026/07/23	2030	06/05/2027	7.27 Call	Bond Future	191.8800	0.1919	152.3300	0.1523	20.612	0.0000
2026/07/23	2030	06/05/2027	7.27 Put	Bond Future	2595.4100	2.5954	2823.3000	2.8233	8.781	0.0000
2026/07/23	2030	05/08/2027		Bond Future	8.3295	99.5124	8.4546	99.2400	1.502	0.0000
2026/07/23	2030	05/08/2027	8.11 Call	Bond Future	888.1400	0.8881	772.8800	0.7729	12.978	0.0000
2026/07/23	2030	05/08/2027	8.11 Put	Bond Future	1368.5900	1.3686	1525.7900	1.5258	11.486	0.0000
2026/07/23	2031	06/08/2026		Bond Future	116.9991	116.9991	117.3173	117.3173	0.272	0.0000
2026/07/23	2031	06/08/2026	113.81 Call	Bond Future	3189.1300	3.1891	3507.3400	3.5073	9.978	0.0000
2026/07/23	2031	06/08/2026	113.81 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000
2026/07/23	2031	05/11/2026		Bond Future	119.1622	119.1622	119.4863	119.4863	0.272	0.0000
2026/07/23	2031	05/11/2026	111.49 Call	Bond Future	7672.2100	7.6722	7996.3200	7.9963	4.224	0.0000
2026/07/23	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	2031	04/02/2027		Bond Future	118.9346	118.9346	119.2648	119.2648	0.278	0.0000
2026/07/23	2031	04/02/2027	116.18 Call	Bond Future	2862.7000	2.8627	3162.5100	3.1625	10.473	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
2026/07/23	2031	04/02/2027	116.18 Put	Bond Future	108.0600	0.1081	77.6700	0.0777	28.123	0.0000
2026/07/23	2031	06/05/2027		Bond Future	121.2384	121.2384	121.5750	0.278	0.0000	0.0000
2026/07/23	2031	06/05/2027	116.87 Call	Bond Future	4397.8400	4.3978	4725.2700	4.7253	7.445	0.0000
2026/07/23	2031	06/05/2027	116.87 Put	Bond Future	29.4600	0.0295	20.2300	0.0202	31.331	0.0000
2026/07/23	2031	05/08/2027		Bond Future	121.0322	121.0322	121.3755	0.284	0.0000	0.0000
2026/07/23	2031	05/08/2027	121.41 Call	Bond Future	793.5700	0.7936	953.7200	0.9537	20.181	0.0000
2026/07/23	2031	05/08/2027	121.41 Put	Bond Future	1171.3400	1.1713	988.2200	0.9882	15.633	0.0000
2026/07/23	2032	06/08/2026		Bond Future	8.4301	102.2089	8.5304	101.7695	1.190	0.0000
2026/07/23	2032	06/08/2026	10.12 Call	Bond Future	7091.4900	7.0915	6652.2000	6.6522	6.195	0.0000
2026/07/23	2032	06/08/2026	10.12 Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000
2026/07/23	2032	05/11/2026		Bond Future	8.4851	99.9143	8.5912	99.4669	1.250	0.0000
2026/07/23	2032	05/11/2026	9.16 Call	Bond Future	3308.2400	3.3082	2963.0700	2.9631	10.434	0.0000
2026/07/23	2032	05/11/2026	9.16 Put	Bond Future	504.5300	0.5045	606.7700	0.6068	20.264	0.0000
2026/07/23	2032	04/02/2027	8.08 Put	Bond Future	2661.6500	2.6617	2977.2200	2.9772	11.856	0.0000
2026/07/23	2032	04/02/2027	8.08 Call	Bond Future	789.4300	0.7894	649.0400	0.6490	17.784	0.0000
2026/07/23	2032	04/02/2027	7.58 Put	Bond Future	4273.4800	4.2735	4663.6700	4.6637	9.130	0.0000
2026/07/23	2032	04/02/2027	7.58 Call	Bond Future	295.9100	0.2959	230.1400	0.2301	22.226	0.0000
2026/07/23	2032	04/02/2027	8.36 Call	Bond Future	1282.0500	1.2821	1088.7100	1.0887	15.081	0.0000
2026/07/23	2032	04/02/2027	8.36 Put	Bond Future	1998.4300	1.9984	2261.0500	2.2611	13.141	0.0000
2026/07/23	2032	04/02/2027		Bond Future	8.5356	101.8066	8.6481	101.3506	1.319	0.0000
2026/07/23	2032	04/02/2027	8.48 Call	Bond Future	1537.9400	1.5379	1322.1200	1.3221	14.033	0.0000
2026/07/23	2032	04/02/2027	8.48 Put	Bond Future	1763.9700	1.7640	2004.1100	2.0041	13.614	0.0000
2026/07/23	2032	06/05/2027		Bond Future	8.5850	99.5946	8.7046	99.1299	1.394	0.0000
2026/07/23	2032	06/05/2027	7.80 Call	Bond Future	597.2800	0.5973	490.2800	0.4903	17.915	0.0000
2026/07/23	2032	06/05/2027	7.80 Put	Bond Future	3713.4100	3.7134	4071.0800	4.0711	9.632	0.0000
2026/07/23	2032	06/05/2027	7.58 Put	Bond Future	4435.9900	4.4360	4819.3900	4.8194	8.643	0.0000
2026/07/23	2032	06/05/2027	7.58 Call	Bond Future	424.8900	0.4249	343.6200	0.3436	19.127	0.0000
2026/07/23	2032	06/05/2027	8.08 Put	Bond Future	2929.4400	2.9294	3245.3600	3.2454	10.784	0.0000
2026/07/23	2032	06/05/2027	8.08 Call	Bond Future	938.5500	0.9386	789.8000	0.7898	15.849	0.0000
2026/07/23	2032	06/05/2027	8.47 Call	Bond Future	1635.4300	1.6354	1422.8200	1.4228	13.000	0.0000
2026/07/23	2032	06/05/2027	8.47 Put	Bond Future	2084.3900	2.0844	2336.4500	2.3365	12.093	0.0000
2026/07/23	2032	05/08/2027		Bond Future	8.6405	101.5141	8.7681	101.0406	1.476	0.0000
2026/07/23	2032	05/08/2027	8.42 Call	Bond Future	1587.7200	1.5877	1384.2500	1.3843	12.815	0.0000
2026/07/23	2032	05/08/2027	8.42 Put	Bond Future	2412.9800	2.4130	2683.0300	2.6830	11.192	0.0000
2026/07/23	2033	06/08/2026		Bond Future	147.4946	147.4946	148.0695	148.0695	0.390	0.0000
2026/07/23	2033	06/08/2026	134.25 Call	Bond Future	13244.6100	13.2446	13819.4600	13.8195	4.340	0.0000
2026/07/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	2033	05/11/2026		Bond Future	148.6148	148.6148	149.2002	149.2002	0.394	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	
2026/07/23	2033	05/11/2026	137.26 Call	Bond Future	11354.7600	11.3548	11940.2100	11.9402	5.156	0.0000	0.0000
2026/07/23	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2033	04/02/2027		Bond Future	151.4647	151.4647	152.0612	152.0612	0.394	0.0000	0.0000
2026/07/23	2033	04/02/2027	142.71 Call	Bond Future	8754.7000	8.7547	9351.2400	9.3512	6.814	0.0000	0.0000
2026/07/23	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2033	06/05/2027		Bond Future	152.7499	152.7499	153.3581	153.3581	0.398	0.0000	0.0000
2026/07/23	2033	06/05/2027	151.21 Call	Bond Future	1539.9000	1.5399	2148.0600	2.1481	39.493	0.0000	0.0000
2026/07/23	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2033	05/08/2027		Bond Future	155.7300	155.7300	156.3502	156.3502	0.398	0.0000	0.0000
2026/07/23	2033	05/08/2027	153.15 Call	Bond Future	2580.0000	2.5800	3200.1900	3.2002	24.038	0.0000	0.0000
2026/07/23	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2037	06/08/2026	11.30 Call	Bond Future	14023.8700	14.0239	13074.6500	13.0747	6.769	0.0000	0.0000
2026/07/23	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2037	06/08/2026	10.70 Call	Bond Future	10741.2400	10.7412	9792.0900	9.7921	8.837	0.0000	0.0000
2026/07/23	2037	06/08/2026	10.70 Put	Bond Future	0.0700	0.0001	0.1400	0.0001	100.000	0.0000	0.0000
2026/07/23	2037	06/08/2026	10.02 Put	Bond Future	3.8900	0.0039	8.6100	0.0086	121.337	0.0000	0.0000
2026/07/23	2037	06/08/2026	10.02 Call	Bond Future	6807.4700	6.8075	5862.9700	5.8630	13.874	0.0000	0.0000
2026/07/23	2037	06/08/2026		Bond Future	8.9345	97.3563	9.0797	96.4071	1.625	0.0000	0.0000
2026/07/23	2037	06/08/2026	11.71 Call	Bond Future	16169.3800	16.1694	15220.1600	15.2202	5.870	0.0000	0.0000
2026/07/23	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2037	06/08/2026	9.30 Call	Bond Future	2546.6600	2.5467	1764.9200	1.7649	30.697	0.0000	0.0000
2026/07/23	2037	06/08/2026	9.30 Put	Bond Future	181.3000	0.1813	348.7800	0.3488	92.377	0.0000	0.0000
2026/07/23	2037	05/11/2026		Bond Future	8.9851	99.1324	9.1357	98.1658	1.677	0.0000	0.0000
2026/07/23	2037	05/11/2026	10.62 Call	Bond Future	10042.3100	10.0423	9143.1700	9.1432	8.954	0.0000	0.0000
2026/07/23	2037	05/11/2026	10.62 Put	Bond Future	207.4900	0.2075	274.9600	0.2750	32.517	0.0000	0.0000
2026/07/23	2037	05/11/2026	10.83 Call	Bond Future	11147.2500	11.1473	10230.2700	10.2303	8.226	0.0000	0.0000
2026/07/23	2037	05/11/2026	10.83 Put	Bond Future	148.1300	0.1481	197.7600	0.1978	33.504	0.0000	0.0000
2026/07/23	2037	05/11/2026	10.23 Call	Bond Future	7968.8300	7.9688	7114.1900	7.1142	10.725	0.0000	0.0000
2026/07/23	2037	05/11/2026	10.23 Put	Bond Future	353.6000	0.3536	465.5700	0.4656	31.666	0.0000	0.0000
2026/07/23	2037	05/11/2026	9.46 Put	Bond Future	1053.4500	1.0535	1349.4800	1.3495	28.101	0.0000	0.0000
2026/07/23	2037	05/11/2026	9.46 Call	Bond Future	4057.4800	4.0575	3386.9000	3.3869	16.527	0.0000	0.0000
2026/07/23	2037	04/02/2027		Bond Future	9.0328	96.7518	9.1893	95.7669	1.733	0.0000	0.0000
2026/07/23	2037	04/02/2027	9.51 Call	Bond Future	4582.8100	4.5828	3936.7000	3.9367	14.099	0.0000	0.0000
2026/07/23	2037	04/02/2027	9.51 Put	Bond Future	1621.1500	1.6212	1960.0100	1.9600	20.902	0.0000	0.0000
2026/07/23	2037	04/02/2027	9.81 Call	Bond Future	5964.8300	5.9648	5240.6700	5.2407	12.140	0.0000	0.0000
2026/07/23	2037	04/02/2027	9.81 Put	Bond Future	1202.8800	1.2029	1463.6900	1.4637	21.682	0.0000	0.0000
2026/07/23	2037	04/02/2027	9.31 Call	Bond Future	3719.2700	3.7193	3135.7600	3.1358	15.689	0.0000	0.0000
2026/07/23	2037	04/02/2027	9.31 Put	Bond Future	1984.0100	1.9840	2385.4700	2.3855	20.235	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
2026/07/23	2037	04/02/2027	8.44	Put	Bond Future		4861.4000	4.8614		5594.6500	5.5947	15.083	0.0000
2026/07/23	2037	04/02/2027	8.44	Call	Bond Future		1006.7800	1.0068		755.0600	0.7551	25.002	0.0000
2026/07/23	2037	06/05/2027			Bond Future		9.0844	98.6036		9.2471	97.5998	1.791	0.0000
2026/07/23	2037	06/05/2027	8.58	Call	Bond Future		1592.5700	1.5926		1268.1500	1.2682	20.371	0.0000
2026/07/23	2037	06/05/2027	8.58	Put	Bond Future		4794.5100	4.7945		5473.9000	5.4739	14.170	0.0000
2026/07/23	2037	05/08/2027			Bond Future		9.1409	96.2446		9.3103	95.2216	1.853	0.0000
2026/07/23	2037	05/08/2027	9.05	Call	Bond Future		3117.9600	3.1180		2635.4400	2.6354	15.476	0.0000
2026/07/23	2037	05/08/2027	9.05	Put	Bond Future		3673.1200	3.6731		4213.6400	4.2136	14.716	0.0000
2026/07/23	2038	06/08/2026			Bond Future		161.5162	161.5162		160.9282	160.9282	0.364	0.0000
2026/07/23	2038	06/08/2026	144.72	Call	Bond Future		16796.1500	16.7962		16208.2400	16.2082	3.500	0.0000
2026/07/23	2038	06/08/2026	144.72	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/23	2038	05/11/2026			Bond Future		164.5023	164.5023		163.9034	163.9034	0.364	0.0000
2026/07/23	2038	05/11/2026	146.31	Call	Bond Future		18192.3300	18.1923		17593.4400	17.5934	3.292	0.0000
2026/07/23	2038	05/11/2026	146.31	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/23	2038	04/02/2027			Bond Future		165.3756	165.3756		164.7652	164.7652	0.369	0.0000
2026/07/23	2038	04/02/2027	153.83	Call	Bond Future		11545.6400	11.5456		10935.1700	10.9352	5.287	0.0000
2026/07/23	2038	04/02/2027	153.83	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/23	2038	06/05/2027			Bond Future		168.5790	168.5790		167.9567	167.9567	0.369	0.0000
2026/07/23	2038	06/05/2027	166.10	Call	Bond Future		2479.0200	2.4790		1856.7400	1.8567	25.102	0.0000
2026/07/23	2038	06/05/2027	166.10	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/23	2038	05/08/2027			Bond Future		169.5335	169.5335		168.8993	168.8993	0.374	0.0000
2026/07/23	2038	05/08/2027	169.13	Call	Bond Future		403.5000	0.4035		0.0000	0.0000	(100.000)	0.0000
2026/07/23	2038	05/08/2027	169.13	Put	Bond Future		0.0000	0.0000		230.7000	0.2307	100.000	0.0000
2026/07/23	2040	06/08/2026			Bond Future		9.2149	98.6482		9.3953	97.3020	1.957	0.0000
2026/07/23	2040	06/08/2026	12.19	Call	Bond Future		19214.3300	19.2143		17868.1700	17.8682	7.006	0.0000
2026/07/23	2040	06/08/2026	12.19	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/07/23	2040	06/08/2026	9.20	Call	Bond Future		934.6800	0.9347		393.3900	0.3934	57.912	0.0000
2026/07/23	2040	06/08/2026	9.20	Put	Bond Future		1047.3200	1.0473		1852.1900	1.8522	76.850	0.0000
2026/07/23	2040	05/11/2026	8.85	Put	Bond Future		4232.1100	4.2321		5237.9100	5.2379	23.766	0.0000
2026/07/23	2040	05/11/2026	8.85	Call	Bond Future		1053.8800	1.0539		688.9800	0.6890	34.624	0.0000
2026/07/23	2040	05/11/2026			Bond Future		9.2684	100.4478		9.4547	99.0771	2.011	0.0000
2026/07/23	2040	05/11/2026	11.06	Call	Bond Future		12333.8800	12.3339		11049.7700	11.0498	10.411	0.0000
2026/07/23	2040	05/11/2026	11.06	Put	Bond Future		211.6100	0.2116		298.2000	0.2982	40.920	0.0000
2026/07/23	2040	05/11/2026	11.27	Call	Bond Future		13538.6400	13.5386		12228.6100	12.2286	9.676	0.0000
2026/07/23	2040	05/11/2026	11.27	Put	Bond Future		138.8400	0.1388		199.5100	0.1995	43.698	0.0000
2026/07/23	2040	05/11/2026	10.67	Call	Bond Future		10034.6300	10.0346		8806.1400	8.8061	12.243	0.0000
2026/07/23	2040	05/11/2026	10.67	Put	Bond Future		360.2300	0.3602		502.4400	0.5024	39.478	0.0000
2026/07/23	2040	05/11/2026	9.91	Put	Bond Future		998.9400	0.9989		1356.9000	1.3569	35.834	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
2026/07/23	2040	05/11/2026	9.91 Call	Bond Future	5605.9700	5.6060	4593.2300	4.5932	18.065	0.0000
2026/07/23	2040	04/02/2027		Bond Future	9.3196	97.8417	9.5124	96.4450	2.070	0.0000
2026/07/23	2040	04/02/2027	9.93 Call	Bond Future	6019.7900	6.0198	5062.0500	5.0621	15.910	0.0000
2026/07/23	2040	04/02/2027	9.93 Put	Bond Future	1694.5200	1.6945	2133.4800	2.1335	25.905	0.0000
2026/07/23	2040	04/02/2027	10.17 Call	Bond Future	7298.4100	7.2984	6259.8000	6.2598	14.231	0.0000
2026/07/23	2040	04/02/2027	10.17 Put	Bond Future	1346.8200	1.3468	1704.9100	1.7049	26.588	0.0000
2026/07/23	2040	04/02/2027	9.67 Call	Bond Future	4703.2400	4.7032	3851.5900	3.8516	18.108	0.0000
2026/07/23	2040	04/02/2027	9.67 Put	Bond Future	2186.4200	2.1864	2731.4700	2.7315	24.929	0.0000
2026/07/23	2040	04/02/2027	8.78 Put	Bond Future	5407.1400	5.4071	6419.8400	6.4198	18.729	0.0000
2026/07/23	2040	04/02/2027	8.78 Call	Bond Future	1345.6200	1.3456	961.6200	0.9616	28.537	0.0000
2026/07/23	2040	06/05/2027		Bond Future	9.3741	99.7143	9.5737	98.2908	2.130	0.0000
2026/07/23	2040	06/05/2027	8.88 Call	Bond Future	1962.5300	1.9625	1496.5500	1.4966	23.744	0.0000
2026/07/23	2040	06/05/2027	8.88 Put	Bond Future	5614.2300	5.6142	6571.7300	6.5717	17.055	0.0000
2026/07/23	2040	05/08/2027		Bond Future	9.4332	97.1261	9.6401	95.6753	2.194	0.0000
2026/07/23	2040	05/08/2027	9.33 Call	Bond Future	3687.6100	3.6876	3010.4900	3.0105	18.362	0.0000
2026/07/23	2040	05/08/2027	9.33 Put	Bond Future	4422.2200	4.4222	5195.9000	5.1959	17.495	0.0000
2026/07/23	2043	06/08/2026		Bond Future	125.1727	125.1727	124.5669	124.5669	0.484	0.0000
2026/07/23	2043	06/08/2026	110.88 Call	Bond Future	14292.6700	14.2927	13686.8800	13.6869	4.238	0.0000
2026/07/23	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	2043	05/11/2026		Bond Future	127.4870	127.4870	126.8699	126.8699	0.484	0.0000
2026/07/23	2043	05/11/2026	112.84 Call	Bond Future	14652.6162	14.6526	14037.4915	14.0375	4.198	0.0000
2026/07/23	2043	05/11/2026	112.84 Put	Bond Future	5.6262	0.0056	7.6015	0.0076	35.109	0.0000
2026/07/23	2043	04/02/2027		Bond Future	126.9718	126.9718	126.3430	126.3430	0.495	0.0000
2026/07/23	2043	04/02/2027	117.63 Call	Bond Future	9601.3458	9.6013	9023.9558	9.0240	6.014	0.0000
2026/07/23	2043	04/02/2027	117.63 Put	Bond Future	259.5258	0.2595	311.0058	0.3110	19.836	0.0000
2026/07/23	2043	06/05/2027		Bond Future	129.4312	129.4312	128.7901	128.7901	0.495	0.0000
2026/07/23	2043	06/05/2027	127.48 Call	Bond Future	4278.2343	4.2782	3892.8387	3.8928	9.008	0.0000
2026/07/23	2043	06/05/2027	127.48 Put	Bond Future	2326.9943	2.3270	2582.6987	2.5827	10.989	0.0000
2026/07/23	2043	05/08/2027		Bond Future	128.9272	128.9272	128.2737	128.2737	0.507	0.0000
2026/07/23	2043	05/08/2027	129.56 Call	Bond Future	3222.6464	3.2226	2910.6450	2.9106	9.682	0.0000
2026/07/23	2043	05/08/2027	129.56 Put	Bond Future	3855.4164	3.8554	4196.9250	4.1969	8.858	0.0000
2026/07/23	2044	06/08/2026	9.75 Call	Bond Future	3596.5000	3.5965	2428.4200	2.4284	32.478	0.0000
2026/07/23	2044	06/08/2026	9.75 Put	Bond Future	190.1700	0.1902	406.8400	0.4068	113.935	0.0000
2026/07/23	2044	06/08/2026	9.25 Call	Bond Future	803.6400	0.8036	331.2500	0.3313	58.781	0.0000
2026/07/23	2044	06/08/2026	9.25 Put	Bond Future	1418.0100	1.4180	2330.3700	2.3304	64.341	0.0000
2026/07/23	2044	06/08/2026	9.00 Call	Bond Future	201.5900	0.2016	53.4600	0.0535	73.481	0.0000
2026/07/23	2044	06/08/2026	9.00 Put	Bond Future	2926.6600	2.9267	4163.2800	4.1633	42.254	0.0000
2026/07/23	2044	06/08/2026		Bond Future	9.3243	95.3735	9.4946	93.9888	1.826	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
2026/07/23	2044	06/08/2026	12.42	Call	Bond Future	21043.9400	21.0439	19659.1900	19.6592	6.580	0.0000	0.0000
2026/07/23	2044	06/08/2026	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2044	05/11/2026	9.50	Call	Bond Future	3276.3000	3.2763	2513.4400	2.5134	23.284	0.0000	0.0000
2026/07/23	2044	05/11/2026	9.50	Put	Bond Future	2264.5700	2.2646	2911.7600	2.9118	28.579	0.0000	0.0000
2026/07/23	2044	05/11/2026			Bond Future	9.3746	97.1135	9.5500	95.7034	1.871	0.0000	0.0000
2026/07/23	2044	05/11/2026	11.34	Call	Bond Future	14308.8300	14.3088	12965.8100	12.9658	9.386	0.0000	0.0000
2026/07/23	2044	05/11/2026	11.34	Put	Bond Future	168.3500	0.1684	235.3800	0.2354	39.816	0.0000	0.0000
2026/07/23	2044	04/02/2027			Bond Future	9.4227	94.5694	9.6036	93.1326	1.920	0.0000	0.0000
2026/07/23	2044	04/02/2027	10.18	Call	Bond Future	7462.9100	7.4629	6423.3100	6.4233	13.930	0.0000	0.0000
2026/07/23	2044	04/02/2027	10.18	Put	Bond Future	1662.4000	1.6624	2059.6400	2.0596	23.896	0.0000	0.0000
2026/07/23	2044	06/05/2027			Bond Future	9.4735	96.3794	9.6601	94.9151	1.970	0.0000	0.0000
2026/07/23	2044	06/05/2027	9.08	Call	Bond Future	2532.8300	2.5328	1995.2700	1.9953	21.224	0.0000	0.0000
2026/07/23	2044	06/05/2027	9.08	Put	Bond Future	5735.3600	5.7354	6662.0600	6.6621	16.158	0.0000	0.0000
2026/07/23	2044	05/08/2027			Bond Future	9.5281	93.8522	9.7209	92.3598	2.023	0.0000	0.0000
2026/07/23	2044	05/08/2027	9.44	Call	Bond Future	4200.9400	4.2009	3488.5300	3.4885	16.958	0.0000	0.0000
2026/07/23	2044	05/08/2027	9.44	Put	Bond Future	4895.2700	4.8953	5675.2700	5.6753	15.934	0.0000	0.0000
2026/07/23	2046	06/08/2026			Bond Future	144.0477	144.0477	143.1519	143.1519	0.622	0.0000	0.0000
2026/07/23	2046	06/08/2026	122.38	Call	Bond Future	21667.6700	21.6677	20771.9100	20.7719	4.134	0.0000	0.0000
2026/07/23	2046	06/08/2026	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2046	05/11/2026			Bond Future	144.3392	144.3392	143.4268	143.4268	0.632	0.0000	0.0000
2026/07/23	2046	05/11/2026	125.48	Call	Bond Future	18859.2300	18.8592	17946.8100	17.9468	4.838	0.0000	0.0000
2026/07/23	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2046	04/02/2027			Bond Future	147.1072	147.1072	146.1771	146.1771	0.632	0.0000	0.0000
2026/07/23	2046	04/02/2027	131.09	Call	Bond Future	16017.2300	16.0172	15087.1200	15.0871	5.807	0.0000	0.0000
2026/07/23	2046	04/02/2027	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2046	06/05/2027			Bond Future	147.5327	147.5327	146.5847	146.5847	0.643	0.0000	0.0000
2026/07/23	2046	06/05/2027	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2046	06/05/2027	148.99	Put	Bond Future	1457.2600	1.4573	2405.3500	2.4054	65.060	0.0000	0.0000
2026/07/23	2046	05/08/2027			Bond Future	150.4106	150.4106	149.4442	149.4442	0.643	0.0000	0.0000
2026/07/23	2046	05/08/2027	149.17	Call	Bond Future	1240.6000	1.2406	274.1900	0.2742	77.899	0.0000	0.0000
2026/07/23	2046	05/08/2027	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2050	06/08/2026			Bond Future	145.5167	145.5167	144.5813	144.5813	0.643	0.0000	0.0000
2026/07/23	2050	06/08/2026	123.27	Call	Bond Future	22246.7100	22.2467	21311.2900	21.3113	4.205	0.0000	0.0000
2026/07/23	2050	06/08/2026	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2050	05/11/2026			Bond Future	148.2070	148.2070	147.2544	147.2544	0.643	0.0000	0.0000
2026/07/23	2050	05/11/2026	123.84	Call	Bond Future	24367.0100	24.3670	23414.3500	23.4144	3.910	0.0000	0.0000
2026/07/23	2050	05/11/2026	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2050	04/02/2027			Bond Future	148.5099	148.5099	147.5386	147.5386	0.654	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/07/23	2050	04/02/2027	132.39 Call	Bond Future	16119.8500	16.1199	15148.6100	15.1486	6.025	0.0000	0.0000
2026/07/23	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2050	06/05/2027		Bond Future	151.3865	151.3865	150.3966	150.3966	0.654	0.0000	0.0000
2026/07/23	2050	06/05/2027	150.46 Call	Bond Future	926.5200	0.9265	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/23	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	63.4300	0.0634	100.000	0.0000	0.0000
2026/07/23	2050	05/08/2027		Bond Future	151.7406	151.7406	150.7314	150.7314	0.665	0.0000	0.0000
2026/07/23	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	2050	05/08/2027	152.97 Put	Bond Future	1229.4400	1.2294	2238.6200	2.2386	82.085	0.0000	0.0000
2026/07/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	AL37	06/08/2026		Index Future	1283.1970	1283.1970	1278.5950	1278.5950	0.359	0.0000	0.0000
2026/07/23	AL37	05/11/2026		Index Future	1306.8660	1306.8660	1302.1780	1302.1780	0.359	0.0000	0.0000
2026/07/23	AL37	04/02/2027		Index Future	1331.6150	1331.6150	1326.8370	1326.8370	0.359	0.0000	0.0000
2026/07/23	AL37	06/05/2027		Index Future	1357.1040	1357.1040	1352.2350	1352.2350	0.359	0.0000	0.0000
2026/07/23	AL37	05/08/2027		Index Future	1383.0090	1383.0090	1378.0490	1378.0490	0.359	0.0000	0.0000
2026/07/23	AL7T	06/08/2026		Index Future	1666.0660	1666.0660	1651.4530	1651.4530	0.877	0.0000	0.0000
2026/07/23	AL7T	05/11/2026		Index Future	1696.7970	1696.7970	1681.9130	1681.9130	0.877	0.0000	0.0000
2026/07/23	AL7T	04/02/2027		Index Future	1728.9300	1728.9300	1713.7630	1713.7630	0.877	0.0000	0.0000
2026/07/23	AL7T	06/05/2027		Index Future	1762.0250	1762.0250	1746.5680	1746.5680	0.877	0.0000	0.0000
2026/07/23	AL7T	05/08/2027		Index Future	1795.6590	1795.6590	1779.9090	1779.9090	0.877	0.0000	0.0000
2026/07/23	ALBI	06/08/2026		Index Future	1406.7840	1406.7840	1393.5940	1393.5940	0.938	0.0000	0.0000
2026/07/23	ALBI	05/11/2026		Index Future	1432.7330	1432.7330	1419.2990	1419.2990	0.938	0.0000	0.0000
2026/07/23	ALBI	04/02/2027		Index Future	1459.8650	1459.8650	1446.1750	1446.1750	0.938	0.0000	0.0000
2026/07/23	ALBI	06/05/2027		Index Future	1487.8090	1487.8090	1473.8580	1473.8580	0.938	0.0000	0.0000
2026/07/23	ALBI	05/08/2027		Index Future	1516.2090	1516.2090	1501.9940	1501.9940	0.938	0.0000	0.0000
2026/07/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/07/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	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
2026/07/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/23	ES33	06/08/2026		Bond Future	9.1027	94.8024	9.2430	94.1219	1.541	0.0000
2026/07/23	ES33	06/08/2026	12.02 Call	Bond Future	12933.8000	12.9338	12253.2300	12.2532	5.262	0.0000
2026/07/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES33	05/11/2026		Bond Future	9.1757	92.7621	9.3227	92.0689	1.603	0.0000
2026/07/23	ES33	05/11/2026	10.83 Call	Bond Future	7433.6900	7.4337	6740.4800	6.7405	9.325	0.0000
2026/07/23	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES33	04/02/2027		Bond Future	9.2488	94.5410	9.4033	93.8345	1.670	0.0000
2026/07/23	ES33	04/02/2027	9.70 Call	Bond Future	2044.4700	2.0445	1337.9000	1.3379	34.560	0.0000
2026/07/23	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES33	06/05/2027		Bond Future	9.3188	92.5766	9.4812	91.8564	1.743	0.0000
2026/07/23	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES33	06/05/2027	8.80 Put	Bond Future	2348.6700	2.3487	3068.9000	3.0689	30.665	0.0000
2026/07/23	ES33	05/08/2027		Bond Future	9.3944	94.3817	9.5655	93.6475	1.821	0.0000
2026/07/23	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES33	05/08/2027	9.27 Put	Bond Future	538.7500	0.5388	1272.9000	1.2729	136.269	0.0000
2026/07/23	ES42	06/08/2026		Bond Future	9.6513	93.2938	9.8315	91.9641	1.868	0.0000
2026/07/23	ES42	06/08/2026	12.65 Call	Bond Future	18819.5100	18.8195	17489.7700	17.4898	7.066	0.0000
2026/07/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES42	05/11/2026		Bond Future	9.7138	90.7547	9.9000	89.4004	1.917	0.0000
2026/07/23	ES42	05/11/2026	11.66 Call	Bond Future	12789.8900	12.7899	11435.5900	11.4356	10.589	0.0000
2026/07/23	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES42	04/02/2027		Bond Future	9.7738	92.4953	9.9661	91.1149	1.968	0.0000
2026/07/23	ES42	04/02/2027	10.29 Call	Bond Future	3635.4100	3.6354	2254.9900	2.2550	37.972	0.0000
2026/07/23	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES42	06/05/2027		Bond Future	9.8345	90.0224	10.0333	88.6153	2.022	0.0000
2026/07/23	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES42	06/05/2027	9.33 Put	Bond Future	3720.0000	3.7200	5127.0800	5.1271	37.825	0.0000
2026/07/23	ES42	05/08/2027		Bond Future	9.8972	91.7769	10.1027	90.3424	2.077	0.0000
2026/07/23	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	ES42	05/08/2027	9.84 Put	Bond Future	405.1700	0.4052	1839.5900	1.8396	354.029	0.0000
2026/07/23	GOVI	06/08/2026		GOVI	1379.9500	1379.9500	1366.6420	1366.6420	0.964	0.0000
2026/07/23	GOVI	06/08/2026	1,189. Call 00	GOVI	1909500.0000	190.9500	1776420.0000	177.6420	6.969	0.0000
2026/07/23	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	GOVI	05/11/2026		GOVI	1405.4040	1405.4040	1391.8490	1391.8490	0.964	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	
2026/07/23	GOVI	05/11/2026	1,277. Call 00	GOVI	1284040.0000	128.4040	1148490.0000	114.8490	10.557	0.0000	0.0000
2026/07/23	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	GOVI	04/02/2027		GOVI	1432.0190	1432.0190	1418.2060	1418.2060	0.965	0.0000	0.0000
2026/07/23	GOVI	04/02/2027	1,369. Call 00	GOVI	630190.0000	63.0190	492060.0000	49.2060	21.919	0.0000	0.0000
2026/07/23	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	GOVI	06/05/2027		GOVI	1459.4300	1459.4300	1445.3530	1445.3530	0.965	0.0000	0.0000
2026/07/23	GOVI	06/05/2027	1,427. Call 00	GOVI	324300.0000	32.4300	183530.0000	18.3530	43.407	0.0000	0.0000
2026/07/23	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	GOVI	05/08/2027		GOVI	1487.2880	1487.2880	1472.9450	1472.9450	0.964	0.0000	0.0000
2026/07/23	GOVI	05/08/2027	1,465. Call 00	GOVI	222880.0000	22.2880	79450.0000	7.9450	64.353	0.0000	0.0000
2026/07/23	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/07/23	I258	06/08/2026		Bond Future	134.5409	134.5409	134.5780	134.5780	0.028	0.0000	0.0000
2026/07/23	I258	06/08/2026	112.95 Call	Bond Future	21590.9400	21.5909	21627.9600	21.6280	0.171	0.0000	0.0000
2026/07/23	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/23	I258	05/11/2026		Bond Future	137.0284	137.0284	137.0660	137.0660	0.027	0.0000	0.0000
2026/07/23	I258	05/11/2026	114.95 Call	Bond Future	22087.6674	22.0877	22124.7488	22.1247	0.168	0.0000	0.0000
2026/07/23	I258	05/11/2026	114.95 Put	Bond Future	9.2674	0.0093	8.7288	0.0087	5.812	0.0000	0.0000
2026/07/23	I258	04/02/2027		Bond Future	136.6965	136.6965	136.7345	136.7345	0.028	0.0000	0.0000
2026/07/23	I258	04/02/2027	118.90 Call	Bond Future	17991.3857	17.9914	18025.2883	18.0253	0.188	0.0000	0.0000
2026/07/23	I258	04/02/2027	118.90 Put	Bond Future	194.8857	0.1949	190.8083	0.1908	2.092	0.0000	0.0000
2026/07/23	I258	06/05/2027		Bond Future	139.3443	139.3443	139.3831	139.3831	0.028	0.0000	0.0000
2026/07/23	I258	06/05/2027	134.78 Call	Bond Future	7760.7751	7.7608	7777.8667	7.7779	0.220	0.0000	0.0000
2026/07/23	I258	06/05/2027	134.78 Put	Bond Future	3196.5251	3.1965	3174.7367	3.1747	0.682	0.0000	0.0000
2026/07/23	I258	05/08/2027		Bond Future	139.0335	139.0335	139.0733	139.0733	0.029	0.0000	0.0000
2026/07/23	I258	05/08/2027	138.93 Call	Bond Future	5733.2546	5.7333	5746.6057	5.7466	0.233	0.0000	0.0000
2026/07/23	I258	05/08/2027	138.93 Put	Bond Future	5629.7146	5.6297	5603.2757	5.6033	0.470	0.0000	0.0000
2026/07/23	IGOV	06/08/2026		Index Future	452.7690	452.7690	451.8880	451.8880	0.195	0.0000	0.0000
2026/07/23	IGOV	05/11/2026		Index Future	461.2330	461.2330	460.3350	460.3350	0.195	0.0000	0.0000
2026/07/23	IGOV	04/02/2027		Index Future	470.0770	470.0770	469.1620	469.1620	0.195	0.0000	0.0000
2026/07/23	IGOV	06/05/2027		Index Future	479.1830	479.1830	478.2510	478.2510	0.194	0.0000	0.0000
2026/07/23	IGOV	05/08/2027		Index Future	488.4360	488.4360	487.4860	487.4860	0.194	0.0000	0.0000
2026/07/23	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	
2026/07/23	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/23	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/23	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/23	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/23	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/23	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/23	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/23	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/23	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/23	R033	06/08/2026		Bond Future		8.5251	110.9978	8.6253	110.4762	1.175	0.0000	0.0000
2026/07/23	R033	06/08/2026	10.25 Call	Bond Future		8543.5600	8.5436	8022.0200	8.0220	6.104	0.0000	0.0000
2026/07/23	R033	06/08/2026	10.25 Put	Bond Future		0.0600	0.0001	0.0900	0.0001	50.000	0.0000	0.0000
2026/07/23	R033	05/11/2026		Bond Future		8.5799	107.9813	8.6854	107.4501	1.230	0.0000	0.0000
2026/07/23	R033	05/11/2026	9.33 Call	Bond Future		4246.6800	4.2467	3825.5100	3.8255	9.918	0.0000	0.0000
2026/07/23	R033	05/11/2026	9.33 Put	Bond Future		542.3000	0.5423	652.3200	0.6523	20.288	0.0000	0.0000
2026/07/23	R033	04/02/2027		Bond Future		8.6304	110.0264	8.7417	109.4851	1.290	0.0000	0.0000
2026/07/23	R033	04/02/2027	8.65 Call	Bond Future		2063.1600	2.0632	1789.9400	1.7899	13.243	0.0000	0.0000
2026/07/23	R033	04/02/2027	8.65 Put	Bond Future		1967.6800	1.9677	2235.7900	2.2358	13.626	0.0000	0.0000
2026/07/23	R033	06/05/2027		Bond Future		8.6798	107.0891	8.7974	106.5375	1.355	0.0000	0.0000
2026/07/23	R033	06/05/2027	7.93 Call	Bond Future		774.7800	0.7748	640.7100	0.6407	17.304	0.0000	0.0000
2026/07/23	R033	06/05/2027	7.93 Put	Bond Future		4379.0900	4.3791	4796.6400	4.7966	9.535	0.0000	0.0000
2026/07/23	R033	05/08/2027		Bond Future		8.7345	109.1529	8.8589	108.5908	1.425	0.0000	0.0000
2026/07/23	R033	05/08/2027	8.54 Call	Bond Future		2008.3800	2.0084	1760.9000	1.7609	12.322	0.0000	0.0000
2026/07/23	R033	05/08/2027	8.54 Put	Bond Future		2894.1700	2.8942	3208.8400	3.2088	10.873	0.0000	0.0000
2026/07/23	R035	06/08/2026	7.70 Put	Bond Future		5977.2200	5.9772	6815.7500	6.8158	14.029	0.0000	0.0000
2026/07/23	R035	06/08/2026	7.70 Call	Bond Future		0.2300	0.0002	0.0200	0.0000	91.304	0.0000	0.0000
2026/07/23	R035	06/08/2026	7.90 Put	Bond Future		4695.8700	4.6959	5532.6700	5.5327	17.820	0.0000	0.0000
2026/07/23	R035	06/08/2026	7.90 Call	Bond Future		2.2100	0.0022	0.2700	0.0003	87.783	0.0000	0.0000
2026/07/23	R035	06/08/2026	8.34 Call	Bond Future		129.6800	0.1297	40.1400	0.0401	69.047	0.0000	0.0000
2026/07/23	R035	06/08/2026	8.34 Put	Bond Future		2068.8900	2.0689	2818.0900	2.8181	36.213	0.0000	0.0000
2026/07/23	R035	06/08/2026	7.95 Put	Bond Future		4379.6200	4.3796	5215.1500	5.2152	19.078	0.0000	0.0000
2026/07/23	R035	06/08/2026	7.95 Call	Bond Future		3.7000	0.0037	0.4900	0.0005	86.757	0.0000	0.0000
2026/07/23	R035	06/08/2026	10.13 Call	Bond Future		8355.6200	8.3556	7517.1900	7.5172	10.034	0.0000	0.0000
2026/07/23	R035	06/08/2026	10.13 Put	Bond Future		0.2600	0.0003	0.5700	0.0006	119.231	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.63 Call	Bond Future		5625.6400	5.6256	4793.7700	4.7938	14.787	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.63 Put	Bond Future		5.7900	0.0058	12.6600	0.0127	118.653	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.13 Put	Bond Future		92.1900	0.0922	183.3100	0.1833	98.839	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
2026/07/23	R035	06/08/2026	9.13 Call	Bond Future	2870.4100	2.8704	2122.7900	2.1228	26.046	0.0000	0.0000
2026/07/23	R035	06/08/2026	8.29 Put	Bond Future	2336.6800	2.3367	3111.2200	3.1112	33.147	0.0000	0.0000
2026/07/23	R035	06/08/2026	8.29 Call	Bond Future	89.1600	0.0892	24.9600	0.0250	72.005	0.0000	0.0000
2026/07/23	R035	06/08/2026	8.79 Put	Bond Future	452.1000	0.4521	780.7100	0.7807	72.685	0.0000	0.0000
2026/07/23	R035	06/08/2026	8.79 Call	Bond Future	1235.0400	1.2350	724.9100	0.7249	41.305	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.39 Call	Bond Future	4292.4900	4.2925	3479.5900	3.4796	18.938	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.39 Put	Bond Future	23.1000	0.0231	48.9400	0.0489	111.861	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.71 Call	Bond Future	6068.1100	6.0681	5233.6500	5.2337	13.752	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.71 Put	Bond Future	3.5700	0.0036	7.8500	0.0079	119.888	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.21 Call	Bond Future	3301.1700	3.3012	2525.5800	2.5256	23.494	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.21 Put	Bond Future	60.9700	0.0610	124.1200	0.1241	103.576	0.0000	0.0000
2026/07/23	R035	06/08/2026	8.71 Put	Bond Future	625.9000	0.6259	1036.8900	1.0369	65.664	0.0000	0.0000
2026/07/23	R035	06/08/2026	8.71 Call	Bond Future	931.7500	0.9318	504.0000	0.5040	45.908	0.0000	0.0000
2026/07/23	R035	06/08/2026	10.22 Call	Bond Future	8836.9800	8.8370	7998.4100	7.9984	9.489	0.0000	0.0000
2026/07/23	R035	06/08/2026	10.22 Put	Bond Future	0.1500	0.0002	0.3200	0.0003	113.333	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.72 Call	Bond Future	6123.3000	6.1233	5288.5900	5.2886	13.632	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.72 Put	Bond Future	3.3600	0.0034	7.3900	0.0074	119.940	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.22 Put	Bond Future	57.8600	0.0579	118.1000	0.1181	104.113	0.0000	0.0000
2026/07/23	R035	06/08/2026	9.22 Call	Bond Future	3355.6000	3.3556	2577.1000	2.5771	23.200	0.0000	0.0000
2026/07/23	R035	06/08/2026		Bond Future	8.6590	105.2570	8.7994	104.4182	1.622	0.0000	0.0000
2026/07/23	R035	06/08/2026	11.06 Call	Bond Future	13176.1900	13.1762	12337.4500	12.3375	6.366	0.0000	0.0000
2026/07/23	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R035	05/11/2026		Bond Future	8.7106	102.6759	8.8571	101.8218	1.682	0.0000	0.0000
2026/07/23	R035	05/11/2026	10.03 Call	Bond Future	7631.2100	7.6312	6862.2200	6.8622	10.077	0.0000	0.0000
2026/07/23	R035	05/11/2026	10.03 Put	Bond Future	263.8200	0.2638	348.9300	0.3489	32.261	0.0000	0.0000
2026/07/23	R035	05/11/2026	9.80 Call	Bond Future	6504.9700	6.5050	5767.3100	5.7673	11.340	0.0000	0.0000
2026/07/23	R035	05/11/2026	9.80 Put	Bond Future	370.3700	0.3704	486.8100	0.4868	31.439	0.0000	0.0000
2026/07/23	R035	05/11/2026	9.30 Call	Bond Future	4157.0600	4.1571	3527.4300	3.5274	15.146	0.0000	0.0000
2026/07/23	R035	05/11/2026	9.30 Put	Bond Future	776.2000	0.7762	1000.6700	1.0007	28.919	0.0000	0.0000
2026/07/23	R035	05/11/2026	8.80 Put	Bond Future	1608.5700	1.6086	2012.1900	2.0122	25.092	0.0000	0.0000
2026/07/23	R035	05/11/2026	8.80 Call	Bond Future	2131.1100	2.1311	1680.6300	1.6806	21.138	0.0000	0.0000
2026/07/23	R035	05/11/2026	8.97 Call	Bond Future	2762.8900	2.7629	2243.1500	2.2432	18.811	0.0000	0.0000
2026/07/23	R035	05/11/2026	8.97 Put	Bond Future	1256.5100	1.2565	1590.8700	1.5909	26.610	0.0000	0.0000
2026/07/23	R035	05/11/2026	8.47 Call	Bond Future	1138.2900	1.1383	836.3100	0.8363	26.529	0.0000	0.0000
2026/07/23	R035	05/11/2026	8.47 Put	Bond Future	2561.6800	2.5617	3113.8000	3.1138	21.553	0.0000	0.0000
2026/07/23	R035	05/11/2026	7.97 Put	Bond Future	4787.4000	4.7874	5527.5300	5.5275	15.460	0.0000	0.0000
2026/07/23	R035	05/11/2026	7.97 Call	Bond Future	322.1300	0.3221	208.1600	0.2082	35.380	0.0000	0.0000
2026/07/23	R035	04/02/2027	7.70 Put	Bond Future	6658.3100	6.6583	7423.3400	7.4233	11.490	0.0000	0.0000
2026/07/23	R035	04/02/2027	7.70 Call	Bond Future	359.8600	0.3599	254.5200	0.2545	29.272	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
2026/07/23	R035	04/02/2027	8.20 Put	Bond Future	4184.2000	4.1842	4827.2900	4.8273	15.369	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.20 Call	Bond Future	919.3400	0.9193	692.0600	0.6921	24.722	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.85 Call	Bond Future	2634.6700	2.6347	2178.9400	2.1789	17.297	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.85 Put	Bond Future	2118.6900	2.1187	2533.3300	2.5333	19.571	0.0000	0.0000
2026/07/23	R035	04/02/2027		Bond Future	8.7595	104.6204	8.9125	103.7501	1.748	0.0000	0.0000
2026/07/23	R035	04/02/2027	9.02 Call	Bond Future	3245.0800	3.2451	2734.8300	2.7348	15.724	0.0000	0.0000
2026/07/23	R035	04/02/2027	9.02 Put	Bond Future	1769.5500	1.7696	2129.6700	2.1297	20.351	0.0000	0.0000
2026/07/23	R035	04/02/2027	7.86 Put	Bond Future	5799.7100	5.7997	6534.1000	6.5341	12.663	0.0000	0.0000
2026/07/23	R035	04/02/2027	7.86 Call	Bond Future	484.1800	0.4842	348.2000	0.3482	28.085	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.36 Put	Bond Future	3552.6300	3.5526	4141.4100	4.1414	16.573	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.36 Call	Bond Future	1235.2100	1.2352	953.6200	0.9536	22.797	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.67 Call	Bond Future	2050.8700	2.0509	1657.5800	1.6576	19.177	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.67 Put	Bond Future	2563.9500	2.5640	3041.0300	3.0410	18.607	0.0000	0.0000
2026/07/23	R035	04/02/2027	9.43 Call	Bond Future	4902.3100	4.9023	4283.4000	4.2834	12.625	0.0000	0.0000
2026/07/23	R035	04/02/2027	9.43 Put	Bond Future	1160.8900	1.1609	1412.3500	1.4124	21.661	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.93 Call	Bond Future	2915.3900	2.9154	2433.3900	2.4334	16.533	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.93 Put	Bond Future	1946.3700	1.9464	2334.7400	2.3347	19.954	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.43 Put	Bond Future	3301.4400	3.3014	3865.3700	3.8654	17.081	0.0000	0.0000
2026/07/23	R035	04/02/2027	8.43 Call	Bond Future	1395.0400	1.3950	1088.6000	1.0886	21.966	0.0000	0.0000
2026/07/23	R035	06/05/2027	7.86 Put	Bond Future	6139.9800	6.1400	6858.5900	6.8586	11.704	0.0000	0.0000
2026/07/23	R035	06/05/2027	7.86 Call	Bond Future	703.7400	0.7037	535.3500	0.5354	23.928	0.0000	0.0000
2026/07/23	R035	06/05/2027	8.36 Put	Bond Future	4003.1100	4.0031	4590.3000	4.5903	14.668	0.0000	0.0000
2026/07/23	R035	06/05/2027	8.36 Call	Bond Future	1497.0700	1.4971	1197.2600	1.1973	20.026	0.0000	0.0000
2026/07/23	R035	06/05/2027	8.78 Call	Bond Future	2628.5800	2.6286	2198.6300	2.1986	16.357	0.0000	0.0000
2026/07/23	R035	06/05/2027	8.78 Put	Bond Future	2752.8900	2.7529	3209.9400	3.2099	16.603	0.0000	0.0000
2026/07/23	R035	06/05/2027		Bond Future	8.8023	102.1181	8.9622	101.2311	1.817	0.0000	0.0000
2026/07/23	R035	06/05/2027	8.25 Call	Bond Future	1264.3900	1.2644	998.0400	0.9980	21.065	0.0000	0.0000
2026/07/23	R035	06/05/2027	8.25 Put	Bond Future	4406.1000	4.4061	5026.7500	5.0268	14.086	0.0000	0.0000
2026/07/23	R035	05/08/2027		Bond Future	8.8491	104.0865	9.0165	103.1826	1.892	0.0000	0.0000
2026/07/23	R035	05/08/2027	8.72 Call	Bond Future	2586.9000	2.5869	2175.3500	2.1754	15.909	0.0000	0.0000
2026/07/23	R035	05/08/2027	8.72 Put	Bond Future	3291.0200	3.2910	3783.4300	3.7834	14.962	0.0000	0.0000
2026/07/23	R038	06/08/2026		Bond Future	9.0606	116.8407	9.2108	115.6875	1.659	0.0000	0.0000
2026/07/23	R038	06/08/2026	11.77 Call	Bond Future	18483.8000	18.4838	17330.5400	17.3305	6.239	0.0000	0.0000
2026/07/23	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R038	05/11/2026		Bond Future	9.1184	113.4896	9.2744	112.3153	1.711	0.0000	0.0000
2026/07/23	R038	05/11/2026	10.72 Call	Bond Future	11548.6700	11.5487	10462.6500	10.4627	9.404	0.0000	0.0000
2026/07/23	R038	05/11/2026	10.72 Put	Bond Future	265.0100	0.2650	353.3200	0.3533	33.323	0.0000	0.0000
2026/07/23	R038	04/02/2027		Bond Future	9.1732	115.6391	9.3352	114.4424	1.767	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
2026/07/23	R038	04/02/2027	9.60 Call	Bond Future	5137.3600	5.1374	4373.1100	4.3731	14.876	0.0000
2026/07/23	R038	04/02/2027	9.60 Put	Bond Future	2023.6500	2.0237	2456.0500	2.4561	21.367	0.0000
2026/07/23	R038	06/05/2027		Bond Future	9.2271	112.3680	9.3955	111.1484	1.825	0.0000
2026/07/23	R038	06/05/2027	8.71 Call	Bond Future	1866.6400	1.8666	1476.0900	1.4761	20.923	0.0000
2026/07/23	R038	06/05/2027	8.71 Put	Bond Future	5729.1300	5.7291	6558.1500	6.5582	14.470	0.0000
2026/07/23	R038	05/08/2027		Bond Future	9.2845	114.5334	9.4597	113.2904	1.887	0.0000
2026/07/23	R038	05/08/2027	9.15 Call	Bond Future	3547.9800	3.5480	2978.0500	2.9781	16.064	0.0000
2026/07/23	R038	05/08/2027	9.15 Put	Bond Future	4515.6000	4.5156	5188.6400	5.1886	14.905	0.0000
2026/07/23	R053	06/08/2026	8.10 Put	Bond Future	14411.5200	14.4115	16519.3200	16.5193	14.626	0.0000
2026/07/23	R053	06/08/2026	8.10 Call	Bond Future	0.1500	0.0002	0.0100	0.0000	93.333	0.0000
2026/07/23	R053	06/08/2026	8.60 Put	Bond Future	7610.0700	7.6101	9693.3700	9.6934	27.376	0.0000
2026/07/23	R053	06/08/2026	8.60 Call	Bond Future	28.1200	0.0281	3.4800	0.0035	87.624	0.0000
2026/07/23	R053	06/08/2026	9.10 Call	Bond Future	981.7900	0.9818	360.2600	0.3603	63.306	0.0000
2026/07/23	R053	06/08/2026	9.10 Put	Bond Future	2276.5500	2.2766	3762.9600	3.7630	65.292	0.0000
2026/07/23	R053	06/08/2026	9.60 Call	Bond Future	4817.2400	4.8172	3093.1600	3.0932	35.790	0.0000
2026/07/23	R053	06/08/2026	9.60 Put	Bond Future	314.5200	0.3145	698.3800	0.6984	122.046	0.0000
2026/07/23	R053	06/08/2026		Bond Future	9.2082	128.0898	9.3886	125.9819	1.959	0.0000
2026/07/23	R053	06/08/2026	12.28 Call	Bond Future	28978.5100	28.9785	26870.5700	26.8706	7.274	0.0000
2026/07/23	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	R053	05/11/2026		Bond Future	9.2529	124.5658	9.4385	122.4194	2.006	0.0000
2026/07/23	R053	05/11/2026	11.21 Call	Bond Future	20067.7300	20.0677	18035.2700	18.0353	10.128	0.0000
2026/07/23	R053	05/11/2026	11.21 Put	Bond Future	277.6500	0.2777	391.6000	0.3916	41.041	0.0000
2026/07/23	R053	04/02/2027		Bond Future	9.2949	126.9250	9.4860	124.7379	2.055	0.0000
2026/07/23	R053	04/02/2027	9.99 Call	Bond Future	10174.7000	10.1747	8625.9200	8.6259	15.222	0.0000
2026/07/23	R053	04/02/2027	9.99 Put	Bond Future	2522.9200	2.5229	3161.2600	3.1613	25.302	0.0000
2026/07/23	R053	06/05/2027		Bond Future	9.3356	123.4917	9.5323	121.2627	2.106	0.0000
2026/07/23	R053	06/05/2027	8.92 Call	Bond Future	3513.0100	3.5130	2714.6200	2.7146	22.727	0.0000
2026/07/23	R053	06/05/2027	8.92 Put	Bond Future	8459.7000	8.4597	9890.3600	9.8904	16.911	0.0000
2026/07/23	R053	05/08/2027		Bond Future	9.3780	125.8716	9.5805	123.5997	2.159	0.0000
2026/07/23	R053	05/08/2027	9.28 Call	Bond Future	5979.4100	5.9794	4902.2200	4.9022	18.015	0.0000
2026/07/23	R053	05/08/2027	9.28 Put	Bond Future	7105.7300	7.1057	8300.4100	8.3004	16.813	0.0000
2026/07/23	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/07/23	R186	06/08/2026	8.57 Call	Bond Future	21.8000	0.0218	21.0600	0.0211	3.394	0.0000
2026/07/23	R186	06/08/2026	8.57 Put	Bond Future	21.8000	0.0218	21.0600	0.0211	3.394	0.0000
2026/07/23	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/07/23	R186	05/11/2026	8.12 Call	Bond Future	28.7000	0.0287	28.5700	0.0286	0.453	0.0000
2026/07/23	R186	05/11/2026	8.12 Put	Bond Future	28.7000	0.0287	28.5700	0.0286	0.453	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	
2026/07/23	R202	06/08/2026		Bond Future	301.8227	301.8227	301.9068	301.9068	0.028	0.0000	0.0000
2026/07/23	R202	06/08/2026	278.86 Call	Bond Future	22962.7100	22.9627	23046.8100	23.0468	0.366	0.0000	0.0000
2026/07/23	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R202	05/11/2026		Bond Future	307.4031	307.4031	307.4885	307.4885	0.028	0.0000	0.0000
2026/07/23	R202	05/11/2026	280.46 Call	Bond Future	26943.0800	26.9431	27028.4600	27.0285	0.317	0.0000	0.0000
2026/07/23	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R202	04/02/2027		Bond Future	307.6851	307.6851	307.7719	307.7719	0.028	0.0000	0.0000
2026/07/23	R202	04/02/2027	294.73 Call	Bond Future	12955.0900	12.9551	13041.8700	13.0419	0.670	0.0000	0.0000
2026/07/23	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R202	06/05/2027		Bond Future	313.6452	313.6452	313.7337	313.7337	0.028	0.0000	0.0000
2026/07/23	R202	06/05/2027	306.99 Call	Bond Future	6655.1600	6.6552	6743.6700	6.7437	1.330	0.0000	0.0000
2026/07/23	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R202	05/08/2027		Bond Future	314.0199	314.0199	314.1105	314.1105	0.029	0.0000	0.0000
2026/07/23	R202	05/08/2027	312.97 Call	Bond Future	1049.9300	1.0499	1140.5000	1.1405	8.626	0.0000	0.0000
2026/07/23	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R209	06/08/2026		Bond Future	8.7989	85.9440	8.9392	85.1466	1.594	0.0000	0.0000
2026/07/23	R209	06/08/2026	11.39 Call	Bond Future	13277.4700	13.2775	12480.0600	12.4801	6.006	0.0000	0.0000
2026/07/23	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R209	05/11/2026		Bond Future	8.8471	84.3610	8.9927	83.5489	1.645	0.0000	0.0000
2026/07/23	R209	05/11/2026	10.32 Call	Bond Future	8003.0000	8.0030	7261.0000	7.2610	9.272	0.0000	0.0000
2026/07/23	R209	05/11/2026	10.32 Put	Bond Future	229.1200	0.2291	299.1400	0.2991	30.560	0.0000	0.0000
2026/07/23	R209	04/02/2027	8.96 Call	Bond Future	2521.4000	2.5214	2092.8500	2.0929	16.997	0.0000	0.0000
2026/07/23	R209	04/02/2027	8.96 Put	Bond Future	2147.9200	2.1479	2546.8600	2.5469	18.573	0.0000	0.0000
2026/07/23	R209	04/02/2027	8.03 Put	Bond Future	5449.9800	5.4500	6135.6700	6.1357	12.582	0.0000	0.0000
2026/07/23	R209	04/02/2027	8.03 Call	Bond Future	524.9500	0.5250	383.1500	0.3832	27.012	0.0000	0.0000
2026/07/23	R209	04/02/2027		Bond Future	8.8920	85.9587	9.0432	85.1312	1.699	0.0000	0.0000
2026/07/23	R209	04/02/2027	9.28 Call	Bond Future	3656.6600	3.6567	3135.9700	3.1360	14.239	0.0000	0.0000
2026/07/23	R209	04/02/2027	9.28 Put	Bond Future	1552.9700	1.5530	1859.7700	1.8598	19.756	0.0000	0.0000
2026/07/23	R209	06/05/2027	9.32 Call	Bond Future	3978.9300	3.9789	3462.3400	3.4623	12.983	0.0000	0.0000
2026/07/23	R209	06/05/2027	9.32 Put	Bond Future	1933.7000	1.9337	2260.4300	2.2604	16.897	0.0000	0.0000
2026/07/23	R209	06/05/2027	8.25 Put	Bond Future	4856.8100	4.8568	5476.6000	5.4766	12.761	0.0000	0.0000
2026/07/23	R209	06/05/2027	8.25 Call	Bond Future	1044.7400	1.0447	821.2100	0.8212	21.396	0.0000	0.0000
2026/07/23	R209	06/05/2027		Bond Future	8.9357	84.4520	9.0927	83.6087	1.757	0.0000	0.0000
2026/07/23	R209	06/05/2027	8.41 Call	Bond Future	1333.8200	1.3338	1066.8500	1.0669	20.015	0.0000	0.0000
2026/07/23	R209	06/05/2027	8.41 Put	Bond Future	4237.2100	4.2372	4813.5600	4.8136	13.602	0.0000	0.0000
2026/07/23	R209	05/08/2027		Bond Future	8.9825	86.0799	9.1458	85.2204	1.818	0.0000	0.0000
2026/07/23	R209	05/08/2027	8.87 Call	Bond Future	2639.1000	2.6391	2239.1200	2.2391	15.156	0.0000	0.0000
2026/07/23	R209	05/08/2027	8.87 Put	Bond Future	3237.8600	3.2379	3697.3300	3.6973	14.191	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	
2026/07/23	R210	06/08/2026		Bond Future	270.1599	270.1599	270.2285	270.2285	0.025	0.0000	0.0000
2026/07/23	R210	06/08/2026	259.84 Call	Bond Future	10319.8600	10.3199	10388.5100	10.3885	0.665	0.0000	0.0000
2026/07/23	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R210	05/11/2026		Bond Future	271.5593	271.5593	271.6291	271.6291	0.026	0.0000	0.0000
2026/07/23	R210	05/11/2026	253.33 Call	Bond Future	18229.3200	18.2293	18299.0800	18.2991	0.383	0.0000	0.0000
2026/07/23	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R210	04/02/2027		Bond Future	276.7669	276.7669	276.8379	276.8379	0.026	0.0000	0.0000
2026/07/23	R210	04/02/2027	266.03 Call	Bond Future	10736.8800	10.7369	10807.8600	10.8079	0.661	0.0000	0.0000
2026/07/23	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R210	06/05/2027		Bond Future	278.4534	278.4534	278.5257	278.5257	0.026	0.0000	0.0000
2026/07/23	R210	06/05/2027	271.13 Call	Bond Future	7323.3500	7.3234	7395.6900	7.3957	0.988	0.0000	0.0000
2026/07/23	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R210	05/08/2027		Bond Future	283.8854	283.8854	283.9595	283.9595	0.026	0.0000	0.0000
2026/07/23	R210	05/08/2027	276.01 Call	Bond Future	7875.3500	7.8754	7949.4600	7.9495	0.941	0.0000	0.0000
2026/07/23	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	R213	06/08/2026		Bond Future	8.2746	98.3785	8.3750	98.0155	1.214	0.0000	0.0000
2026/07/23	R213	06/08/2026	9.69 Call	Bond Future	4962.4900	4.9625	4599.6300	4.5996	7.312	0.0000	0.0000
2026/07/23	R213	06/08/2026	9.69 Put	Bond Future	0.1800	0.0002	0.2800	0.0003	55.556	0.0000	0.0000
2026/07/23	R213	05/11/2026		Bond Future	8.3311	96.6229	8.4384	96.2533	1.288	0.0000	0.0000
2026/07/23	R213	05/11/2026	8.75 Call	Bond Future	2001.9700	2.0020	1747.9200	1.7479	12.690	0.0000	0.0000
2026/07/23	R213	05/11/2026	8.75 Put	Bond Future	568.4300	0.5684	684.0300	0.6840	20.337	0.0000	0.0000
2026/07/23	R213	04/02/2027		Bond Future	8.3839	98.4528	8.4990	98.0760	1.373	0.0000	0.0000
2026/07/23	R213	04/02/2027	8.14 Call	Bond Future	889.0200	0.8890	742.2600	0.7423	16.508	0.0000	0.0000
2026/07/23	R213	04/02/2027	8.14 Put	Bond Future	1693.0900	1.6931	1923.1000	1.9231	13.585	0.0000	0.0000
2026/07/23	R213	06/05/2027		Bond Future	8.4285	96.7842	8.5523	96.4002	1.468	0.0000	0.0000
2026/07/23	R213	06/05/2027	7.56 Call	Bond Future	369.8400	0.3698	295.5500	0.2956	20.087	0.0000	0.0000
2026/07/23	R213	06/05/2027	7.56 Put	Bond Future	3117.9000	3.1179	3427.5500	3.4276	9.931	0.0000	0.0000
2026/07/23	R213	06/05/2027	9.25 Call	Bond Future	3262.1000	3.2621	2985.8600	2.9859	8.468	0.0000	0.0000
2026/07/23	R213	06/05/2027	9.25 Put	Bond Future	748.4700	0.7485	856.1700	0.8562	14.389	0.0000	0.0000
2026/07/23	R213	06/05/2027	8.13 Put	Bond Future	1918.3200	1.9183	2153.6500	2.1537	12.268	0.0000	0.0000
2026/07/23	R213	06/05/2027	8.13 Call	Bond Future	984.5100	0.9845	835.9000	0.8359	15.095	0.0000	0.0000
2026/07/23	R213	05/08/2027		Bond Future	8.4805	98.6500	8.6142	98.2588	1.577	0.0000	0.0000
2026/07/23	R213	05/08/2027	8.27 Call	Bond Future	1232.8500	1.2329	1065.4700	1.0655	13.577	0.0000	0.0000
2026/07/23	R213	05/08/2027	8.27 Put	Bond Future	1852.3200	1.8523	2076.1400	2.0761	12.083	0.0000	0.0000
2026/07/23	R213	05/08/2027	8.58 Call	Bond Future	1760.3200	1.7603	1555.7100	1.5557	11.623	0.0000	0.0000
2026/07/23	R213	05/08/2027	8.58 Put	Bond Future	1468.9800	1.4690	1655.5700	1.6556	12.702	0.0000	0.0000
2026/07/23	R213	05/08/2027	7.95 Put	Bond Future	2371.9600	2.3720	2636.1900	2.6362	11.140	0.0000	0.0000
2026/07/23	R213	05/08/2027	7.95 Call	Bond Future	801.1100	0.8011	674.1400	0.6741	15.849	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
2026/07/23	R214	06/08/2026		Bond Future	9.2492	81.1581	9.4296	79.9682	1.950	0.0000
2026/07/23	R214	06/08/2026	11.97 Call	Bond Future	15532.2900	15.5323	14342.4000	14.3424	7.661	0.0000
2026/07/23	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	R214	05/11/2026		Bond Future	9.3017	79.3420	9.4876	78.1303	1.998	0.0000
2026/07/23	R214	05/11/2026	10.97 Call	Bond Future	10222.3500	10.2224	9102.0500	9.1021	10.959	0.0000
2026/07/23	R214	05/11/2026	10.97 Put	Bond Future	231.4900	0.2315	322.8400	0.3228	39.462	0.0000
2026/07/23	R214	04/02/2027		Bond Future	9.3525	80.8446	9.5443	79.6100	2.051	0.0000
2026/07/23	R214	04/02/2027	9.90 Call	Bond Future	5069.0700	5.0691	4242.7300	4.2427	16.302	0.0000
2026/07/23	R214	04/02/2027	9.90 Put	Bond Future	1615.9300	1.6159	2024.2600	2.0243	25.269	0.0000
2026/07/23	R214	06/05/2027		Bond Future	9.3986	79.0927	9.5964	77.8344	2.104	0.0000
2026/07/23	R214	06/05/2027	8.88 Call	Bond Future	1706.3900	1.7064	1300.8800	1.3009	23.764	0.0000
2026/07/23	R214	06/05/2027	8.88 Put	Bond Future	5144.2800	5.1443	5997.0400	5.9970	16.577	0.0000
2026/07/23	R214	05/08/2027		Bond Future	9.4477	80.6174	9.6518	79.3349	2.161	0.0000
2026/07/23	R214	05/08/2027	9.32 Call	Bond Future	3235.6600	3.2357	2643.2400	2.6432	18.309	0.0000
2026/07/23	R214	05/08/2027	9.32 Put	Bond Future	4052.7000	4.0527	4742.8000	4.7428	17.028	0.0000
2026/07/23	R248	06/08/2026	9.20 Call	Bond Future	813.5400	0.8135	319.4400	0.3194	60.735	0.0000
2026/07/23	R248	06/08/2026	9.20 Put	Bond Future	1605.5300	1.6055	2647.7800	2.6478	64.916	0.0000
2026/07/23	R248	06/08/2026		Bond Future	9.2886	98.9347	9.4639	97.3984	1.887	0.0000
2026/07/23	R248	06/08/2026	12.37 Call	Bond Future	22085.5200	22.0855	20549.1700	20.5492	6.956	0.0000
2026/07/23	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	R248	06/08/2026	9.00 Call	Bond Future	273.0500	0.2731	74.7600	0.0748	72.620	0.0000
2026/07/23	R248	06/08/2026	9.00 Put	Bond Future	2891.4100	2.8914	4229.4700	4.2295	46.277	0.0000
2026/07/23	R248	06/08/2026	10.00 Call	Bond Future	6048.5700	6.0486	4587.1400	4.5871	24.162	0.0000
2026/07/23	R248	06/08/2026	10.00 Put	Bond Future	53.2200	0.0532	128.1400	0.1281	140.774	0.0000
2026/07/23	R248	05/11/2026		Bond Future	9.3374	96.3017	9.5179	94.7373	1.933	0.0000
2026/07/23	R248	05/11/2026	11.31 Call	Bond Future	15266.6400	15.2666	13779.1800	13.7792	9.743	0.0000
2026/07/23	R248	05/11/2026	11.31 Put	Bond Future	189.6900	0.1897	266.6900	0.2667	40.593	0.0000
2026/07/23	R248	04/02/2027		Bond Future	9.3845	98.1255	9.5704	96.5314	1.981	0.0000
2026/07/23	R248	04/02/2027	10.11 Call	Bond Future	7840.6800	7.8407	6700.5400	6.7005	14.541	0.0000
2026/07/23	R248	04/02/2027	10.11 Put	Bond Future	1855.3700	1.8554	2309.3500	2.3094	24.468	0.0000
2026/07/23	R248	06/05/2027		Bond Future	9.4271	95.5623	9.6184	93.9377	2.029	0.0000
2026/07/23	R248	06/05/2027	9.05 Call	Bond Future	2797.3300	2.7973	2191.5600	2.1916	21.655	0.0000
2026/07/23	R248	06/05/2027	9.05 Put	Bond Future	6134.7700	6.1348	7153.5900	7.1536	16.607	0.0000
2026/07/23	R248	05/08/2027		Bond Future	9.4720	97.4044	9.6691	95.7485	2.081	0.0000
2026/07/23	R248	05/08/2027	9.37 Call	Bond Future	4489.7300	4.4897	3705.5400	3.7055	17.466	0.0000
2026/07/23	R248	05/08/2027	9.37 Put	Bond Future	5365.6800	5.3657	6237.3600	6.2374	16.245	0.0000
2026/07/23	R2R9	06/08/2026		Bond Future	9.1605	108.8778	9.3208	107.6583	1.750	0.0000
2026/07/23	R2R9	06/08/2026	101.74 Call	Bond Future	95758.2700	95.7583	94538.7900	94.5388	1.273	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
2026/07/23	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/23	R2R9	05/11/2026		Bond Future	9.2181	105.8856	9.3841	104.6438	1.801	0.0000
2026/07/23	R2R9	05/11/2026	98.56 Call	Bond Future	94915.5300	94.9155	93673.7100	93.6737	1.308	0.0000
2026/07/23	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	R2R9	04/02/2027		Bond Future	9.2729	107.8910	9.4450	106.6256	1.856	0.0000
2026/07/23	R2R9	04/02/2027	9.89 Call	Bond Future	6143.2000	6.1432	5269.9000	5.2699	14.216	0.0000
2026/07/23	R2R9	04/02/2027	9.89 Put	Bond Future	1704.7300	1.7047	2096.8300	2.0968	23.001	0.0000
2026/07/23	R2R9	06/05/2027		Bond Future	9.3268	104.9760	9.5053	103.6864	1.914	0.0000
2026/07/23	R2R9	06/05/2027	8.83 Call	Bond Future	1959.8800	1.9599	1536.3000	1.5363	21.613	0.0000
2026/07/23	R2R9	06/05/2027	8.83 Put	Bond Future	5669.4100	5.6694	6535.4200	6.5354	15.275	0.0000
2026/07/23	R2R9	06/05/2027	9.64 Call	Bond Future	5087.1600	5.0872	4327.2000	4.3272	14.939	0.0000
2026/07/23	R2R9	06/05/2027	9.64 Put	Bond Future	2839.0700	2.8391	3368.7000	3.3687	18.655	0.0000
2026/07/23	R2R9	06/05/2027	8.94 Put	Bond Future	5153.3900	5.1534	5972.2900	5.9723	15.891	0.0000
2026/07/23	R2R9	06/05/2027	8.94 Call	Bond Future	2280.9000	2.2809	1810.2100	1.8102	20.636	0.0000
2026/07/23	R2R9	05/08/2027		Bond Future	9.3839	106.9990	9.5691	105.6847	1.974	0.0000
2026/07/23	R2R9	05/08/2027	9.26 Call	Bond Future	3627.3900	3.6274	3020.1900	3.0202	16.739	0.0000
2026/07/23	R2R9	05/08/2027	9.26 Put	Bond Future	4519.7400	4.5197	5226.8600	5.2269	15.645	0.0000
2026/07/23	R2R9	05/08/2027	9.68 Call	Bond Future	5408.7000	5.4087	4649.8500	4.6499	14.030	0.0000
2026/07/23	R2R9	05/08/2027	9.68 Put	Bond Future	3318.8400	3.3188	3874.3100	3.8743	16.737	0.0000
2026/07/23	R2R9	05/08/2027	8.90 Put	Bond Future	5964.2600	5.9643	6811.9600	6.8120	14.213	0.0000
2026/07/23	R2R9	05/08/2027	8.90 Call	Bond Future	2418.1300	2.4181	1951.5100	1.9515	19.297	0.0000
2026/07/23	R2R9	05/08/2027	9.53 Call	Bond Future	4736.2900	4.7363	4028.8000	4.0288	14.938	0.0000
2026/07/23	R2R9	05/08/2027	9.53 Put	Bond Future	3697.7500	3.6978	4304.5800	4.3046	16.411	0.0000
2026/07/23	R2R9	05/08/2027	8.82 Put	Bond Future	6341.8800	6.3419	7220.2800	7.2203	13.851	0.0000
2026/07/23	R2R9	05/08/2027	8.82 Call	Bond Future	2193.3900	2.1934	1757.4700	1.7575	19.874	0.0000
2026/07/23	R4R2	06/08/2026		Bond Future	9.3053	110.3678	9.4857	108.8410	1.938	0.0000
2026/07/23	R4R2	06/08/2026	102.06 Call	Bond Future	96950.5600	96.9506	95423.7300	95.4237	1.575	0.0000
2026/07/23	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	R4R2	05/11/2026		Bond Future	9.3619	107.2768	9.5483	105.7221	1.990	0.0000
2026/07/23	R4R2	05/11/2026	98.76 Call	Bond Future	96054.2100	96.0542	94499.5100	94.4995	1.619	0.0000
2026/07/23	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/23	R4R2	04/02/2027		Bond Future	9.4159	109.3086	9.6086	107.7243	2.046	0.0000
2026/07/23	R4R2	04/02/2027	10.13 Call	Bond Future	7490.0900	7.4901	6365.2900	6.3653	15.017	0.0000
2026/07/23	R4R2	04/02/2027	10.13 Put	Bond Future	1789.8900	1.7899	2249.3700	2.2494	25.671	0.0000
2026/07/23	R4R2	06/05/2027		Bond Future	9.4690	106.2945	9.6682	104.6801	2.104	0.0000
2026/07/23	R4R2	06/05/2027	9.00 Call	Bond Future	2349.1300	2.3491	1802.8000	1.8028	23.257	0.0000
2026/07/23	R4R2	06/05/2027	9.00 Put	Bond Future	6298.9600	6.2990	7367.1100	7.3671	16.958	0.0000
2026/07/23	R4R2	05/08/2027		Bond Future	9.5248	108.3430	9.7309	106.6974	2.164	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
2026/07/23	R4R2	05/08/2027	9.44 Call	Bond Future	4337.9800	4.3380	3558.7200	3.5587	17.964	0.0000	0.0000
2026/07/23	R4R2	05/08/2027	9.44 Put	Bond Future	5026.4000	5.0264	5892.6800	5.8927	17.235	0.0000	0.0000
2026/07/23	RR87	06/08/2026		Bond Future	7.3957	100.8238	7.3071	100.8550	1.198	0.0000	0.0000
2026/07/23	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	RR87	06/08/2026	6.53 Put	Bond Future	306.1000	0.3061	274.8600	0.2749	10.206	0.0000	0.0000
2026/07/23	RR87	05/11/2026		Bond Future	7.2566	102.6632	6.9790	102.6949	3.825	0.0000	0.0000
2026/07/23	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/07/23	RR87	05/11/2026	5.27 Put	Bond Future	227.7400	0.2277	195.9800	0.1960	13.946	0.0000	0.0000
2026/07/23	RR88	06/08/2026		Bond Future	7.6073	104.3642	7.5243	104.4635	1.091	0.0000	0.0000
2026/07/23	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/07/23	RR88	06/08/2026	6.79 Put	Bond Future	982.5600	0.9826	883.3000	0.8833	10.102	0.0000	0.0000
2026/07/23	RR88	05/11/2026		Bond Future	7.6353	105.6284	7.5327	105.7352	1.344	0.0000	0.0000
2026/07/23	RR88	05/11/2026	6.71 Call	Bond Future	3.4421	0.0034	6.1033	0.0061	77.313	0.0000	0.0000
2026/07/23	RR88	05/11/2026	6.71 Put	Bond Future	972.0521	0.9721	867.9033	0.8679	10.714	0.0000	0.0000
2026/07/23	RR88	04/02/2027		Bond Future	7.6259	103.7792	7.4921	103.8913	1.754	0.0000	0.0000
2026/07/23	RR88	04/02/2027	7.78 Call	Bond Future	363.8393	0.3638	430.4268	0.4304	18.301	0.0000	0.0000
2026/07/23	RR88	04/02/2027	7.78 Put	Bond Future	234.8293	0.2348	189.2768	0.1893	19.398	0.0000	0.0000
2026/07/23	RR88	06/05/2027		Bond Future	7.5820	105.7655	7.3914	105.8798	2.513	0.0000	0.0000
2026/07/23	RR88	06/05/2027	7.89 Call	Bond Future	369.9264	0.3699	442.8246	0.4428	19.706	0.0000	0.0000
2026/07/23	RR88	06/05/2027	7.89 Put	Bond Future	185.6364	0.1856	144.2346	0.1442	22.303	0.0000	0.0000
2026/07/23	RR88	05/08/2027		Bond Future	7.4257	102.4975	7.1029	102.6141	4.347	0.0000	0.0000
2026/07/23	RR88	05/08/2027	8.07 Call	Bond Future	328.3305	0.3283	413.1720	0.4132	25.840	0.0000	0.0000
2026/07/23	RR88	05/08/2027	8.07 Put	Bond Future	96.2705	0.0963	64.4620	0.0645	33.041	0.0000	0.0000
2026/07/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

