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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2026 TO 24/07/2026

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
2026/07/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/24	2029	06/08/2026		Bond Future	152.2622	152.2622	152.2186	0.029	0.0000	0.0000
2026/07/24	2029	06/08/2026	144.10 Call	Bond Future	8162.1700	8.1622	8118.5900	0.534	0.0000	0.0000
2026/07/24	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2029	05/11/2026		Bond Future	153.5678	153.5678	153.5097	0.038	0.0000	0.0000
2026/07/24	2029	05/11/2026	147.56 Call	Bond Future	6007.8200	6.0078	5949.6600	0.968	0.0000	0.0000
2026/07/24	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
2026/07/24	2029	04/02/2027		Bond Future	156.5126	156.5126	156.4898	156.4898	0.015	0.0000
2026/07/24	2029	04/02/2027	149.72 Call	Bond Future	6792.5700	6.7926	6769.7500	6.7698	0.336	0.0000
2026/07/24	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2029	06/05/2027		Bond Future	158.0017	158.0017	158.0477	158.0477	0.029	0.0000
2026/07/24	2029	06/05/2027	153.32 Call	Bond Future	4681.7000	4.6817	4727.7300	4.7277	0.983	0.0000
2026/07/24	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2029	05/08/2027		Bond Future	161.0844	161.0844	161.1206	161.1206	0.023	0.0000
2026/07/24	2029	05/08/2027	156.72 Call	Bond Future	4364.3700	4.3644	4400.6400	4.4006	0.831	0.0000
2026/07/24	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2030	06/08/2026	7.21 Put	Bond Future	2981.1700	2.9812	2667.4900	2.6675	10.522	0.0000
2026/07/24	2030	06/08/2026	7.21 Call	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0.0000
2026/07/24	2030	06/08/2026	7.71 Put	Bond Future	1469.0600	1.4691	1169.7100	1.1697	20.377	0.0000
2026/07/24	2030	06/08/2026	7.71 Call	Bond Future	6.3700	0.0064	20.7700	0.0208	226.060	0.0000
2026/07/24	2030	06/08/2026	8.06 Call	Bond Future	157.4400	0.1574	266.3500	0.2664	69.176	0.0000
2026/07/24	2030	06/08/2026	8.06 Put	Bond Future	573.6700	0.5737	368.8300	0.3688	35.707	0.0000
2026/07/24	2030	06/08/2026		Bond Future	8.2005	99.6614	8.0945	99.9752	1.292	0.0000
2026/07/24	2030	06/08/2026	9.22 Call	Bond Future	2958.8100	2.9588	3271.7400	3.2717	10.576	0.0000
2026/07/24	2030	06/08/2026	9.22 Put	Bond Future	1.0700	0.0011	0.2500	0.0003	76.636	0.0000
2026/07/24	2030	05/11/2026		Bond Future	8.2582	101.4796	8.1464	101.7900	1.354	0.0000
2026/07/24	2030	05/11/2026	8.39 Call	Bond Future	1042.6200	1.0426	1267.5300	1.2675	21.572	0.0000
2026/07/24	2030	05/11/2026	8.39 Put	Bond Future	678.4400	0.6784	592.9700	0.5930	12.598	0.0000
2026/07/24	2030	04/02/2027		Bond Future	8.3095	99.3938	8.1777	99.7341	1.586	0.0000
2026/07/24	2030	04/02/2027	7.82 Call	Bond Future	417.4300	0.4174	581.5700	0.5816	39.322	0.0000
2026/07/24	2030	04/02/2027	7.82 Put	Bond Future	1688.6300	1.6886	1512.4800	1.5125	10.432	0.0000
2026/07/24	2030	06/05/2027		Bond Future	8.3737	101.2962	8.2094	101.6882	1.962	0.0000
2026/07/24	2030	06/05/2027	7.27 Call	Bond Future	152.3300	0.1523	328.5600	0.3286	115.690	0.0000
2026/07/24	2030	06/05/2027	7.27 Put	Bond Future	2823.3000	2.8233	2607.5000	2.6075	7.644	0.0000
2026/07/24	2030	05/08/2027		Bond Future	8.4546	99.2400	8.2746	99.6323	2.129	0.0000
2026/07/24	2030	05/08/2027	8.11 Call	Bond Future	772.8800	0.7729	996.0600	0.9961	28.876	0.0000
2026/07/24	2030	05/08/2027	8.11 Put	Bond Future	1525.7900	1.5258	1356.5900	1.3566	11.089	0.0000
2026/07/24	2031	06/08/2026		Bond Future	117.3173	117.3173	117.5842	117.5842	0.227	0.0000
2026/07/24	2031	06/08/2026	113.81 Call	Bond Future	3507.3400	3.5073	3774.1800	3.7742	7.608	0.0000
2026/07/24	2031	06/08/2026	113.81 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/07/24	2031	05/11/2026		Bond Future	119.4863	119.4863	119.7474	119.7474	0.219	0.0000
2026/07/24	2031	05/11/2026	111.49 Call	Bond Future	7996.3200	7.9963	8257.4200	8.2574	3.265	0.0000
2026/07/24	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2031	04/02/2027		Bond Future	119.2648	119.2648	119.5591	119.5591	0.247	0.0000
2026/07/24	2031	04/02/2027	116.18 Call	Bond Future	3162.5100	3.1625	3423.4200	3.4234	8.250	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
2026/07/24	2031	04/02/2027	116.18 Put	Bond Future	77.6700	0.0777	44.2900	0.0443	42.977	0.0000
2026/07/24	2031	06/05/2027		Bond Future	121.5750	121.5750	121.9287	0.291	0.0000	0.0000
2026/07/24	2031	06/05/2027	116.87 Call	Bond Future	4725.2700	4.7253	5068.2700	5.0683	7.259	0.0000
2026/07/24	2031	06/05/2027	116.87 Put	Bond Future	20.2300	0.0202	9.6000	0.0096	52.546	0.0000
2026/07/24	2031	05/08/2027		Bond Future	121.3755	121.3755	121.7274	0.290	0.0000	0.0000
2026/07/24	2031	05/08/2027	121.41 Call	Bond Future	953.7200	0.9537	1084.1700	1.0842	13.678	0.0000
2026/07/24	2031	05/08/2027	121.41 Put	Bond Future	988.2200	0.9882	766.8200	0.7668	22.404	0.0000
2026/07/24	2032	06/08/2026		Bond Future	8.5304	101.7695	8.4448	102.1446	1.004	0.0000
2026/07/24	2032	06/08/2026	10.12 Call	Bond Future	6652.2000	6.6522	7027.1600	7.0272	5.637	0.0000
2026/07/24	2032	06/08/2026	10.12 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000
2026/07/24	2032	05/11/2026		Bond Future	8.5912	99.4669	8.5028	99.8396	1.029	0.0000
2026/07/24	2032	05/11/2026	9.16 Call	Bond Future	2963.0700	2.9631	3242.2400	3.2422	9.422	0.0000
2026/07/24	2032	05/11/2026	9.16 Put	Bond Future	606.7700	0.6068	513.1700	0.5132	15.426	0.0000
2026/07/24	2032	04/02/2027		Bond Future	8.6481	101.3506	8.5484	101.7545	1.153	0.0000
2026/07/24	2032	04/02/2027	8.48 Call	Bond Future	1322.1200	1.3221	1519.4800	1.5195	14.928	0.0000
2026/07/24	2032	04/02/2027	8.48 Put	Bond Future	2004.1100	2.0041	1797.6100	1.7976	10.304	0.0000
2026/07/24	2032	04/02/2027	8.08 Put	Bond Future	2977.2200	2.9772	2776.2200	2.7762	6.751	0.0000
2026/07/24	2032	04/02/2027	8.08 Call	Bond Future	649.0400	0.6490	851.9000	0.8519	31.255	0.0000
2026/07/24	2032	04/02/2027	7.58 Put	Bond Future	4663.6700	4.6637	4436.7400	4.4367	4.866	0.0000
2026/07/24	2032	04/02/2027	7.58 Call	Bond Future	230.1400	0.2301	407.0700	0.4071	76.879	0.0000
2026/07/24	2032	04/02/2027	8.36 Call	Bond Future	1088.7100	1.0887	1284.3700	1.2844	17.972	0.0000
2026/07/24	2032	04/02/2027	8.36 Put	Bond Future	2261.0500	2.2611	2052.8500	2.0529	9.208	0.0000
2026/07/24	2032	06/05/2027	7.58 Put	Bond Future	4819.3900	4.8194	4603.3300	4.6033	4.483	0.0000
2026/07/24	2032	06/05/2027	7.58 Call	Bond Future	343.6200	0.3436	584.3200	0.5843	70.048	0.0000
2026/07/24	2032	06/05/2027	8.08 Put	Bond Future	3245.3600	3.2454	3043.9700	3.0440	6.205	0.0000
2026/07/24	2032	06/05/2027	8.08 Call	Bond Future	789.8000	0.7898	1045.1700	1.0452	32.334	0.0000
2026/07/24	2032	06/05/2027	8.47 Call	Bond Future	1422.8200	1.4228	1665.2900	1.6653	17.042	0.0000
2026/07/24	2032	06/05/2027	8.47 Put	Bond Future	2336.4500	2.3365	2122.1600	2.1222	9.172	0.0000
2026/07/24	2032	06/05/2027	7.94 Put	Bond Future	3768.8500	3.7689	3440.0500	3.4401	8.724	0.0000
2026/07/24	2032	06/05/2027	7.94 Call	Bond Future	752.5900	0.7526	880.5500	0.8806	17.003	0.0000
2026/07/24	2032	06/05/2027	8.44 Put	Bond Future	2441.1700	2.4412	2182.9500	2.1830	10.578	0.0000
2026/07/24	2032	06/05/2027	8.44 Call	Bond Future	1409.9700	1.4100	1608.5100	1.6085	14.081	0.0000
2026/07/24	2032	06/05/2027	8.93 Call	Bond Future	2452.1700	2.4522	2721.3700	2.7214	10.978	0.0000
2026/07/24	2032	06/05/2027	8.93 Put	Bond Future	1584.2700	1.5843	1396.7100	1.3967	11.839	0.0000
2026/07/24	2032	06/05/2027		Bond Future	8.7046	99.1299	8.5870	99.5867	1.351	0.0000
2026/07/24	2032	06/05/2027	7.80 Call	Bond Future	490.2800	0.4903	736.1200	0.7361	50.143	0.0000
2026/07/24	2032	06/05/2027	7.80 Put	Bond Future	4071.0800	4.0711	3860.1600	3.8602	5.181	0.0000
2026/07/24	2032	05/08/2027		Bond Future	8.7681	101.0406	8.6447	101.4988	1.408	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	
2026/07/24	2032	05/08/2027	8.42 Call	Bond Future	1384.2500	1.3843	1636.4900	1.6365	18.222	0.0000	0.0000
2026/07/24	2032	05/08/2027	8.42 Put	Bond Future	2683.0300	2.6830	2477.0900	2.4771	7.676	0.0000	0.0000
2026/07/24	2032	05/08/2027	7.94 Put	Bond Future	3985.4000	3.9854	3660.5000	3.6605	8.152	0.0000	0.0000
2026/07/24	2032	05/08/2027	7.94 Call	Bond Future	860.9100	0.8609	994.1900	0.9942	15.481	0.0000	0.0000
2026/07/24	2032	05/08/2027	8.44 Put	Bond Future	2698.8100	2.6988	2436.0800	2.4361	9.735	0.0000	0.0000
2026/07/24	2032	05/08/2027	8.44 Call	Bond Future	1475.2200	1.4752	1670.6700	1.6707	13.249	0.0000	0.0000
2026/07/24	2032	05/08/2027	9.08 Call	Bond Future	2781.4400	2.7814	3058.3900	3.0584	9.957	0.0000	0.0000
2026/07/24	2032	05/08/2027	9.08 Put	Bond Future	1635.4900	1.6355	1454.2600	1.4543	11.081	0.0000	0.0000
2026/07/24	2033	06/08/2026		Bond Future	148.0695	148.0695	147.7045	147.7045	0.247	0.0000	0.0000
2026/07/24	2033	06/08/2026	134.25 Call	Bond Future	13819.4600	13.8195	13454.4600	13.4545	2.641	0.0000	0.0000
2026/07/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2033	05/11/2026		Bond Future	149.2002	149.2002	148.8152	148.8152	0.258	0.0000	0.0000
2026/07/24	2033	05/11/2026	137.26 Call	Bond Future	11940.2100	11.9402	11555.2200	11.5552	3.224	0.0000	0.0000
2026/07/24	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2033	04/02/2027		Bond Future	152.0612	152.0612	151.7040	151.7040	0.235	0.0000	0.0000
2026/07/24	2033	04/02/2027	142.71 Call	Bond Future	9351.2400	9.3512	8994.0400	8.9940	3.820	0.0000	0.0000
2026/07/24	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2033	06/05/2027		Bond Future	153.3581	153.3581	153.0610	153.0610	0.194	0.0000	0.0000
2026/07/24	2033	06/05/2027	151.21 Call	Bond Future	2148.0600	2.1481	1851.0100	1.8510	13.829	0.0000	0.0000
2026/07/24	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2033	05/08/2027		Bond Future	156.3502	156.3502	156.0370	156.0370	0.200	0.0000	0.0000
2026/07/24	2033	05/08/2027	153.15 Call	Bond Future	3200.1900	3.2002	2887.0100	2.8870	9.786	0.0000	0.0000
2026/07/24	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2037	06/08/2026	9.30 Call	Bond Future	1764.9200	1.7649	2020.9000	2.0209	14.504	0.0000	0.0000
2026/07/24	2037	06/08/2026	9.30 Put	Bond Future	348.7800	0.3488	210.6500	0.2107	39.604	0.0000	0.0000
2026/07/24	2037	06/08/2026	11.30 Call	Bond Future	13074.6500	13.0747	13468.7600	13.4688	3.014	0.0000	0.0000
2026/07/24	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2037	06/08/2026	10.70 Call	Bond Future	9792.0900	9.7921	10186.0900	10.1861	4.024	0.0000	0.0000
2026/07/24	2037	06/08/2026	10.70 Put	Bond Future	0.1400	0.0001	0.0300	0.0000	78.571	0.0000	0.0000
2026/07/24	2037	06/08/2026	10.02 Put	Bond Future	8.6100	0.0086	2.6800	0.0027	68.873	0.0000	0.0000
2026/07/24	2037	06/08/2026	10.02 Call	Bond Future	5862.9700	5.8630	6251.1500	6.2512	6.621	0.0000	0.0000
2026/07/24	2037	06/08/2026		Bond Future	9.0797	96.4071	9.0192	96.8012	0.667	0.0000	0.0000
2026/07/24	2037	06/08/2026	11.71 Call	Bond Future	15220.1600	15.2202	15614.2700	15.6143	2.589	0.0000	0.0000
2026/07/24	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2037	05/11/2026		Bond Future	9.1357	98.1658	9.0743	98.5584	0.672	0.0000	0.0000
2026/07/24	2037	05/11/2026	10.62 Call	Bond Future	9143.1700	9.1432	9495.5800	9.4956	3.854	0.0000	0.0000
2026/07/24	2037	05/11/2026	10.62 Put	Bond Future	274.9600	0.2750	234.8400	0.2348	14.591	0.0000	0.0000
2026/07/24	2037	05/11/2026	10.83 Call	Bond Future	10230.2700	10.2303	10599.9500	10.6000	3.614	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
2026/07/24	2037	05/11/2026	10.83 Put	Bond Future		197.7600	0.1978	174.9100	0.1749	11.554	0.0000	0.0000
2026/07/24	2037	05/11/2026	10.23 Call	Bond Future		7114.1900	7.1142	7450.9700	7.4510	4.734	0.0000	0.0000
2026/07/24	2037	05/11/2026	10.23 Put	Bond Future		465.5700	0.4656	409.8200	0.4098	11.975	0.0000	0.0000
2026/07/24	2037	05/11/2026	9.46 Put	Bond Future		1349.4800	1.3495	1212.5500	1.2126	10.147	0.0000	0.0000
2026/07/24	2037	05/11/2026	9.46 Call	Bond Future		3386.9000	3.3869	3642.5000	3.6425	7.547	0.0000	0.0000
2026/07/24	2037	04/02/2027	9.81 Call	Bond Future		5240.6700	5.2407	5491.0000	5.4910	4.777	0.0000	0.0000
2026/07/24	2037	04/02/2027	9.81 Put	Bond Future		1463.6900	1.4637	1290.8900	1.2909	11.806	0.0000	0.0000
2026/07/24	2037	04/02/2027	9.31 Call	Bond Future		3135.7600	3.1358	3346.5700	3.3466	6.723	0.0000	0.0000
2026/07/24	2037	04/02/2027	9.31 Put	Bond Future		2385.4700	2.3855	2173.1500	2.1732	8.901	0.0000	0.0000
2026/07/24	2037	04/02/2027	8.44 Put	Bond Future		5594.6500	5.5947	5436.8400	5.4368	2.821	0.0000	0.0000
2026/07/24	2037	04/02/2027	8.44 Call	Bond Future		755.0600	0.7551	1020.3800	1.0204	35.139	0.0000	0.0000
2026/07/24	2037	04/02/2027		Bond Future		9.1893	95.7669	9.1218	96.1900	0.735	0.0000	0.0000
2026/07/24	2037	04/02/2027	9.51 Call	Bond Future		3936.7000	3.9367	4156.1100	4.1561	5.573	0.0000	0.0000
2026/07/24	2037	04/02/2027	9.51 Put	Bond Future		1960.0100	1.9600	1756.2900	1.7563	10.394	0.0000	0.0000
2026/07/24	2037	06/05/2027		Bond Future		9.2471	97.5998	9.1698	98.0748	0.836	0.0000	0.0000
2026/07/24	2037	06/05/2027	8.58 Call	Bond Future		1268.1500	1.2682	1591.8600	1.5919	25.526	0.0000	0.0000
2026/07/24	2037	06/05/2027	8.58 Put	Bond Future		5473.9000	5.4739	5322.5800	5.3226	2.764	0.0000	0.0000
2026/07/24	2037	05/08/2027		Bond Future		9.3103	95.2216	9.2310	95.6987	0.852	0.0000	0.0000
2026/07/24	2037	05/08/2027	9.05 Call	Bond Future		2635.4400	2.6354	2917.4200	2.9174	10.700	0.0000	0.0000
2026/07/24	2037	05/08/2027	9.05 Put	Bond Future		4213.6400	4.2136	4018.4800	4.0185	4.632	0.0000	0.0000
2026/07/24	2038	06/08/2026		Bond Future		160.9282	160.9282	161.1263	161.1263	0.123	0.0000	0.0000
2026/07/24	2038	06/08/2026	144.72 Call	Bond Future		16208.2400	16.2082	16406.2500	16.4063	1.222	0.0000	0.0000
2026/07/24	2038	06/08/2026	144.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2038	05/11/2026		Bond Future		163.9034	163.9034	164.0906	164.0906	0.114	0.0000	0.0000
2026/07/24	2038	05/11/2026	146.31 Call	Bond Future		17593.4400	17.5934	17780.5700	17.7806	1.064	0.0000	0.0000
2026/07/24	2038	05/11/2026	146.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2038	04/02/2027		Bond Future		164.7652	164.7652	164.9945	164.9945	0.139	0.0000	0.0000
2026/07/24	2038	04/02/2027	153.83 Call	Bond Future		10935.1700	10.9352	11164.4500	11.1645	2.097	0.0000	0.0000
2026/07/24	2038	04/02/2027	153.83 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2038	06/05/2027		Bond Future		167.9567	167.9567	168.2642	168.2642	0.183	0.0000	0.0000
2026/07/24	2038	06/05/2027	166.10 Call	Bond Future		1856.7400	1.8567	2164.1800	2.1642	16.558	0.0000	0.0000
2026/07/24	2038	06/05/2027	166.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2038	05/08/2027		Bond Future		168.8993	168.8993	169.2011	169.2011	0.179	0.0000	0.0000
2026/07/24	2038	05/08/2027	169.13 Call	Bond Future		0.0000	0.0000	71.0700	0.0711	100.000	0.0000	0.0000
2026/07/24	2038	05/08/2027	169.13 Put	Bond Future		230.7000	0.2307	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/24	2040	06/08/2026		Bond Future		9.3953	97.3020	9.3548	97.6019	0.431	0.0000	0.0000
2026/07/24	2040	06/08/2026	12.19 Call	Bond Future		17868.1700	17.8682	18168.0900	18.1681	1.679	0.0000	0.0000
2026/07/24	2040	06/08/2026	12.19 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/24	2040	06/08/2026	9.20 Call	Bond Future	393.3900	0.3934	436.4000	0.4364	10.933	0.0000	0.0000
2026/07/24	2040	06/08/2026	9.20 Put	Bond Future	1852.1900	1.8522	1595.2800	1.5953	13.871	0.0000	0.0000
2026/07/24	2040	05/11/2026	8.85 Put	Bond Future	5237.9100	5.2379	5152.1700	5.1522	1.637	0.0000	0.0000
2026/07/24	2040	05/11/2026	8.85 Call	Bond Future	688.9800	0.6890	899.7500	0.8998	30.592	0.0000	0.0000
2026/07/24	2040	05/11/2026		Bond Future	9.4547	99.0771	9.4141	99.3737	0.430	0.0000	0.0000
2026/07/24	2040	05/11/2026	11.06 Call	Bond Future	11049.7700	11.0498	11319.1300	11.3191	2.438	0.0000	0.0000
2026/07/24	2040	05/11/2026	11.06 Put	Bond Future	298.2000	0.2982	271.0500	0.2711	9.105	0.0000	0.0000
2026/07/24	2040	05/11/2026	11.27 Call	Bond Future	12228.6100	12.2286	12534.2100	12.5342	2.499	0.0000	0.0000
2026/07/24	2040	05/11/2026	11.27 Put	Bond Future	199.5100	0.1995	208.6000	0.2086	4.556	0.0000	0.0000
2026/07/24	2040	05/11/2026	10.67 Call	Bond Future	8806.1400	8.8061	9049.3100	9.0493	2.761	0.0000	0.0000
2026/07/24	2040	05/11/2026	10.67 Put	Bond Future	502.4400	0.5024	449.1000	0.4491	10.616	0.0000	0.0000
2026/07/24	2040	05/11/2026	9.91 Put	Bond Future	1356.9000	1.3569	1245.9900	1.2460	8.174	0.0000	0.0000
2026/07/24	2040	05/11/2026	9.91 Call	Bond Future	4593.2300	4.5932	4778.8300	4.7788	4.041	0.0000	0.0000
2026/07/24	2040	04/02/2027	10.17 Call	Bond Future	6259.8000	6.2598	6419.7000	6.4197	2.554	0.0000	0.0000
2026/07/24	2040	04/02/2027	10.17 Put	Bond Future	1704.9100	1.7049	1539.2500	1.5393	9.717	0.0000	0.0000
2026/07/24	2040	04/02/2027	9.67 Call	Bond Future	3851.5900	3.8516	3982.8700	3.9829	3.408	0.0000	0.0000
2026/07/24	2040	04/02/2027	9.67 Put	Bond Future	2731.4700	2.7315	2537.1900	2.5372	7.113	0.0000	0.0000
2026/07/24	2040	04/02/2027	8.78 Put	Bond Future	6419.8400	6.4198	6357.9600	6.3580	0.964	0.0000	0.0000
2026/07/24	2040	04/02/2027	8.78 Call	Bond Future	961.6200	0.9616	1225.3000	1.2253	27.420	0.0000	0.0000
2026/07/24	2040	04/02/2027		Bond Future	9.5124	96.4450	9.4671	96.7705	0.476	0.0000	0.0000
2026/07/24	2040	04/02/2027	9.93 Call	Bond Future	5062.0500	5.0621	5200.3200	5.2003	2.732	0.0000	0.0000
2026/07/24	2040	04/02/2027	9.93 Put	Bond Future	2133.4800	2.1335	1946.1900	1.9462	8.779	0.0000	0.0000
2026/07/24	2040	06/05/2027		Bond Future	9.5737	98.2908	9.5206	98.6667	0.555	0.0000	0.0000
2026/07/24	2040	06/05/2027	8.88 Call	Bond Future	1496.5500	1.4966	1810.5400	1.8105	20.981	0.0000	0.0000
2026/07/24	2040	06/05/2027	8.88 Put	Bond Future	6571.7300	6.5717	6509.8200	6.5098	0.942	0.0000	0.0000
2026/07/24	2040	05/08/2027		Bond Future	9.6401	95.6753	9.5861	96.0514	0.561	0.0000	0.0000
2026/07/24	2040	05/08/2027	9.33 Call	Bond Future	3010.4900	3.0105	3249.4300	3.2494	7.937	0.0000	0.0000
2026/07/24	2040	05/08/2027	9.33 Put	Bond Future	5195.9000	5.1959	5058.7900	5.0588	2.639	0.0000	0.0000
2026/07/24	2043	06/08/2026		Bond Future	124.5669	124.5669	124.4558	124.4558	0.089	0.0000	0.0000
2026/07/24	2043	06/08/2026	110.88 Call	Bond Future	13686.8800	13.6869	13575.7500	13.5758	0.812	0.0000	0.0000
2026/07/24	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/24	2043	05/11/2026		Bond Future	126.8699	126.8699	126.7454	126.7454	0.098	0.0000	0.0000
2026/07/24	2043	05/11/2026	112.84 Call	Bond Future	14037.4915	14.0375	13912.0596	13.9121	0.894	0.0000	0.0000
2026/07/24	2043	05/11/2026	112.84 Put	Bond Future	7.6015	0.0076	6.6496	0.0066	12.522	0.0000	0.0000
2026/07/24	2043	04/02/2027		Bond Future	126.3430	126.3430	126.2458	126.2458	0.077	0.0000	0.0000
2026/07/24	2043	04/02/2027	117.63 Call	Bond Future	9023.9558	9.0240	8890.5973	8.8906	1.478	0.0000	0.0000
2026/07/24	2043	04/02/2027	117.63 Put	Bond Future	311.0058	0.3110	274.8273	0.2748	11.633	0.0000	0.0000
2026/07/24	2043	06/05/2027		Bond Future	128.7901	128.7901	128.7479	128.7479	0.033	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	
2026/07/24	2043	06/05/2027	127.48 Call	Bond Future	3892.8387	3.8928	3769.2441	3.7692	3.175	0.0000	0.0000
2026/07/24	2043	06/05/2027	127.48 Put	Bond Future	2582.6987	2.5827	2501.3741	2.5014	3.149	0.0000	0.0000
2026/07/24	2043	05/08/2027		Bond Future	128.2737	128.2737	128.2214	128.2214	0.041	0.0000	0.0000
2026/07/24	2043	05/08/2027	129.56 Call	Bond Future	2910.6450	2.9106	2742.9384	2.7429	5.762	0.0000	0.0000
2026/07/24	2043	05/08/2027	129.56 Put	Bond Future	4196.9250	4.1969	4081.5584	4.0816	2.749	0.0000	0.0000
2026/07/24	2044	06/08/2026	9.25 Call	Bond Future	331.2500	0.3313	356.8000	0.3568	7.713	0.0000	0.0000
2026/07/24	2044	06/08/2026	9.25 Put	Bond Future	2330.3700	2.3304	2070.1300	2.0701	11.167	0.0000	0.0000
2026/07/24	2044	06/08/2026	9.00 Call	Bond Future	53.4600	0.0535	64.8200	0.0648	21.250	0.0000	0.0000
2026/07/24	2044	06/08/2026	9.00 Put	Bond Future	4163.2800	4.1633	3888.8500	3.8889	6.592	0.0000	0.0000
2026/07/24	2044	06/08/2026		Bond Future	9.4946	93.9888	9.4591	94.2746	0.373	0.0000	0.0000
2026/07/24	2044	06/08/2026	12.42 Call	Bond Future	19659.1900	19.6592	19944.9800	19.9450	1.454	0.0000	0.0000
2026/07/24	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2044	06/08/2026	9.75 Call	Bond Future	2428.4200	2.4284	2581.4000	2.5814	6.300	0.0000	0.0000
2026/07/24	2044	06/08/2026	9.75 Put	Bond Future	406.8400	0.4068	274.0300	0.2740	32.644	0.0000	0.0000
2026/07/24	2044	05/11/2026	9.50 Call	Bond Future	2513.4400	2.5134	2672.3100	2.6723	6.321	0.0000	0.0000
2026/07/24	2044	05/11/2026	9.50 Put	Bond Future	2911.7600	2.9118	2788.2000	2.7882	4.243	0.0000	0.0000
2026/07/24	2044	05/11/2026		Bond Future	9.5500	95.7034	9.5145	95.9859	0.371	0.0000	0.0000
2026/07/24	2044	05/11/2026	11.34 Call	Bond Future	12965.8100	12.9658	13274.1700	13.2742	2.378	0.0000	0.0000
2026/07/24	2044	05/11/2026	11.34 Put	Bond Future	235.3800	0.2354	261.3100	0.2613	11.016	0.0000	0.0000
2026/07/24	2044	04/02/2027		Bond Future	9.6036	93.1326	9.5642	93.4430	0.411	0.0000	0.0000
2026/07/24	2044	04/02/2027	10.18 Call	Bond Future	6423.3100	6.4233	6542.9400	6.5429	1.862	0.0000	0.0000
2026/07/24	2044	04/02/2027	10.18 Put	Bond Future	2059.6400	2.0596	1868.8700	1.8689	9.262	0.0000	0.0000
2026/07/24	2044	06/05/2027		Bond Future	9.6601	94.9151	9.6140	95.2740	0.478	0.0000	0.0000
2026/07/24	2044	06/05/2027	9.08 Call	Bond Future	1995.2700	1.9953	2289.7000	2.2897	14.756	0.0000	0.0000
2026/07/24	2044	06/05/2027	9.08 Put	Bond Future	6662.0600	6.6621	6597.6200	6.5976	0.967	0.0000	0.0000
2026/07/24	2044	05/08/2027		Bond Future	9.7209	92.3598	9.6741	92.7187	0.481	0.0000	0.0000
2026/07/24	2044	05/08/2027	9.44 Call	Bond Future	3488.5300	3.4885	3701.0900	3.7011	6.093	0.0000	0.0000
2026/07/24	2044	05/08/2027	9.44 Put	Bond Future	5675.2700	5.6753	5528.8700	5.5289	2.580	0.0000	0.0000
2026/07/24	2046	06/08/2026		Bond Future	143.1519	143.1519	143.2910	143.2910	0.097	0.0000	0.0000
2026/07/24	2046	06/08/2026	122.38 Call	Bond Future	20771.9100	20.7719	20910.9700	20.9110	0.669	0.0000	0.0000
2026/07/24	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2046	05/11/2026		Bond Future	143.4268	143.4268	143.5556	143.5556	0.090	0.0000	0.0000
2026/07/24	2046	05/11/2026	125.48 Call	Bond Future	17946.8100	17.9468	18075.5500	18.0756	0.717	0.0000	0.0000
2026/07/24	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2046	04/02/2027		Bond Future	146.1771	146.1771	146.3426	146.3426	0.113	0.0000	0.0000
2026/07/24	2046	04/02/2027	131.09 Call	Bond Future	15087.1200	15.0871	15252.5900	15.2526	1.097	0.0000	0.0000
2026/07/24	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	2046	06/05/2027		Bond Future	146.5847	146.5847	146.8179	146.8179	0.159	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
2026/07/24	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/24	2046	06/05/2027	148.99 Put	Bond Future	2405.3500	2.4054	2172.1400	2.1721	9.695	0.0000
2026/07/24	2046	05/08/2027		Bond Future	149.4442	149.4442	149.6718	149.6718	0.152	0.0000
2026/07/24	2046	05/08/2027	149.17 Call	Bond Future	274.1900	0.2742	501.8400	0.5018	83.026	0.0000
2026/07/24	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2050	06/08/2026		Bond Future	144.5813	144.5813	144.1319	144.1319	0.311	0.0000
2026/07/24	2050	06/08/2026	123.27 Call	Bond Future	21311.2900	21.3113	20861.9300	20.8619	2.109	0.0000
2026/07/24	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2050	05/11/2026		Bond Future	147.2544	147.2544	146.7835	146.7835	0.320	0.0000
2026/07/24	2050	05/11/2026	123.84 Call	Bond Future	23414.3500	23.4144	22943.4600	22.9435	2.011	0.0000
2026/07/24	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2050	04/02/2027		Bond Future	147.5386	147.5386	147.0934	147.0934	0.302	0.0000
2026/07/24	2050	04/02/2027	132.39 Call	Bond Future	15148.6100	15.1486	14703.3800	14.7034	2.939	0.0000
2026/07/24	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2050	06/05/2027		Bond Future	150.3966	150.3966	150.0085	150.0085	0.258	0.0000
2026/07/24	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2050	06/05/2027	150.46 Put	Bond Future	63.4300	0.0634	451.4800	0.4515	611.777	0.0000
2026/07/24	2050	05/08/2027		Bond Future	150.7314	150.7314	150.3252	150.3252	0.269	0.0000
2026/07/24	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	2050	05/08/2027	152.97 Put	Bond Future	2238.6200	2.2386	2644.7900	2.6448	18.144	0.0000
2026/07/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	AL37	06/08/2026		Index Future	1278.5950	1278.5950	1282.9330	1282.9330	0.339	0.0000
2026/07/24	AL37	05/11/2026		Index Future	1302.1780	1302.1780	1306.4760	1306.4760	0.330	0.0000
2026/07/24	AL37	04/02/2027		Index Future	1326.8370	1326.8370	1331.5250	1331.5250	0.353	0.0000
2026/07/24	AL37	06/05/2027		Index Future	1352.2350	1352.2350	1357.6040	1357.6040	0.397	0.0000
2026/07/24	AL37	05/08/2027		Index Future	1378.0490	1378.0490	1383.4300	1383.4300	0.390	0.0000
2026/07/24	AL7T	06/08/2026		Index Future	1651.4530	1651.4530	1658.0100	1658.0100	0.397	0.0000
2026/07/24	AL7T	05/11/2026		Index Future	1681.9130	1681.9130	1688.4370	1688.4370	0.388	0.0000
2026/07/24	AL7T	04/02/2027		Index Future	1713.7630	1713.7630	1720.8090	1720.8090	0.411	0.0000
2026/07/24	AL7T	06/05/2027		Index Future	1746.5680	1746.5680	1754.5120	1754.5120	0.455	0.0000
2026/07/24	AL7T	05/08/2027		Index Future	1779.9090	1779.9090	1787.8880	1787.8880	0.448	0.0000
2026/07/24	ALBI	06/08/2026		Index Future	1393.5940	1393.5940	1398.3870	1398.3870	0.344	0.0000
2026/07/24	ALBI	05/11/2026		Index Future	1419.2990	1419.2990	1424.0490	1424.0490	0.335	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
2026/07/24	ALBI	04/02/2027		Index Future	1446.1750	1446.1750	1451.3520	0.358	0.0000	0.0000
2026/07/24	ALBI	06/05/2027		Index Future	1473.8580	1473.8580	1479.7780	0.402	0.0000	0.0000
2026/07/24	ALBI	05/08/2027		Index Future	1501.9940	1501.9940	1507.9280	0.395	0.0000	0.0000
2026/07/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	0.000	0.0000	0.0000
2026/07/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	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
2026/07/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/24	ES33	06/08/2026		Bond Future	9.2430	94.1219	9.1773	94.4397	0.710	0.0000
2026/07/24	ES33	06/08/2026	12.02 Call	Bond Future	12253.2300	12.2532	12571.0200	12.5710	2.594	0.0000
2026/07/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	ES33	05/11/2026		Bond Future	9.3227	92.0689	9.2557	92.3842	0.719	0.0000
2026/07/24	ES33	05/11/2026	10.83 Call	Bond Future	6740.4800	6.7405	7055.8400	7.0558	4.679	0.0000
2026/07/24	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	ES33	04/02/2027		Bond Future	9.4033	93.8345	9.3280	94.1780	0.801	0.0000
2026/07/24	ES33	04/02/2027	9.70 Call	Bond Future	1337.9000	1.3379	1681.4600	1.6815	25.679	0.0000
2026/07/24	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	ES33	06/05/2027		Bond Future	9.4812	91.8564	9.3926	92.2482	0.934	0.0000
2026/07/24	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	ES33	06/05/2027	8.80 Put	Bond Future	3068.9000	3.0689	2677.1100	2.6771	12.766	0.0000
2026/07/24	ES33	05/08/2027		Bond Future	9.5655	93.6475	9.4738	94.0402	0.959	0.0000
2026/07/24	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	ES33	05/08/2027	9.27 Put	Bond Future	1272.9000	1.2729	880.1900	0.8802	30.852	0.0000
2026/07/24	ES42	06/08/2026		Bond Future	9.8315	91.9641	9.7910	92.2606	0.412	0.0000
2026/07/24	ES42	06/08/2026	12.65 Call	Bond Future	17489.7700	17.4898	17786.3100	17.7863	1.696	0.0000
2026/07/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	ES42	05/11/2026		Bond Future	9.9000	89.4004	9.8592	89.6941	0.411	0.0000
2026/07/24	ES42	05/11/2026	11.66 Call	Bond Future	11435.5900	11.4356	11729.2900	11.7293	2.568	0.0000
2026/07/24	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	ES42	04/02/2027		Bond Future	9.9661	91.1149	9.9210	91.4361	0.453	0.0000
2026/07/24	ES42	04/02/2027	10.29 Call	Bond Future	2254.9900	2.2550	2576.2200	2.5762	14.245	0.0000
2026/07/24	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2026/07/24	ES42	06/05/2027		Bond Future	10.0333	88.6153	9.9808	88.9836	0.523	0.0000
2026/07/24	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	ES42	06/05/2027	9.33 Put	Bond Future	5127.0800	5.1271	4758.7200	4.7587	7.185	0.0000
2026/07/24	ES42	05/08/2027		Bond Future	10.1027	90.3424	10.0494	90.7112	0.528	0.0000
2026/07/24	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	ES42	05/08/2027	9.84 Put	Bond Future	1839.5900	1.8396	1470.8600	1.4709	20.044	0.0000
2026/07/24	GOVI	06/08/2026		GOVI	1366.6420	1366.6420	1371.4440	1371.4440	0.351	0.0000
2026/07/24	GOVI	06/08/2026	1,189. Call 00	GOVI	1776420.0000	177.6420	1824440.0000	182.4440	2.703	0.0000
2026/07/24	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	GOVI	05/11/2026		GOVI	1391.8490	1391.8490	1396.6120	1396.6120	0.342	0.0000
2026/07/24	GOVI	05/11/2026	1,277. Call 00	GOVI	1148490.0000	114.8490	1196120.0000	119.6120	4.147	0.0000
2026/07/24	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	GOVI	04/02/2027		GOVI	1418.2060	1418.2060	1423.3880	1423.3880	0.365	0.0000
2026/07/24	GOVI	04/02/2027	1,369. Call 00	GOVI	492060.0000	49.2060	543880.0000	54.3880	10.531	0.0000
2026/07/24	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	GOVI	06/05/2027		GOVI	1445.3530	1445.3530	1451.2660	1451.2660	0.409	0.0000
2026/07/24	GOVI	06/05/2027	1,427. Call 00	GOVI	183530.0000	18.3530	242660.0000	24.2660	32.218	0.0000
2026/07/24	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	GOVI	05/08/2027		GOVI	1472.9450	1472.9450	1478.8740	1478.8740	0.403	0.0000
2026/07/24	GOVI	05/08/2027	1,465. Call 00	GOVI	79450.0000	7.9450	138740.0000	13.8740	74.626	0.0000
2026/07/24	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/07/24	I258	06/08/2026		Bond Future	134.5780	134.5780	132.3584	132.3584	1.649	0.0000
2026/07/24	I258	06/08/2026	112.95 Call	Bond Future	21627.9600	21.6280	19408.4300	19.4084	10.262	0.0000
2026/07/24	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	I258	05/11/2026		Bond Future	137.0660	137.0660	134.7934	134.7934	1.658	0.0000
2026/07/24	I258	05/11/2026	114.95 Call	Bond Future	22124.7488	22.1247	19856.5550	19.8566	10.252	0.0000
2026/07/24	I258	05/11/2026	114.95 Put	Bond Future	8.7288	0.0087	13.1250	0.0131	50.365	0.0000
2026/07/24	I258	04/02/2027		Bond Future	136.7345	136.7345	134.4500	134.4500	1.671	0.0000
2026/07/24	I258	04/02/2027	118.90 Call	Bond Future	18025.2883	18.0253	15781.8030	15.7818	12.446	0.0000
2026/07/24	I258	04/02/2027	118.90 Put	Bond Future	190.8083	0.1908	231.8330	0.2318	21.500	0.0000
2026/07/24	I258	06/05/2027		Bond Future	139.3831	139.3831	137.1147	137.1147	1.627	0.0000
2026/07/24	I258	06/05/2027	134.78 Call	Bond Future	7777.8667	7.7779	6098.9817	6.0990	21.585	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	
2026/07/24	I258	06/05/2027	134.78 Put	Bond Future	3174.7367	3.1747	3764.2517	3.7643	18.569	0.0000	0.0000
2026/07/24	I258	05/08/2027		Bond Future	139.0733	139.0733	136.7508	136.7508	1.670	0.0000	0.0000
2026/07/24	I258	05/08/2027	138.93 Call	Bond Future	5746.6057	5.7466	4249.9724	4.2500	26.044	0.0000	0.0000
2026/07/24	I258	05/08/2027	138.93 Put	Bond Future	5603.2757	5.6033	6429.1924	6.4292	14.740	0.0000	0.0000
2026/07/24	IGOV	06/08/2026		Index Future	451.8880	451.8880	451.5400	451.5400	0.077	0.0000	0.0000
2026/07/24	IGOV	05/11/2026		Index Future	460.3350	460.3350	459.9380	459.9380	0.086	0.0000	0.0000
2026/07/24	IGOV	04/02/2027		Index Future	469.1620	469.1620	468.8660	468.8660	0.063	0.0000	0.0000
2026/07/24	IGOV	06/05/2027		Index Future	478.2510	478.2510	478.1570	478.1570	0.020	0.0000	0.0000
2026/07/24	IGOV	05/08/2027		Index Future	487.4860	487.4860	487.3580	487.3580	0.026	0.0000	0.0000
2026/07/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/07/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/24	R033	06/08/2026		Bond Future	8.6253	110.4762	8.5498	110.8692	0.876	0.0000	0.0000
2026/07/24	R033	06/08/2026	10.25 Call	Bond Future	8022.0200	8.0220	8414.9100	8.4149	4.898	0.0000	0.0000
2026/07/24	R033	06/08/2026	10.25 Put	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000	0.0000
2026/07/24	R033	05/11/2026		Bond Future	8.6854	107.4501	8.6078	107.8404	0.893	0.0000	0.0000
2026/07/24	R033	05/11/2026	9.33 Call	Bond Future	3825.5100	3.8255	4123.3200	4.1233	7.785	0.0000	0.0000
2026/07/24	R033	05/11/2026	9.33 Put	Bond Future	652.3200	0.6523	559.7800	0.5598	14.186	0.0000	0.0000
2026/07/24	R033	04/02/2027		Bond Future	8.7417	109.4851	8.6545	109.9088	0.997	0.0000	0.0000
2026/07/24	R033	04/02/2027	8.65 Call	Bond Future	1789.9400	1.7899	1998.4600	1.9985	11.650	0.0000	0.0000
2026/07/24	R033	04/02/2027	8.65 Put	Bond Future	2235.7900	2.2358	2020.5800	2.0206	9.626	0.0000	0.0000
2026/07/24	R033	06/05/2027		Bond Future	8.7974	106.5375	8.6949	107.0181	1.165	0.0000	0.0000
2026/07/24	R033	06/05/2027	7.93 Call	Bond Future	640.7100	0.6407	926.2900	0.9263	44.572	0.0000	0.0000
2026/07/24	R033	06/05/2027	7.93 Put	Bond Future	4796.6400	4.7966	4601.6400	4.6016	4.065	0.0000	0.0000
2026/07/24	R033	05/08/2027		Bond Future	8.8589	108.5908	8.7522	109.0726	1.205	0.0000	0.0000
2026/07/24	R033	05/08/2027	8.54 Call	Bond Future	1760.9000	1.7609	2029.0400	2.0290	15.227	0.0000	0.0000
2026/07/24	R033	05/08/2027	8.54 Put	Bond Future	3208.8400	3.2088	2995.1300	2.9951	6.660	0.0000	0.0000
2026/07/24	R035	06/08/2026	7.70 Put	Bond Future	6815.7500	6.8158	6395.9700	6.3960	6.159	0.0000	0.0000
2026/07/24	R035	06/08/2026	7.70 Call	Bond Future	0.0200	0.0000	0.1500	0.0002	650.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/24	R035	06/08/2026	7.90 Put	Bond Future	5532.6700	5.5327	5113.7300	5.1137	7.572	0.0000	0.0000
2026/07/24	R035	06/08/2026	7.90 Call	Bond Future	0.2700	0.0003	1.2400	0.0012	359.259	0.0000	0.0000
2026/07/24	R035	06/08/2026	8.34 Call	Bond Future	40.1400	0.0401	66.4300	0.0664	65.496	0.0000	0.0000
2026/07/24	R035	06/08/2026	8.34 Put	Bond Future	2818.0900	2.8181	2424.4700	2.4245	13.968	0.0000	0.0000
2026/07/24	R035	06/08/2026	7.95 Put	Bond Future	5215.1500	5.2152	4796.8200	4.7968	8.021	0.0000	0.0000
2026/07/24	R035	06/08/2026	7.95 Call	Bond Future	0.4900	0.0005	2.0700	0.0021	322.449	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.22 Call	Bond Future	2577.1000	2.5771	2933.7000	2.9337	13.837	0.0000	0.0000
2026/07/24	R035	06/08/2026	10.13 Call	Bond Future	7517.1900	7.5172	7936.6500	7.9367	5.580	0.0000	0.0000
2026/07/24	R035	06/08/2026	10.13 Put	Bond Future	0.5700	0.0006	0.1200	0.0001	78.947	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.63 Call	Bond Future	4793.7700	4.7938	5204.9500	5.2050	8.577	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.63 Put	Bond Future	12.6600	0.0127	3.9300	0.0039	68.957	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.13 Put	Bond Future	183.3100	0.1833	93.4200	0.0934	49.037	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.13 Call	Bond Future	2122.7900	2.1228	2452.8100	2.4528	15.547	0.0000	0.0000
2026/07/24	R035	06/08/2026	8.29 Put	Bond Future	3111.2200	3.1112	2710.6700	2.7107	12.874	0.0000	0.0000
2026/07/24	R035	06/08/2026	8.29 Call	Bond Future	24.9600	0.0250	44.3200	0.0443	77.564	0.0000	0.0000
2026/07/24	R035	06/08/2026	8.79 Put	Bond Future	780.7100	0.7807	538.0600	0.5381	31.081	0.0000	0.0000
2026/07/24	R035	06/08/2026	8.79 Call	Bond Future	724.9100	0.7249	902.1700	0.9022	24.453	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.39 Call	Bond Future	3479.5900	3.4796	3869.6500	3.8697	11.210	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.39 Put	Bond Future	48.9400	0.0489	19.0900	0.0191	60.993	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.71 Call	Bond Future	5233.6500	5.2337	5648.0000	5.6480	7.917	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.71 Put	Bond Future	7.8500	0.0079	2.2900	0.0023	70.828	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.21 Call	Bond Future	2525.5800	2.5256	2879.5700	2.8796	14.016	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.21 Put	Bond Future	124.1200	0.1241	58.2000	0.0582	53.110	0.0000	0.0000
2026/07/24	R035	06/08/2026	8.71 Put	Bond Future	1036.8900	1.0369	755.8400	0.7558	27.105	0.0000	0.0000
2026/07/24	R035	06/08/2026	8.71 Call	Bond Future	504.0000	0.5040	642.8600	0.6429	27.552	0.0000	0.0000
2026/07/24	R035	06/08/2026	10.22 Call	Bond Future	7998.4100	7.9984	8418.0600	8.4181	5.247	0.0000	0.0000
2026/07/24	R035	06/08/2026	10.22 Put	Bond Future	0.3200	0.0003	0.0600	0.0001	81.250	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.72 Call	Bond Future	5288.5900	5.2886	5703.2400	5.7032	7.840	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.72 Put	Bond Future	7.3900	0.0074	2.1300	0.0021	71.177	0.0000	0.0000
2026/07/24	R035	06/08/2026	9.22 Put	Bond Future	118.1000	0.1181	54.7900	0.0548	53.607	0.0000	0.0000
2026/07/24	R035	06/08/2026		Bond Future	8.7994	104.4182	8.7289	104.8381	0.801	0.0000	0.0000
2026/07/24	R035	06/08/2026	11.06 Call	Bond Future	12337.4500	12.3375	12757.3600	12.7574	3.404	0.0000	0.0000
2026/07/24	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R035	05/11/2026		Bond Future	8.8571	101.8218	8.7851	102.2402	0.812	0.0000	0.0000
2026/07/24	R035	05/11/2026	10.03 Call	Bond Future	6862.2200	6.8622	7235.7200	7.2357	5.443	0.0000	0.0000
2026/07/24	R035	05/11/2026	10.03 Put	Bond Future	348.9300	0.3489	303.9900	0.3040	12.879	0.0000	0.0000
2026/07/24	R035	05/11/2026	9.80 Call	Bond Future	5767.3100	5.7673	6121.7800	6.1218	6.146	0.0000	0.0000
2026/07/24	R035	05/11/2026	9.80 Put	Bond Future	486.8100	0.4868	422.8400	0.4228	13.141	0.0000	0.0000
2026/07/24	R035	05/11/2026	9.30 Call	Bond Future	3527.4300	3.5274	3822.9900	3.8230	8.379	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
2026/07/24	R035	05/11/2026	9.30 Put	Bond Future	1000.6700	1.0007	877.7900	0.8778	12.280	0.0000	0.0000
2026/07/24	R035	05/11/2026	8.80 Put	Bond Future	2012.1900	2.0122	1836.1700	1.8362	8.748	0.0000	0.0000
2026/07/24	R035	05/11/2026	8.80 Call	Bond Future	1680.6300	1.6806	1923.0500	1.9231	14.424	0.0000	0.0000
2026/07/24	R035	05/11/2026	8.97 Call	Bond Future	2243.1500	2.2432	2501.4300	2.5014	11.514	0.0000	0.0000
2026/07/24	R035	05/11/2026	8.97 Put	Bond Future	1590.8700	1.5909	1430.7100	1.4307	10.067	0.0000	0.0000
2026/07/24	R035	05/11/2026	8.47 Call	Bond Future	836.3100	0.8363	1053.5200	1.0535	25.972	0.0000	0.0000
2026/07/24	R035	05/11/2026	8.47 Put	Bond Future	3113.8000	3.1138	2912.5700	2.9126	6.463	0.0000	0.0000
2026/07/24	R035	05/11/2026	7.97 Put	Bond Future	5527.5300	5.5275	5278.2600	5.2783	4.510	0.0000	0.0000
2026/07/24	R035	05/11/2026	7.97 Call	Bond Future	208.1600	0.2082	377.3300	0.3773	81.269	0.0000	0.0000
2026/07/24	R035	04/02/2027	7.70 Put	Bond Future	7423.3400	7.4233	7190.2300	7.1902	3.140	0.0000	0.0000
2026/07/24	R035	04/02/2027	7.70 Call	Bond Future	254.5200	0.2545	472.1300	0.4721	85.498	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.20 Put	Bond Future	4827.2900	4.8273	4628.5100	4.6285	4.118	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.20 Call	Bond Future	692.0600	0.6921	944.0000	0.9440	36.404	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.85 Call	Bond Future	2178.9400	2.1789	2407.3500	2.4074	10.483	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.85 Put	Bond Future	2533.3300	2.5333	2311.0200	2.3110	8.775	0.0000	0.0000
2026/07/24	R035	04/02/2027		Bond Future	8.9125	103.7501	8.8331	104.2008	0.892	0.0000	0.0000
2026/07/24	R035	04/02/2027	9.02 Call	Bond Future	2734.8300	2.7348	2970.1100	2.9701	8.603	0.0000	0.0000
2026/07/24	R035	04/02/2027	9.02 Put	Bond Future	2129.6700	2.1297	1914.2300	1.9142	10.116	0.0000	0.0000
2026/07/24	R035	04/02/2027	9.43 Call	Bond Future	4283.4000	4.2834	4555.3900	4.5554	6.350	0.0000	0.0000
2026/07/24	R035	04/02/2027	9.43 Put	Bond Future	1412.3500	1.4124	1233.6200	1.2336	12.655	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.93 Call	Bond Future	2433.3900	2.4334	2664.5400	2.6645	9.499	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.93 Put	Bond Future	2334.7400	2.3347	2115.1700	2.1152	9.404	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.43 Put	Bond Future	3865.3700	3.8654	3655.5600	3.6556	5.428	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.43 Call	Bond Future	1088.6000	1.0886	1329.5100	1.3295	22.130	0.0000	0.0000
2026/07/24	R035	04/02/2027	7.86 Put	Bond Future	6534.1000	6.5341	6309.8800	6.3099	3.432	0.0000	0.0000
2026/07/24	R035	04/02/2027	7.86 Call	Bond Future	348.2000	0.3482	574.7000	0.5747	65.049	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.36 Put	Bond Future	4141.4100	4.1414	3938.9700	3.9390	4.888	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.36 Call	Bond Future	953.6200	0.9536	1201.9000	1.2019	26.036	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.67 Call	Bond Future	1657.5800	1.6576	1885.3700	1.8854	13.742	0.0000	0.0000
2026/07/24	R035	04/02/2027	8.67 Put	Bond Future	3041.0300	3.0410	2818.1000	2.8181	7.331	0.0000	0.0000
2026/07/24	R035	06/05/2027	7.86 Put	Bond Future	6858.5900	6.8586	6659.0300	6.6590	2.910	0.0000	0.0000
2026/07/24	R035	06/05/2027	7.86 Call	Bond Future	535.3500	0.5354	840.9400	0.8409	57.082	0.0000	0.0000
2026/07/24	R035	06/05/2027	8.36 Put	Bond Future	4590.3000	4.5903	4396.7800	4.3968	4.216	0.0000	0.0000
2026/07/24	R035	06/05/2027	8.36 Call	Bond Future	1197.2600	1.1973	1508.8900	1.5089	26.029	0.0000	0.0000
2026/07/24	R035	06/05/2027	8.78 Call	Bond Future	2198.6300	2.1986	2475.6600	2.4757	12.600	0.0000	0.0000
2026/07/24	R035	06/05/2027	8.78 Put	Bond Future	3209.9400	3.2099	2981.8200	2.9818	7.107	0.0000	0.0000
2026/07/24	R035	06/05/2027	8.75 Put	Bond Future	3341.9800	3.3420	3064.0300	3.0640	8.317	0.0000	0.0000
2026/07/24	R035	06/05/2027	8.75 Call	Bond Future	2162.9000	2.1629	2390.1000	2.3901	10.504	0.0000	0.0000
2026/07/24	R035	06/05/2027	9.27 Call	Bond Future	3785.4300	3.7854	4093.5500	4.0936	8.140	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	
2026/07/24	R035	06/05/2027	9.27 Put	Bond Future	2106.5800	2.1066	1909.5500	1.9096	9.353	0.0000	0.0000
2026/07/24	R035	06/05/2027		Bond Future	8.9622	101.2311	8.8709	101.7363	1.019	0.0000	0.0000
2026/07/24	R035	06/05/2027	8.25 Call	Bond Future	998.0400	0.9980	1321.8700	1.3219	32.447	0.0000	0.0000
2026/07/24	R035	06/05/2027	8.25 Put	Bond Future	5026.7500	5.0268	4845.4300	4.8454	3.607	0.0000	0.0000
2026/07/24	R035	05/08/2027		Bond Future	9.0165	103.1826	8.9222	103.6901	1.045	0.0000	0.0000
2026/07/24	R035	05/08/2027	8.72 Call	Bond Future	2175.3500	2.1754	2473.0600	2.4731	13.686	0.0000	0.0000
2026/07/24	R035	05/08/2027	8.72 Put	Bond Future	3783.4300	3.7834	3573.6400	3.5736	5.545	0.0000	0.0000
2026/07/24	R035	05/08/2027	8.25 Put	Bond Future	5594.8500	5.5949	5242.6400	5.2426	6.295	0.0000	0.0000
2026/07/24	R035	05/08/2027	8.25 Call	Bond Future	1368.5700	1.3686	1523.8600	1.5239	11.347	0.0000	0.0000
2026/07/24	R035	05/08/2027	8.75 Put	Bond Future	3767.3500	3.7674	3484.9300	3.4849	7.497	0.0000	0.0000
2026/07/24	R035	05/08/2027	8.75 Call	Bond Future	2323.5100	2.3235	2548.5900	2.5486	9.687	0.0000	0.0000
2026/07/24	R035	05/08/2027	9.42 Call	Bond Future	4368.6900	4.3687	4685.5600	4.6856	7.253	0.0000	0.0000
2026/07/24	R035	05/08/2027	9.42 Put	Bond Future	2232.1200	2.2321	2041.4900	2.0415	8.540	0.0000	0.0000
2026/07/24	R038	06/08/2026		Bond Future	9.2108	115.6875	9.1553	116.1117	0.603	0.0000	0.0000
2026/07/24	R038	06/08/2026	11.77 Call	Bond Future	17330.5400	17.3305	17754.7900	17.7548	2.448	0.0000	0.0000
2026/07/24	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R038	05/11/2026		Bond Future	9.2744	112.3153	9.2181	112.7370	0.607	0.0000	0.0000
2026/07/24	R038	05/11/2026	10.72 Call	Bond Future	10462.6500	10.4627	10838.8800	10.8389	3.596	0.0000	0.0000
2026/07/24	R038	05/11/2026	10.72 Put	Bond Future	353.3200	0.3533	307.8400	0.3078	12.872	0.0000	0.0000
2026/07/24	R038	04/02/2027		Bond Future	9.3352	114.4424	9.2731	114.8993	0.666	0.0000	0.0000
2026/07/24	R038	04/02/2027	9.60 Call	Bond Future	4373.1100	4.3731	4595.2700	4.5953	5.080	0.0000	0.0000
2026/07/24	R038	04/02/2027	9.60 Put	Bond Future	2456.0500	2.4561	2221.3300	2.2213	9.557	0.0000	0.0000
2026/07/24	R038	06/05/2027		Bond Future	9.3955	111.1484	9.3239	111.6651	0.763	0.0000	0.0000
2026/07/24	R038	06/05/2027	8.71 Call	Bond Future	1476.0900	1.4761	1824.8300	1.8248	23.626	0.0000	0.0000
2026/07/24	R038	06/05/2027	8.71 Put	Bond Future	6558.1500	6.5582	6390.2400	6.3902	2.560	0.0000	0.0000
2026/07/24	R038	05/08/2027		Bond Future	9.4597	113.2904	9.3863	113.8086	0.776	0.0000	0.0000
2026/07/24	R038	05/08/2027	9.15 Call	Bond Future	2978.0500	2.9781	3281.3800	3.2814	10.186	0.0000	0.0000
2026/07/24	R038	05/08/2027	9.15 Put	Bond Future	5188.6400	5.1886	4973.7600	4.9738	4.141	0.0000	0.0000
2026/07/24	R053	06/08/2026	8.10 Put	Bond Future	16519.3200	16.5193	16052.7000	16.0527	2.825	0.0000	0.0000
2026/07/24	R053	06/08/2026	8.10 Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0.0000	0.0000
2026/07/24	R053	06/08/2026	8.60 Put	Bond Future	9693.3700	9.6934	9230.0600	9.2301	4.780	0.0000	0.0000
2026/07/24	R053	06/08/2026	8.60 Call	Bond Future	3.4800	0.0035	6.8400	0.0068	96.552	0.0000	0.0000
2026/07/24	R053	06/08/2026	9.10 Call	Bond Future	360.2600	0.3603	394.3300	0.3943	9.457	0.0000	0.0000
2026/07/24	R053	06/08/2026	9.10 Put	Bond Future	3762.9600	3.7630	3330.3600	3.3304	11.496	0.0000	0.0000
2026/07/24	R053	06/08/2026		Bond Future	9.3886	125.9819	9.3482	126.4485	0.430	0.0000	0.0000
2026/07/24	R053	06/08/2026	12.28 Call	Bond Future	26870.5700	26.8706	27337.2400	27.3372	1.737	0.0000	0.0000
2026/07/24	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R053	06/08/2026	9.60 Call	Bond Future	3093.1600	3.0932	3325.0100	3.3250	7.496	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
2026/07/24	R053	06/08/2026	9.60 Put	Bond Future	698.3800	0.6984	463.5600	0.4636	33.624	0.0000	0.0000
2026/07/24	R053	05/11/2026		Bond Future	9.4385	122.4194	9.3980	122.8833	0.430	0.0000	0.0000
2026/07/24	R053	05/11/2026	11.21 Call	Bond Future	18035.2700	18.0353	18475.3000	18.4753	2.440	0.0000	0.0000
2026/07/24	R053	05/11/2026	11.21 Put	Bond Future	391.6000	0.3916	367.7300	0.3677	6.096	0.0000	0.0000
2026/07/24	R053	04/02/2027		Bond Future	9.4860	124.7379	9.4416	125.2403	0.468	0.0000	0.0000
2026/07/24	R053	04/02/2027	9.99 Call	Bond Future	8625.9200	8.6259	8770.0700	8.7701	1.671	0.0000	0.0000
2026/07/24	R053	04/02/2027	9.99 Put	Bond Future	3161.2600	3.1613	2802.9700	2.8030	11.334	0.0000	0.0000
2026/07/24	R053	06/05/2027		Bond Future	9.5323	121.2627	9.4816	121.8304	0.531	0.0000	0.0000
2026/07/24	R053	06/05/2027	8.92 Call	Bond Future	2714.6200	2.7146	3102.2500	3.1023	14.279	0.0000	0.0000
2026/07/24	R053	06/05/2027	8.92 Put	Bond Future	9890.3600	9.8904	9710.3100	9.7103	1.820	0.0000	0.0000
2026/07/24	R053	05/08/2027		Bond Future	9.5805	123.5997	9.5292	124.1691	0.536	0.0000	0.0000
2026/07/24	R053	05/08/2027	9.28 Call	Bond Future	4902.2200	4.9022	5166.6600	5.1667	5.394	0.0000	0.0000
2026/07/24	R053	05/08/2027	9.28 Put	Bond Future	8300.4100	8.3004	7995.4600	7.9955	3.674	0.0000	0.0000
2026/07/24	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/07/24	R186	06/08/2026	8.57 Call	Bond Future	21.0600	0.0211	20.3000	0.0203	3.609	0.0000	0.0000
2026/07/24	R186	06/08/2026	8.57 Put	Bond Future	21.0600	0.0211	20.3000	0.0203	3.609	0.0000	0.0000
2026/07/24	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/07/24	R186	05/11/2026	8.12 Call	Bond Future	28.5700	0.0286	28.4300	0.0284	0.490	0.0000	0.0000
2026/07/24	R186	05/11/2026	8.12 Put	Bond Future	28.5700	0.0286	28.4300	0.0284	0.490	0.0000	0.0000
2026/07/24	R202	06/08/2026		Bond Future	301.9068	301.9068	301.9804	301.9804	0.024	0.0000	0.0000
2026/07/24	R202	06/08/2026	278.86 Call	Bond Future	23046.8100	23.0468	23120.4100	23.1204	0.319	0.0000	0.0000
2026/07/24	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R202	05/11/2026		Bond Future	307.4885	307.4885	307.5360	307.5360	0.015	0.0000	0.0000
2026/07/24	R202	05/11/2026	280.46 Call	Bond Future	27028.4600	27.0285	27075.9800	27.0760	0.176	0.0000	0.0000
2026/07/24	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R202	04/02/2027		Bond Future	307.7719	307.7719	307.8926	307.8926	0.039	0.0000	0.0000
2026/07/24	R202	04/02/2027	294.73 Call	Bond Future	13041.8700	13.0419	13162.5900	13.1626	0.926	0.0000	0.0000
2026/07/24	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R202	06/05/2027		Bond Future	313.7337	313.7337	313.9943	313.9943	0.083	0.0000	0.0000
2026/07/24	R202	06/05/2027	306.99 Call	Bond Future	6743.6700	6.7437	7004.3100	7.0043	3.865	0.0000	0.0000
2026/07/24	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R202	05/08/2027		Bond Future	314.1105	314.1105	314.3540	314.3540	0.078	0.0000	0.0000
2026/07/24	R202	05/08/2027	312.97 Call	Bond Future	1140.5000	1.1405	1383.9900	1.3840	21.349	0.0000	0.0000
2026/07/24	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R209	06/08/2026		Bond Future	8.9392	85.1466	8.8737	85.5175	0.732	0.0000	0.0000
2026/07/24	R209	06/08/2026	11.39 Call	Bond Future	12480.0600	12.4801	12850.9800	12.8510	2.972	0.0000	0.0000
2026/07/24	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/24	R209	05/11/2026		Bond Future	8.9927	83.5489	8.9261	83.9190	0.740	0.0000
2026/07/24	R209	05/11/2026	10.32 Call	Bond Future	7261.0000	7.2610	7590.8900	7.5909	4.543	0.0000
2026/07/24	R209	05/11/2026	10.32 Put	Bond Future	299.1400	0.2991	258.9400	0.2589	13.439	0.0000
2026/07/24	R209	04/02/2027		Bond Future	9.0432	85.1312	8.9704	85.5285	0.805	0.0000
2026/07/24	R209	04/02/2027	9.28 Call	Bond Future	3135.9700	3.1360	3341.6400	3.3416	6.558	0.0000
2026/07/24	R209	04/02/2027	9.28 Put	Bond Future	1859.7700	1.8598	1668.2200	1.6682	10.300	0.0000
2026/07/24	R209	04/02/2027	8.96 Call	Bond Future	2092.8500	2.0929	2288.2000	2.2882	9.334	0.0000
2026/07/24	R209	04/02/2027	8.96 Put	Bond Future	2546.8600	2.5469	2344.9900	2.3450	7.926	0.0000
2026/07/24	R209	04/02/2027	8.03 Put	Bond Future	6135.6700	6.1357	5955.8200	5.9558	2.931	0.0000
2026/07/24	R209	04/02/2027	8.03 Call	Bond Future	383.1500	0.3832	600.5200	0.6005	56.732	0.0000
2026/07/24	R209	06/05/2027	9.32 Call	Bond Future	3462.3400	3.4623	3710.1100	3.7101	7.156	0.0000
2026/07/24	R209	06/05/2027	9.32 Put	Bond Future	2260.4300	2.2604	2065.4100	2.0654	8.628	0.0000
2026/07/24	R209	06/05/2027	8.25 Put	Bond Future	5476.6000	5.4766	5341.1600	5.3412	2.473	0.0000
2026/07/24	R209	06/05/2027	8.25 Call	Bond Future	821.2100	0.8212	1128.5600	1.1286	37.426	0.0000
2026/07/24	R209	06/05/2027		Bond Future	9.0927	83.6087	9.0100	84.0515	0.909	0.0000
2026/07/24	R209	06/05/2027	8.41 Call	Bond Future	1066.8500	1.0669	1355.3400	1.3553	27.041	0.0000
2026/07/24	R209	06/05/2027	8.41 Put	Bond Future	4813.5600	4.8136	4659.2600	4.6593	3.206	0.0000
2026/07/24	R209	05/08/2027		Bond Future	9.1458	85.2204	9.0609	85.6656	0.928	0.0000
2026/07/24	R209	05/08/2027	8.87 Call	Bond Future	2239.1200	2.2391	2499.0900	2.4991	11.610	0.0000
2026/07/24	R209	05/08/2027	8.87 Put	Bond Future	3697.3300	3.6973	3512.0900	3.5121	5.010	0.0000
2026/07/24	R210	06/08/2026		Bond Future	270.2285	270.2285	270.3313	270.3313	0.038	0.0000
2026/07/24	R210	06/08/2026	259.84 Call	Bond Future	10388.5100	10.3885	10491.3300	10.4913	0.990	0.0000
2026/07/24	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R210	05/11/2026		Bond Future	271.6291	271.6291	271.7094	271.7094	0.030	0.0000
2026/07/24	R210	05/11/2026	253.33 Call	Bond Future	18299.0800	18.2991	18379.4300	18.3794	0.439	0.0000
2026/07/24	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R210	04/02/2027		Bond Future	276.8379	276.8379	276.9843	276.9843	0.053	0.0000
2026/07/24	R210	04/02/2027	266.03 Call	Bond Future	10807.8600	10.8079	10954.2900	10.9543	1.355	0.0000
2026/07/24	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R210	06/05/2027		Bond Future	278.5257	278.5257	278.7976	278.7976	0.098	0.0000
2026/07/24	R210	06/05/2027	271.13 Call	Bond Future	7395.6900	7.3957	7667.5800	7.6676	3.676	0.0000
2026/07/24	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R210	05/08/2027		Bond Future	283.9595	283.9595	284.2176	284.2176	0.091	0.0000
2026/07/24	R210	05/08/2027	276.01 Call	Bond Future	7949.4600	7.9495	8207.6300	8.2076	3.248	0.0000
2026/07/24	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R213	06/08/2026		Bond Future	8.3750	98.0155	8.2844	98.3429	1.082	0.0000
2026/07/24	R213	06/08/2026	9.69 Call	Bond Future	4599.6300	4.5996	4926.8100	4.9268	7.113	0.0000
2026/07/24	R213	06/08/2026	9.69 Put	Bond Future	0.2800	0.0003	0.0500	0.0001	82.143	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	
2026/07/24	R213	05/11/2026		Bond Future	8.4384	96.2533	8.3441	96.5780	1.117	0.0000	0.0000
2026/07/24	R213	05/11/2026	8.75 Call	Bond Future	1747.9200	1.7479	1983.9000	1.9839	13.501	0.0000	0.0000
2026/07/24	R213	05/11/2026	8.75 Put	Bond Future	684.0300	0.6840	595.2500	0.5953	12.979	0.0000	0.0000
2026/07/24	R213	04/02/2027		Bond Future	8.4990	98.0760	8.3908	98.4299	1.273	0.0000	0.0000
2026/07/24	R213	04/02/2027	8.14 Call	Bond Future	742.2600	0.7423	918.5100	0.9185	23.745	0.0000	0.0000
2026/07/24	R213	04/02/2027	8.14 Put	Bond Future	1923.1000	1.9231	1745.4400	1.7454	9.238	0.0000	0.0000
2026/07/24	R213	06/05/2027	9.25 Call	Bond Future	2985.8600	2.9859	3278.7900	3.2788	9.811	0.0000	0.0000
2026/07/24	R213	06/05/2027	9.25 Put	Bond Future	856.1700	0.8562	745.0700	0.7451	12.976	0.0000	0.0000
2026/07/24	R213	06/05/2027	8.13 Put	Bond Future	2153.6500	2.1537	1969.1000	1.9691	8.569	0.0000	0.0000
2026/07/24	R213	06/05/2027	8.13 Call	Bond Future	835.9000	0.8359	1055.3800	1.0554	26.257	0.0000	0.0000
2026/07/24	R213	06/05/2027		Bond Future	8.5523	96.4002	8.4220	96.8042	1.523	0.0000	0.0000
2026/07/24	R213	06/05/2027	7.56 Call	Bond Future	295.5500	0.2956	507.0800	0.5071	71.572	0.0000	0.0000
2026/07/24	R213	06/05/2027	7.56 Put	Bond Future	3427.5500	3.4276	3235.0500	3.2351	5.616	0.0000	0.0000
2026/07/24	R213	05/08/2027		Bond Future	8.6142	98.2588	8.4758	98.6637	1.607	0.0000	0.0000
2026/07/24	R213	05/08/2027	8.27 Call	Bond Future	1065.4700	1.0655	1299.9600	1.3000	22.008	0.0000	0.0000
2026/07/24	R213	05/08/2027	8.27 Put	Bond Future	2076.1400	2.0761	1905.7400	1.9057	8.208	0.0000	0.0000
2026/07/24	R213	05/08/2027	8.58 Call	Bond Future	1555.7100	1.5557	1793.7000	1.7937	15.298	0.0000	0.0000
2026/07/24	R213	05/08/2027	8.58 Put	Bond Future	1655.5700	1.6556	1488.6700	1.4887	10.081	0.0000	0.0000
2026/07/24	R213	05/08/2027	7.95 Put	Bond Future	2636.1900	2.6362	2472.0200	2.4720	6.228	0.0000	0.0000
2026/07/24	R213	05/08/2027	7.95 Call	Bond Future	674.1400	0.6741	914.8600	0.9149	35.708	0.0000	0.0000
2026/07/24	R214	06/08/2026		Bond Future	9.4296	79.9682	9.3891	80.2327	0.429	0.0000	0.0000
2026/07/24	R214	06/08/2026	11.97 Call	Bond Future	14342.4000	14.3424	14606.8300	14.6068	1.844	0.0000	0.0000
2026/07/24	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	R214	05/11/2026		Bond Future	9.4876	78.1303	9.4470	78.3926	0.428	0.0000	0.0000
2026/07/24	R214	05/11/2026	10.97 Call	Bond Future	9102.0500	9.1021	9339.7900	9.3398	2.612	0.0000	0.0000
2026/07/24	R214	05/11/2026	10.97 Put	Bond Future	322.8400	0.3228	298.3200	0.2983	7.595	0.0000	0.0000
2026/07/24	R214	04/02/2027		Bond Future	9.5443	79.6100	9.4995	79.8959	0.469	0.0000	0.0000
2026/07/24	R214	04/02/2027	9.90 Call	Bond Future	4242.7300	4.2427	4381.2700	4.3813	3.265	0.0000	0.0000
2026/07/24	R214	04/02/2027	9.90 Put	Bond Future	2024.2600	2.0243	1876.8900	1.8769	7.280	0.0000	0.0000
2026/07/24	R214	06/05/2027		Bond Future	9.5964	77.8344	9.5447	78.1609	0.539	0.0000	0.0000
2026/07/24	R214	06/05/2027	8.88 Call	Bond Future	1300.8800	1.3009	1597.3500	1.5974	22.790	0.0000	0.0000
2026/07/24	R214	06/05/2027	8.88 Put	Bond Future	5997.0400	5.9970	5967.0300	5.9670	0.500	0.0000	0.0000
2026/07/24	R214	05/08/2027		Bond Future	9.6518	79.3349	9.5993	79.6621	0.544	0.0000	0.0000
2026/07/24	R214	05/08/2027	9.32 Call	Bond Future	2643.2400	2.6432	2869.2500	2.8693	8.550	0.0000	0.0000
2026/07/24	R214	05/08/2027	9.32 Put	Bond Future	4742.8000	4.7428	4641.6200	4.6416	2.133	0.0000	0.0000
2026/07/24	R248	06/08/2026	9.00 Call	Bond Future	74.7600	0.0748	89.4600	0.0895	19.663	0.0000	0.0000
2026/07/24	R248	06/08/2026	9.00 Put	Bond Future	4229.4700	4.2295	3893.7400	3.8937	7.938	0.0000	0.0000
2026/07/24	R248	06/08/2026	10.00 Call	Bond Future	4587.1400	4.5871	4873.6600	4.8737	6.246	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
2026/07/24	R248	06/08/2026	10.00 Put	Bond Future	128.1400	0.1281	64.2300	0.0642	49.875	0.0000
2026/07/24	R248	06/08/2026		Bond Future	9.4639	97.3984	9.4235	97.7488	0.427	0.0000
2026/07/24	R248	06/08/2026	12.37 Call	Bond Future	20549.1700	20.5492	20899.6000	20.8996	1.705	0.0000
2026/07/24	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R248	06/08/2026	9.20 Call	Bond Future	319.4400	0.3194	350.3300	0.3503	9.670	0.0000
2026/07/24	R248	06/08/2026	9.20 Put	Bond Future	2647.7800	2.6478	2328.2400	2.3282	12.068	0.0000
2026/07/24	R248	05/11/2026		Bond Future	9.5179	94.7373	9.4773	95.0856	0.427	0.0000
2026/07/24	R248	05/11/2026	11.31 Call	Bond Future	13779.1800	13.7792	14141.8700	14.1419	2.632	0.0000
2026/07/24	R248	05/11/2026	11.31 Put	Bond Future	266.6900	0.2667	281.0000	0.2810	5.366	0.0000
2026/07/24	R248	04/02/2027		Bond Future	9.5704	96.5314	9.5259	96.9090	0.465	0.0000
2026/07/24	R248	04/02/2027	10.11 Call	Bond Future	6700.5400	6.7005	6830.9100	6.8309	1.946	0.0000
2026/07/24	R248	04/02/2027	10.11 Put	Bond Future	2309.3500	2.3094	2062.1200	2.0621	10.706	0.0000
2026/07/24	R248	06/05/2027		Bond Future	9.6184	93.9377	9.5676	94.3651	0.529	0.0000
2026/07/24	R248	06/05/2027	9.05 Call	Bond Future	2191.5600	2.1916	2477.7700	2.4778	13.060	0.0000
2026/07/24	R248	06/05/2027	9.05 Put	Bond Future	7153.5900	7.1536	7012.3900	7.0124	1.974	0.0000
2026/07/24	R248	05/08/2027		Bond Future	9.6691	95.7485	9.6176	96.1773	0.533	0.0000
2026/07/24	R248	05/08/2027	9.37 Call	Bond Future	3705.5400	3.7055	3934.6100	3.9346	6.182	0.0000
2026/07/24	R248	05/08/2027	9.37 Put	Bond Future	6237.3600	6.2374	6037.6500	6.0377	3.202	0.0000
2026/07/24	R2R9	06/08/2026		Bond Future	9.3208	107.6583	9.2602	108.1168	0.650	0.0000
2026/07/24	R2R9	06/08/2026	101.74 Call	Bond Future	94538.7900	94.5388	94997.2900	94.9973	0.485	0.0000
2026/07/24	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R2R9	05/11/2026		Bond Future	9.3841	104.6438	9.3227	105.1011	0.655	0.0000
2026/07/24	R2R9	05/11/2026	98.56 Call	Bond Future	93673.7100	93.6737	94131.0000	94.1310	0.488	0.0000
2026/07/24	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R2R9	04/02/2027		Bond Future	9.4450	106.6256	9.3778	107.1169	0.711	0.0000
2026/07/24	R2R9	04/02/2027	9.89 Call	Bond Future	5269.9000	5.2699	5519.6600	5.5197	4.739	0.0000
2026/07/24	R2R9	04/02/2027	9.89 Put	Bond Future	2096.8300	2.0968	1855.3100	1.8553	11.518	0.0000
2026/07/24	R2R9	06/05/2027		Bond Future	9.5053	103.6864	9.4290	104.2346	0.802	0.0000
2026/07/24	R2R9	06/05/2027	8.83 Call	Bond Future	1536.3000	1.5363	1911.3300	1.9113	24.411	0.0000
2026/07/24	R2R9	06/05/2027	8.83 Put	Bond Future	6535.4200	6.5354	6362.2000	6.3622	2.650	0.0000
2026/07/24	R2R9	06/05/2027	9.64 Call	Bond Future	4327.2000	4.3272	4606.0500	4.6061	6.444	0.0000
2026/07/24	R2R9	06/05/2027	9.64 Put	Bond Future	3368.7000	3.3687	3099.3000	3.0993	7.997	0.0000
2026/07/24	R2R9	06/05/2027	8.94 Put	Bond Future	5972.2900	5.9723	5771.9600	5.7720	3.354	0.0000
2026/07/24	R2R9	06/05/2027	8.94 Call	Bond Future	1810.2100	1.8102	2158.1300	2.1581	19.220	0.0000
2026/07/24	R2R9	05/08/2027	9.68 Call	Bond Future	4649.8500	4.6499	4926.0800	4.9261	5.941	0.0000
2026/07/24	R2R9	05/08/2027	9.68 Put	Bond Future	3874.3100	3.8743	3599.5700	3.5996	7.091	0.0000
2026/07/24	R2R9	05/08/2027	8.90 Put	Bond Future	6811.9600	6.8120	6656.6000	6.6566	2.281	0.0000
2026/07/24	R2R9	05/08/2027	8.90 Call	Bond Future	1951.5100	1.9515	2347.1200	2.3471	20.272	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
2026/07/24	R2R9	05/08/2027	9.53 Call	Bond Future	4028.8000	4.0288	4312.6000	4.3126	7.044	0.0000
2026/07/24	R2R9	05/08/2027	9.53 Put	Bond Future	4304.5800	4.3046	4037.4100	4.0374	6.207	0.0000
2026/07/24	R2R9	05/08/2027	8.82 Put	Bond Future	7220.2800	7.2203	7086.8100	7.0868	1.849	0.0000
2026/07/24	R2R9	05/08/2027	8.82 Call	Bond Future	1757.4700	1.7575	2174.9700	2.1750	23.756	0.0000
2026/07/24	R2R9	05/08/2027		Bond Future	9.5691	105.6847	9.4911	106.2356	0.816	0.0000
2026/07/24	R2R9	05/08/2027	9.26 Call	Bond Future	3020.1900	3.0202	3337.6700	3.3377	10.512	0.0000
2026/07/24	R2R9	05/08/2027	9.26 Put	Bond Future	5226.8600	5.2269	4993.3700	4.9934	4.467	0.0000
2026/07/24	R4R2	06/08/2026		Bond Future	9.4857	108.8410	9.4402	109.2232	0.480	0.0000
2026/07/24	R4R2	06/08/2026	102.06 Call	Bond Future	95423.7300	95.4237	95805.8800	95.8059	0.400	0.0000
2026/07/24	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R4R2	05/11/2026		Bond Future	9.5483	105.7221	9.5024	106.1015	0.480	0.0000
2026/07/24	R4R2	05/11/2026	98.76 Call	Bond Future	94499.5100	94.4995	94878.9200	94.8789	0.401	0.0000
2026/07/24	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/24	R4R2	04/02/2027		Bond Future	9.6086	107.7243	9.5580	108.1366	0.526	0.0000
2026/07/24	R4R2	04/02/2027	10.13 Call	Bond Future	6365.2900	6.3653	6546.8900	6.5469	2.853	0.0000
2026/07/24	R4R2	04/02/2027	10.13 Put	Bond Future	2249.3700	2.2494	2018.6700	2.0187	10.256	0.0000
2026/07/24	R4R2	06/05/2027		Bond Future	9.6682	104.6801	9.6100	105.1481	0.602	0.0000
2026/07/24	R4R2	06/05/2027	9.00 Call	Bond Future	1802.8000	1.8028	2176.9200	2.1769	20.752	0.0000
2026/07/24	R4R2	06/05/2027	9.00 Put	Bond Future	7367.1100	7.3671	7273.1400	7.2731	1.276	0.0000
2026/07/24	R4R2	05/08/2027		Bond Future	9.7309	106.6974	9.6716	107.1667	0.609	0.0000
2026/07/24	R4R2	05/08/2027	9.44 Call	Bond Future	3558.7200	3.5587	3829.3100	3.8293	7.604	0.0000
2026/07/24	R4R2	05/08/2027	9.44 Put	Bond Future	5892.6800	5.8927	5694.0400	5.6940	3.371	0.0000
2026/07/24	RR87	06/08/2026		Bond Future	7.3071	100.8550	7.2295	100.8824	1.063	0.0000
2026/07/24	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0002	0.0000	100.000	0.0000
2026/07/24	RR87	06/08/2026	6.53 Put	Bond Future	274.8600	0.2749	247.4602	0.2475	9.969	0.0000
2026/07/24	RR87	05/11/2026		Bond Future	6.9790	102.6949	6.8154	102.7137	2.344	0.0000
2026/07/24	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0841	0.0001	210,200.000	0.0000
2026/07/24	RR87	05/11/2026	5.27 Put	Bond Future	195.9800	0.1960	177.3341	0.1773	9.514	0.0000
2026/07/24	RR88	06/08/2026		Bond Future	7.5243	104.4635	7.4444	104.5592	1.062	0.0000
2026/07/24	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	0.0102	0.0000	50,700.000	0.0000
2026/07/24	RR88	06/08/2026	6.79 Put	Bond Future	883.3000	0.8833	787.6502	0.7877	10.829	0.0000
2026/07/24	RR88	05/11/2026		Bond Future	7.5327	105.7352	7.4428	105.8289	1.194	0.0000
2026/07/24	RR88	05/11/2026	6.71 Call	Bond Future	6.1033	0.0061	24.2312	0.0242	297.019	0.0000
2026/07/24	RR88	05/11/2026	6.71 Put	Bond Future	867.9033	0.8679	792.3012	0.7923	8.711	0.0000
2026/07/24	RR88	04/02/2027		Bond Future	7.4921	103.8913	7.3449	104.0150	1.965	0.0000
2026/07/24	RR88	04/02/2027	7.78 Call	Bond Future	430.4268	0.4304	532.5058	0.5325	23.716	0.0000
2026/07/24	RR88	04/02/2027	7.78 Put	Bond Future	189.2768	0.1893	167.7058	0.1677	11.397	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
2026/07/24	RR88	06/05/2027		Bond Future	7.3914	105.8798	7.1034	106.0530	3.896	0.0000	0.0000
2026/07/24	RR88	06/05/2027	7.89 Call	Bond Future	442.8246	0.4428	580.6687	0.5807	31.128	0.0000	0.0000
2026/07/24	RR88	06/05/2027	7.89 Put	Bond Future	144.2346	0.1442	108.8887	0.1089	24.506	0.0000	0.0000
2026/07/24	RR88	05/08/2027		Bond Future	7.1029	102.6141	6.6374	102.7828	6.554	0.0000	0.0000
2026/07/24	RR88	05/08/2027	8.07 Call	Bond Future	413.1720	0.4132	559.3781	0.5594	35.386	0.0000	0.0000
2026/07/24	RR88	05/08/2027	8.07 Put	Bond Future	64.4620	0.0645	41.9581	0.0420	34.910	0.0000	0.0000
2026/07/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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