



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2026 TO 28/07/2026

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
2026/07/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	2029	06/08/2026		Bond Future	152.2585	152.2585	152.2595	152.2595	0.001	0.0000
2026/07/28	2029	06/08/2026	144.10 Call	Bond Future	8158.4900	8.1585	8159.5200	8.1595	0.013	0.0000
2026/07/28	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2029	05/11/2026		Bond Future	153.5501	153.5501	153.5509	153.5509	0.001	0.0000
2026/07/28	2029	05/11/2026	147.56 Call	Bond Future	5990.0500	5.9901	5990.8500	5.9909	0.013	0.0000
2026/07/28	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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5,396
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13,032
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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
2026/07/28	2029	04/02/2027		Bond Future	156.5305	156.5305	156.5310	156.5310	0.000	0.0000	0.0000
2026/07/28	2029	04/02/2027	149.72 Call	Bond Future	6810.5300	6.8105	6810.9500	6.8110	0.006	0.0000	0.0000
2026/07/28	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2029	06/05/2027		Bond Future	158.0895	158.0895	158.0905	158.0905	0.001	0.0000	0.0000
2026/07/28	2029	06/05/2027	153.32 Call	Bond Future	4769.4800	4.7695	4770.5400	4.7705	0.022	0.0000	0.0000
2026/07/28	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2029	05/08/2027		Bond Future	161.1635	161.1635	161.1649	161.1649	0.001	0.0000	0.0000
2026/07/28	2029	05/08/2027	156.72 Call	Bond Future	4443.5100	4.4435	4444.8900	4.4449	0.031	0.0000	0.0000
2026/07/28	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2030	06/08/2026	7.21 Put	Bond Future	2228.8400	2.2288	2015.6500	2.0157	9.565	0.0000	0.0000
2026/07/28	2030	06/08/2026	7.21 Call	Bond Future	0.1100	0.0001	0.1900	0.0002	72.727	0.0000	0.0000
2026/07/28	2030	06/08/2026	7.71 Put	Bond Future	758.0900	0.7581	573.7400	0.5737	24.318	0.0000	0.0000
2026/07/28	2030	06/08/2026	7.71 Call	Bond Future	47.8400	0.0478	76.7600	0.0768	60.452	0.0000	0.0000
2026/07/28	2030	06/08/2026	8.06 Call	Bond Future	476.8100	0.4768	624.0800	0.6241	30.887	0.0000	0.0000
2026/07/28	2030	06/08/2026	8.06 Put	Bond Future	140.6000	0.1406	74.6000	0.0746	46.942	0.0000	0.0000
2026/07/28	2030	06/08/2026		Bond Future	7.9471	100.4139	7.8757	100.6272	0.898	0.0000	0.0000
2026/07/28	2030	06/08/2026	9.22 Call	Bond Future	3710.1900	3.7102	3923.4500	3.9235	5.748	0.0000	0.0000
2026/07/28	2030	06/08/2026	9.22 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/28	2030	05/11/2026		Bond Future	7.9863	102.2364	7.9088	102.4534	0.970	0.0000	0.0000
2026/07/28	2030	05/11/2026	8.39 Call	Bond Future	1550.7800	1.5508	1702.3000	1.7023	9.771	0.0000	0.0000
2026/07/28	2030	05/11/2026	8.39 Put	Bond Future	429.7400	0.4297	364.3100	0.3643	15.225	0.0000	0.0000
2026/07/28	2030	04/02/2027		Bond Future	8.0025	100.1888	7.9177	100.4097	1.059	0.0000	0.0000
2026/07/28	2030	04/02/2027	7.82 Call	Bond Future	752.3900	0.7524	848.2000	0.8482	12.734	0.0000	0.0000
2026/07/28	2030	04/02/2027	7.82 Put	Bond Future	1228.5400	1.2285	1103.4700	1.1035	10.180	0.0000	0.0000
2026/07/28	2030	06/05/2027		Bond Future	8.0161	102.1518	7.9227	102.3769	1.165	0.0000	0.0000
2026/07/28	2030	06/05/2027	7.27 Call	Bond Future	433.7000	0.4337	494.0700	0.4941	13.920	0.0000	0.0000
2026/07/28	2030	06/05/2027	7.27 Put	Bond Future	2249.0500	2.2491	2084.3400	2.0843	7.324	0.0000	0.0000
2026/07/28	2030	05/08/2027		Bond Future	8.0590	100.1050	7.9547	100.3347	1.294	0.0000	0.0000
2026/07/28	2030	05/08/2027	8.11 Call	Bond Future	1222.5200	1.2225	1344.2100	1.3442	9.954	0.0000	0.0000
2026/07/28	2030	05/08/2027	8.11 Put	Bond Future	1110.3600	1.1104	1002.4300	1.0024	9.720	0.0000	0.0000
2026/07/28	2031	06/08/2026		Bond Future	117.6158	117.6158	117.6474	117.6474	0.027	0.0000	0.0000
2026/07/28	2031	06/08/2026	113.81 Call	Bond Future	3805.7700	3.8058	3837.3600	3.8374	0.830	0.0000	0.0000
2026/07/28	2031	06/08/2026	113.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2031	05/11/2026		Bond Future	119.7794	119.7794	119.8113	119.8113	0.027	0.0000	0.0000
2026/07/28	2031	05/11/2026	111.49 Call	Bond Future	8289.4000	8.2894	8321.3100	8.3213	0.385	0.0000	0.0000
2026/07/28	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2031	04/02/2027		Bond Future	119.5918	119.5918	119.6248	119.6248	0.028	0.0000	0.0000
2026/07/28	2031	04/02/2027	116.18 Call	Bond Future	3452.8100	3.4528	3483.8300	3.4838	0.898	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
2026/07/28	2031	04/02/2027	116.18 Put	Bond Future	41.0600	0.0411	39.0000	0.0390	5.017	0.0000	0.0000
2026/07/28	2031	06/05/2027		Bond Future	121.9618	121.9618	121.9954	121.9954	0.028	0.0000	0.0000
2026/07/28	2031	06/05/2027	116.87 Call	Bond Future	5100.6700	5.1007	5133.7900	5.1338	0.649	0.0000	0.0000
2026/07/28	2031	06/05/2027	116.87 Put	Bond Future	8.8500	0.0089	8.3700	0.0084	5.424	0.0000	0.0000
2026/07/28	2031	05/08/2027		Bond Future	121.7623	121.7623	121.7969	121.7969	0.028	0.0000	0.0000
2026/07/28	2031	05/08/2027	121.41 Call	Bond Future	1100.1700	1.1002	1118.6200	1.1186	1.677	0.0000	0.0000
2026/07/28	2031	05/08/2027	121.41 Put	Bond Future	747.9000	0.7479	731.7400	0.7317	2.161	0.0000	0.0000
2026/07/28	2032	06/08/2026		Bond Future	8.2929	102.8141	8.2218	103.1295	0.858	0.0000	0.0000
2026/07/28	2032	06/08/2026	10.12 Call	Bond Future	7696.6800	7.6967	8012.1200	8.0121	4.098	0.0000	0.0000
2026/07/28	2032	06/08/2026	10.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2032	05/11/2026		Bond Future	8.3422	100.5211	8.2670	100.8421	0.901	0.0000	0.0000
2026/07/28	2032	05/11/2026	9.16 Call	Bond Future	3771.4900	3.7715	4035.4600	4.0355	6.999	0.0000	0.0000
2026/07/28	2032	05/11/2026	9.16 Put	Bond Future	360.9100	0.3609	303.8800	0.3039	15.802	0.0000	0.0000
2026/07/28	2032	04/02/2027		Bond Future	8.3781	102.4488	8.2984	102.7757	0.951	0.0000	0.0000
2026/07/28	2032	04/02/2027	8.48 Call	Bond Future	1864.1000	1.8641	2044.1200	2.0441	9.657	0.0000	0.0000
2026/07/28	2032	04/02/2027	8.48 Put	Bond Future	1447.9000	1.4479	1301.0500	1.3011	10.142	0.0000	0.0000
2026/07/28	2032	04/02/2027	8.08 Put	Bond Future	2318.4700	2.3185	2119.7700	2.1198	8.570	0.0000	0.0000
2026/07/28	2032	04/02/2027	8.08 Call	Bond Future	1088.4800	1.0885	1216.6500	1.2167	11.775	0.0000	0.0000
2026/07/28	2032	04/02/2027	7.58 Put	Bond Future	3873.6000	3.8736	3620.6100	3.6206	6.531	0.0000	0.0000
2026/07/28	2032	04/02/2027	7.58 Call	Bond Future	538.2600	0.5383	612.1400	0.6121	13.726	0.0000	0.0000
2026/07/28	2032	04/02/2027	8.36 Call	Bond Future	1596.1200	1.5961	1760.7300	1.7607	10.313	0.0000	0.0000
2026/07/28	2032	04/02/2027	8.36 Put	Bond Future	1670.2700	1.6703	1508.0100	1.5080	9.715	0.0000	0.0000
2026/07/28	2032	06/05/2027	7.58 Put	Bond Future	4055.5300	4.0555	3809.6400	3.8096	6.063	0.0000	0.0000
2026/07/28	2032	06/05/2027	7.58 Call	Bond Future	744.3400	0.7443	831.6100	0.8316	11.724	0.0000	0.0000
2026/07/28	2032	06/05/2027	8.08 Put	Bond Future	2590.2900	2.5903	2392.0000	2.3920	7.655	0.0000	0.0000
2026/07/28	2032	06/05/2027	8.08 Call	Bond Future	1299.3100	1.2993	1434.1800	1.4342	10.380	0.0000	0.0000
2026/07/28	2032	06/05/2027	8.47 Call	Bond Future	2009.8000	2.0098	2187.9200	2.1879	8.863	0.0000	0.0000
2026/07/28	2032	06/05/2027	8.47 Put	Bond Future	1758.8500	1.7589	1603.8100	1.6038	8.815	0.0000	0.0000
2026/07/28	2032	06/05/2027	7.94 Put	Bond Future	2956.4000	2.9564	2743.2800	2.7433	7.209	0.0000	0.0000
2026/07/28	2032	06/05/2027	7.94 Call	Bond Future	1104.7200	1.1047	1224.7600	1.2248	10.866	0.0000	0.0000
2026/07/28	2032	06/05/2027	8.44 Put	Bond Future	1812.6100	1.8126	1654.2800	1.6543	8.735	0.0000	0.0000
2026/07/28	2032	06/05/2027	8.44 Call	Bond Future	1945.9900	1.9460	2120.8200	2.1208	8.984	0.0000	0.0000
2026/07/28	2032	06/05/2027	8.93 Call	Bond Future	3165.3600	3.1654	3388.6000	3.3886	7.053	0.0000	0.0000
2026/07/28	2032	06/05/2027	8.93 Put	Bond Future	1132.8800	1.1329	1022.9600	1.0230	9.703	0.0000	0.0000
2026/07/28	2032	06/05/2027		Bond Future	8.4060	100.2945	8.3214	100.6276	1.007	0.0000	0.0000
2026/07/28	2032	06/05/2027	7.80 Call	Bond Future	932.1100	0.9321	1038.0000	1.0380	11.360	0.0000	0.0000
2026/07/28	2032	06/05/2027	7.80 Put	Bond Future	3348.3300	3.3483	3121.0600	3.1211	6.788	0.0000	0.0000
2026/07/28	2032	05/08/2027		Bond Future	8.4517	102.2204	8.3614	102.5602	1.068	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
2026/07/28	2032	05/08/2027	8.42 Call	Bond Future	1969.3000	1.9693	2141.2000	2.1412	8.729	0.0000
2026/07/28	2032	05/08/2027	8.42 Put	Bond Future	2088.2600	2.0883	1920.3800	1.9204	8.039	0.0000
2026/07/28	2032	05/08/2027	7.94 Put	Bond Future	3174.4000	3.1744	2959.4000	2.9594	6.773	0.0000
2026/07/28	2032	05/08/2027	7.94 Call	Bond Future	1229.7300	1.2297	1354.5100	1.3545	10.147	0.0000
2026/07/28	2032	05/08/2027	8.44 Put	Bond Future	2051.5100	2.0515	1885.6200	1.8856	8.086	0.0000
2026/07/28	2032	05/08/2027	8.44 Call	Bond Future	2007.7400	2.0077	2181.6300	2.1816	8.661	0.0000
2026/07/28	2032	05/08/2027	9.08 Call	Bond Future	3520.4000	3.5204	3751.2100	3.7512	6.556	0.0000
2026/07/28	2032	05/08/2027	9.08 Put	Bond Future	1194.6300	1.1946	1085.6600	1.0857	9.122	0.0000
2026/07/28	2033	06/08/2026		Bond Future	147.9680	147.9680	148.0091	148.0091	0.028	0.0000
2026/07/28	2033	06/08/2026	134.25 Call	Bond Future	13718.0100	13.7180	13759.0700	13.7591	0.299	0.0000
2026/07/28	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2033	05/11/2026		Bond Future	149.0834	149.0834	149.1249	149.1249	0.028	0.0000
2026/07/28	2033	05/11/2026	137.26 Call	Bond Future	11823.3500	11.8234	11864.9300	11.8649	0.352	0.0000
2026/07/28	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2033	04/02/2027		Bond Future	151.9770	151.9770	152.0191	152.0191	0.028	0.0000
2026/07/28	2033	04/02/2027	142.71 Call	Bond Future	9267.0400	9.2670	9309.0900	9.3091	0.454	0.0000
2026/07/28	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2033	06/05/2027		Bond Future	153.3395	153.3395	153.3830	153.3830	0.028	0.0000
2026/07/28	2033	06/05/2027	151.21 Call	Bond Future	2129.5100	2.1295	2172.9600	2.1730	2.040	0.0000
2026/07/28	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2033	05/08/2027		Bond Future	156.3213	156.3213	156.3659	156.3659	0.029	0.0000
2026/07/28	2033	05/08/2027	153.15 Call	Bond Future	3171.2900	3.1713	3215.9100	3.2159	1.407	0.0000
2026/07/28	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2037	06/08/2026	9.30 Call	Bond Future	2852.3500	2.8524	3295.7200	3.2957	15.544	0.0000
2026/07/28	2037	06/08/2026	9.30 Put	Bond Future	46.2600	0.0463	18.3200	0.0183	60.398	0.0000
2026/07/28	2037	06/08/2026	11.30 Call	Bond Future	14464.6000	14.4646	14935.9100	14.9359	3.258	0.0000
2026/07/28	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2037	06/08/2026	10.70 Call	Bond Future	11181.9000	11.1819	11653.2100	11.6532	4.215	0.0000
2026/07/28	2037	06/08/2026	10.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2037	06/08/2026	10.02 Put	Bond Future	0.1100	0.0001	0.0200	0.0000	81.818	0.0000
2026/07/28	2037	06/08/2026	10.02 Call	Bond Future	7244.4200	7.2444	7715.6400	7.7156	6.505	0.0000
2026/07/28	2037	06/08/2026		Bond Future	8.8677	97.7970	8.7967	98.2684	0.800	0.0000
2026/07/28	2037	06/08/2026	11.71 Call	Bond Future	16610.1100	16.6101	17081.4200	17.0814	2.837	0.0000
2026/07/28	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2037	05/11/2026		Bond Future	8.9172	99.5721	8.8436	100.0518	0.825	0.0000
2026/07/28	2037	05/11/2026	10.62 Call	Bond Future	10432.7000	10.4327	10885.3400	10.8853	4.339	0.0000
2026/07/28	2037	05/11/2026	10.62 Put	Bond Future	158.2400	0.1582	131.1800	0.1312	17.101	0.0000
2026/07/28	2037	05/11/2026	10.83 Call	Bond Future	11555.1100	11.5551	12014.4200	12.0144	3.975	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
2026/07/28	2037	05/11/2026	10.83 Put	Bond Future	116.3500	0.1164	95.9600	0.0960	17.525	0.0000	0.0000
2026/07/28	2037	05/11/2026	10.23 Call	Bond Future	8338.5500	8.3386	8772.3100	8.7723	5.202	0.0000	0.0000
2026/07/28	2037	05/11/2026	10.23 Put	Bond Future	283.6800	0.2837	237.7400	0.2377	16.194	0.0000	0.0000
2026/07/28	2037	05/11/2026	9.46 Put	Bond Future	892.1600	0.8922	766.9400	0.7669	14.036	0.0000	0.0000
2026/07/28	2037	05/11/2026	9.46 Call	Bond Future	4335.8300	4.3358	4690.3100	4.6903	8.176	0.0000	0.0000
2026/07/28	2037	04/02/2027	9.81 Call	Bond Future	6249.9700	6.2500	6627.6000	6.6276	6.042	0.0000	0.0000
2026/07/28	2037	04/02/2027	9.81 Put	Bond Future	1016.8900	1.0169	905.8300	0.9058	10.922	0.0000	0.0000
2026/07/28	2037	04/02/2027	9.31 Call	Bond Future	3957.9200	3.9579	4270.7800	4.2708	7.905	0.0000	0.0000
2026/07/28	2037	04/02/2027	9.31 Put	Bond Future	1751.5300	1.7515	1575.7000	1.5757	10.039	0.0000	0.0000
2026/07/28	2037	04/02/2027	8.44 Put	Bond Future	4687.3800	4.6874	4354.2800	4.3543	7.106	0.0000	0.0000
2026/07/28	2037	04/02/2027	8.44 Call	Bond Future	1303.8900	1.3039	1459.4800	1.4595	11.933	0.0000	0.0000
2026/07/28	2037	04/02/2027		Bond Future	8.9587	97.2230	8.8823	97.7116	0.853	0.0000	0.0000
2026/07/28	2037	04/02/2027	9.51 Call	Bond Future	4833.3400	4.8333	5175.5300	5.1755	7.080	0.0000	0.0000
2026/07/28	2037	04/02/2027	9.51 Put	Bond Future	1400.5500	1.4006	1254.0500	1.2541	10.460	0.0000	0.0000
2026/07/28	2037	06/05/2027		Bond Future	9.0003	99.1278	8.9210	99.6260	0.882	0.0000	0.0000
2026/07/28	2037	06/05/2027	8.58 Call	Bond Future	1950.5500	1.9506	2140.8400	2.1408	9.756	0.0000	0.0000
2026/07/28	2037	06/05/2027	8.58 Put	Bond Future	4628.2400	4.6282	4320.3700	4.3204	6.652	0.0000	0.0000
2026/07/28	2037	05/08/2027		Bond Future	9.0545	96.7722	8.9719	97.2802	0.913	0.0000	0.0000
2026/07/28	2037	05/08/2027	9.05 Call	Bond Future	3431.6300	3.4316	3695.3200	3.6953	7.684	0.0000	0.0000
2026/07/28	2037	05/08/2027	9.05 Put	Bond Future	3459.2000	3.4592	3214.9300	3.2149	7.061	0.0000	0.0000
2026/07/28	2038	06/08/2026		Bond Future	161.0140	161.0140	161.2969	161.2969	0.176	0.0000	0.0000
2026/07/28	2038	06/08/2026	144.72 Call	Bond Future	16293.9900	16.2940	16576.9400	16.5769	1.737	0.0000	0.0000
2026/07/28	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2038	05/11/2026		Bond Future	163.9760	163.9760	164.2638	164.2638	0.176	0.0000	0.0000
2026/07/28	2038	05/11/2026	146.31 Call	Bond Future	17665.9700	17.6660	17953.8000	17.9538	1.629	0.0000	0.0000
2026/07/28	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2038	04/02/2027		Bond Future	164.8775	164.8775	165.1714	165.1714	0.178	0.0000	0.0000
2026/07/28	2038	04/02/2027	153.83 Call	Bond Future	11047.5100	11.0475	11341.3600	11.3414	2.660	0.0000	0.0000
2026/07/28	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2038	06/05/2027		Bond Future	168.1448	168.1448	168.4443	168.4443	0.178	0.0000	0.0000
2026/07/28	2038	06/05/2027	166.10 Call	Bond Future	2044.8400	2.0448	2344.2800	2.3443	14.644	0.0000	0.0000
2026/07/28	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2038	05/08/2027		Bond Future	169.0804	169.0804	169.3862	169.3862	0.181	0.0000	0.0000
2026/07/28	2038	05/08/2027	169.13 Call	Bond Future	0.0000	0.0000	256.2100	0.2562	100.000	0.0000	0.0000
2026/07/28	2038	05/08/2027	169.13 Put	Bond Future	49.6300	0.0496	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/28	2040	06/08/2026		Bond Future	9.1983	98.7737	9.1122	99.4267	0.936	0.0000	0.0000
2026/07/28	2040	06/08/2026	12.19 Call	Bond Future	19339.8800	19.3399	19992.8600	19.9929	3.376	0.0000	0.0000
2026/07/28	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
2026/07/28	2040	06/08/2026	9.20 Call	Bond Future	800.1800	0.8002	1134.6400	1.1346	41.798	0.0000
2026/07/28	2040	06/08/2026	9.20 Put	Bond Future	787.2700	0.7873	468.7500	0.4688	40.459	0.0000
2026/07/28	2040	05/11/2026	8.85 Put	Bond Future	4271.1900	4.2712	3820.7700	3.8208	10.546	0.0000
2026/07/28	2040	05/11/2026	8.85 Call	Bond Future	1211.6200	1.2116	1425.8400	1.4258	17.680	0.0000
2026/07/28	2040	05/11/2026		Bond Future	9.2524	100.5665	9.1635	101.2311	0.961	0.0000
2026/07/28	2040	05/11/2026	11.06 Call	Bond Future	12424.4000	12.4244	13053.7200	13.0537	5.065	0.0000
2026/07/28	2040	05/11/2026	11.06 Put	Bond Future	183.4700	0.1835	148.1500	0.1482	19.251	0.0000
2026/07/28	2040	05/11/2026	11.27 Call	Bond Future	13658.2700	13.6583	14295.5500	14.2956	4.666	0.0000
2026/07/28	2040	05/11/2026	11.27 Put	Bond Future	139.8100	0.1398	112.4500	0.1125	19.569	0.0000
2026/07/28	2040	05/11/2026	10.67 Call	Bond Future	10103.7100	10.1037	10710.8400	10.7108	6.009	0.0000
2026/07/28	2040	05/11/2026	10.67 Put	Bond Future	310.6500	0.3107	253.1400	0.2531	18.513	0.0000
2026/07/28	2040	05/11/2026	9.91 Put	Bond Future	909.8800	0.9099	759.9400	0.7599	16.479	0.0000
2026/07/28	2040	05/11/2026	9.91 Call	Bond Future	5635.5700	5.6356	6150.2700	6.1503	9.133	0.0000
2026/07/28	2040	04/02/2027	10.17 Call	Bond Future	7312.1100	7.3121	7837.2100	7.8372	7.181	0.0000
2026/07/28	2040	04/02/2027	10.17 Put	Bond Future	1216.1900	1.2162	1064.2200	1.0642	12.496	0.0000
2026/07/28	2040	04/02/2027	9.67 Call	Bond Future	4708.4700	4.7085	5148.0800	5.1481	9.337	0.0000
2026/07/28	2040	04/02/2027	9.67 Put	Bond Future	2047.3200	2.0473	1809.8600	1.8099	11.599	0.0000
2026/07/28	2040	04/02/2027	8.78 Put	Bond Future	5482.6100	5.4826	5027.8700	5.0279	8.294	0.0000
2026/07/28	2040	04/02/2027	8.78 Call	Bond Future	1565.4200	1.5654	1787.7500	1.7878	14.203	0.0000
2026/07/28	2040	04/02/2027		Bond Future	9.2999	97.9860	9.2079	98.6631	0.988	0.0000
2026/07/28	2040	04/02/2027	9.93 Call	Bond Future	6020.7000	6.0207	6509.4400	6.5094	8.118	0.0000
2026/07/28	2040	04/02/2027	9.93 Put	Bond Future	1551.1000	1.5511	1362.7700	1.3628	12.142	0.0000
2026/07/28	2040	06/05/2027		Bond Future	9.3475	99.9059	9.2524	100.5962	1.017	0.0000
2026/07/28	2040	06/05/2027	8.88 Call	Bond Future	2222.5300	2.2225	2482.7400	2.4827	11.708	0.0000
2026/07/28	2040	06/05/2027	8.88 Put	Bond Future	5682.6500	5.6827	5252.5400	5.2525	7.569	0.0000
2026/07/28	2040	05/08/2027		Bond Future	9.4066	97.3146	9.3080	98.0183	1.048	0.0000
2026/07/28	2040	05/08/2027	9.33 Call	Bond Future	3833.6700	3.8337	4189.5400	4.1895	9.283	0.0000
2026/07/28	2040	05/08/2027	9.33 Put	Bond Future	4379.8200	4.3798	4031.9500	4.0320	7.943	0.0000
2026/07/28	2043	06/08/2026		Bond Future	124.4909	124.4909	124.5261	124.5261	0.028	0.0000
2026/07/28	2043	06/08/2026	110.88 Call	Bond Future	13610.9000	13.6109	13646.0500	13.6461	0.258	0.0000
2026/07/28	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2043	05/11/2026		Bond Future	126.7809	126.7809	126.8165	126.8165	0.028	0.0000
2026/07/28	2043	05/11/2026	112.84 Call	Bond Future	13946.5653	13.9466	13981.7627	13.9818	0.252	0.0000
2026/07/28	2043	05/11/2026	112.84 Put	Bond Future	5.6553	0.0057	5.2727	0.0053	6.766	0.0000
2026/07/28	2043	04/02/2027		Bond Future	126.2822	126.2822	126.3190	126.3190	0.029	0.0000
2026/07/28	2043	04/02/2027	117.63 Call	Bond Future	8915.7550	8.9158	8946.8450	8.9468	0.349	0.0000
2026/07/28	2043	04/02/2027	117.63 Put	Bond Future	263.5850	0.2636	257.8150	0.2578	2.189	0.0000
2026/07/28	2043	06/05/2027		Bond Future	128.7849	128.7849	128.8223	128.8223	0.029	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	
2026/07/28	2043	06/05/2027	127.48 Call	Bond Future	3774.5707	3.7746	3790.9153	3.7909	0.433	0.0000	0.0000
2026/07/28	2043	06/05/2027	127.48 Put	Bond Future	2469.7207	2.4697	2448.6353	2.4486	0.854	0.0000	0.0000
2026/07/28	2043	05/08/2027		Bond Future	128.2602	128.2602	128.2988	128.2988	0.030	0.0000	0.0000
2026/07/28	2043	05/08/2027	129.56 Call	Bond Future	2747.1780	2.7472	2760.2115	2.7602	0.474	0.0000	0.0000
2026/07/28	2043	05/08/2027	129.56 Put	Bond Future	4046.9580	4.0470	4021.3715	4.0214	0.632	0.0000	0.0000
2026/07/28	2044	06/08/2026	9.25 Call	Bond Future	669.2300	0.6692	951.0600	0.9511	42.113	0.0000	0.0000
2026/07/28	2044	06/08/2026	9.25 Put	Bond Future	1105.8400	1.1058	716.3200	0.7163	35.224	0.0000	0.0000
2026/07/28	2044	06/08/2026	9.00 Call	Bond Future	130.6300	0.1306	207.2000	0.2072	58.616	0.0000	0.0000
2026/07/28	2044	06/08/2026	9.00 Put	Bond Future	2677.9400	2.6779	2083.1600	2.0832	22.210	0.0000	0.0000
2026/07/28	2044	06/08/2026		Bond Future	9.3028	95.5513	9.2218	96.2226	0.870	0.0000	0.0000
2026/07/28	2044	06/08/2026	12.42 Call	Bond Future	21221.7000	21.2217	21893.0500	21.8931	3.164	0.0000	0.0000
2026/07/28	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2044	06/08/2026	9.75 Call	Bond Future	3645.2100	3.6452	4278.1100	4.2781	17.363	0.0000	0.0000
2026/07/28	2044	06/08/2026	9.75 Put	Bond Future	61.1200	0.0611	22.6700	0.0227	62.909	0.0000	0.0000
2026/07/28	2044	05/11/2026	9.50 Call	Bond Future	3341.3200	3.3413	3739.8900	3.7399	11.929	0.0000	0.0000
2026/07/28	2044	05/11/2026	9.50 Put	Bond Future	2157.5600	2.1576	1872.8000	1.8728	13.198	0.0000	0.0000
2026/07/28	2044	05/11/2026		Bond Future	9.3534	97.2855	9.2701	97.9689	0.891	0.0000	0.0000
2026/07/28	2044	05/11/2026	11.34 Call	Bond Future	14490.2900	14.4903	15141.5500	15.1416	4.494	0.0000	0.0000
2026/07/28	2044	05/11/2026	11.34 Put	Bond Future	177.7800	0.1778	145.7100	0.1457	18.039	0.0000	0.0000
2026/07/28	2044	04/02/2027		Bond Future	9.3981	94.7673	9.3122	95.4635	0.914	0.0000	0.0000
2026/07/28	2044	04/02/2027	10.18 Call	Bond Future	7487.4100	7.4874	8012.8700	8.0129	7.018	0.0000	0.0000
2026/07/28	2044	04/02/2027	10.18 Put	Bond Future	1488.9700	1.4890	1318.2400	1.3182	11.466	0.0000	0.0000
2026/07/28	2044	06/05/2027		Bond Future	9.4427	96.6242	9.3541	97.3339	0.938	0.0000	0.0000
2026/07/28	2044	06/05/2027	9.08 Call	Bond Future	2784.6700	2.7847	3075.9900	3.0760	10.462	0.0000	0.0000
2026/07/28	2044	06/05/2027	9.08 Put	Bond Future	5742.3100	5.7423	5323.9500	5.3240	7.286	0.0000	0.0000
2026/07/28	2044	05/08/2027		Bond Future	9.4972	94.0952	9.4057	94.8187	0.963	0.0000	0.0000
2026/07/28	2044	05/08/2027	9.44 Call	Bond Future	4350.0000	4.3500	4720.9100	4.7209	8.527	0.0000	0.0000
2026/07/28	2044	05/08/2027	9.44 Put	Bond Future	4801.3600	4.8014	4448.7600	4.4488	7.344	0.0000	0.0000
2026/07/28	2046	06/08/2026		Bond Future	143.6432	143.6432	143.6839	143.6839	0.028	0.0000	0.0000
2026/07/28	2046	06/08/2026	122.38 Call	Bond Future	21263.1900	21.2632	21303.8500	21.3039	0.191	0.0000	0.0000
2026/07/28	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2046	05/11/2026		Bond Future	143.9140	143.9140	143.9550	143.9550	0.028	0.0000	0.0000
2026/07/28	2046	05/11/2026	125.48 Call	Bond Future	18434.0000	18.4340	18475.0000	18.4750	0.222	0.0000	0.0000
2026/07/28	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2046	04/02/2027		Bond Future	146.7075	146.7075	146.7491	146.7491	0.028	0.0000	0.0000
2026/07/28	2046	04/02/2027	131.09 Call	Bond Future	15617.4600	15.6175	15659.0800	15.6591	0.266	0.0000	0.0000
2026/07/28	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	2046	06/05/2027		Bond Future	147.1905	147.1905	147.2340	147.2340	0.030	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
2026/07/28	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/28	2046	06/05/2027	148.99 Put	Bond Future	1799.4600	1.7995	1755.9700	1.7560	2.417	0.0000
2026/07/28	2046	05/08/2027		Bond Future	150.0520	150.0520	150.0967	150.0967	0.030	0.0000
2026/07/28	2046	05/08/2027	149.17 Call	Bond Future	881.9800	0.8820	926.6600	0.9267	5.066	0.0000
2026/07/28	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2050	06/08/2026		Bond Future	145.1449	145.1449	145.1855	145.1855	0.028	0.0000
2026/07/28	2050	06/08/2026	123.27 Call	Bond Future	21874.8700	21.8749	21915.5300	21.9155	0.186	0.0000
2026/07/28	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2050	05/11/2026		Bond Future	147.8148	147.8148	147.8562	147.8562	0.028	0.0000
2026/07/28	2050	05/11/2026	123.84 Call	Bond Future	23974.8400	23.9748	24016.2000	24.0162	0.173	0.0000
2026/07/28	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2050	04/02/2027		Bond Future	148.1445	148.1445	148.1870	148.1870	0.029	0.0000
2026/07/28	2050	04/02/2027	132.39 Call	Bond Future	15754.5400	15.7545	15796.9500	15.7970	0.269	0.0000
2026/07/28	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2050	06/05/2027		Bond Future	151.0802	151.0802	151.1234	151.1234	0.029	0.0000
2026/07/28	2050	06/05/2027	150.46 Call	Bond Future	620.2300	0.6202	663.3800	0.6634	6.957	0.0000
2026/07/28	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2050	05/08/2027		Bond Future	151.4190	151.4190	151.4636	151.4636	0.029	0.0000
2026/07/28	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	2050	05/08/2027	152.97 Put	Bond Future	1551.0100	1.5510	1506.3600	1.5064	2.879	0.0000
2026/07/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	AL37	06/08/2026		Index Future	1290.2700	1290.2700	1293.1370	1293.1370	0.222	0.0000
2026/07/28	AL37	05/11/2026		Index Future	1313.9400	1313.9400	1316.8580	1316.8580	0.222	0.0000
2026/07/28	AL37	04/02/2027		Index Future	1339.1220	1339.1220	1342.0930	1342.0930	0.222	0.0000
2026/07/28	AL37	06/05/2027		Index Future	1365.3460	1365.3460	1368.3730	1368.3730	0.222	0.0000
2026/07/28	AL37	05/08/2027		Index Future	1391.3260	1391.3260	1394.4140	1394.4140	0.222	0.0000
2026/07/28	AL7T	06/08/2026		Index Future	1673.6900	1673.6900	1680.2210	1680.2210	0.390	0.0000
2026/07/28	AL7T	05/11/2026		Index Future	1704.3950	1704.3950	1711.0420	1711.0420	0.390	0.0000
2026/07/28	AL7T	04/02/2027		Index Future	1737.0600	1737.0600	1743.8310	1743.8310	0.390	0.0000
2026/07/28	AL7T	06/05/2027		Index Future	1771.0760	1771.0760	1777.9780	1777.9780	0.390	0.0000
2026/07/28	AL7T	05/08/2027		Index Future	1804.7770	1804.7770	1811.8130	1811.8130	0.390	0.0000
2026/07/28	ALBI	06/08/2026		Index Future	1411.8350	1411.8350	1417.8600	1417.8600	0.427	0.0000
2026/07/28	ALBI	05/11/2026		Index Future	1437.7360	1437.7360	1443.8690	1443.8690	0.427	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
2026/07/28	ALBI	04/02/2027		Index Future	1465.2900	1465.2900	1471.5370	1471.5370	0.426	0.0000
2026/07/28	ALBI	06/05/2027		Index Future	1493.9840	1493.9840	1500.3520	1500.3520	0.426	0.0000
2026/07/28	ALBI	05/08/2027		Index Future	1522.4130	1522.4130	1528.9050	1528.9050	0.426	0.0000
2026/07/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/07/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Yield	Previous Days Closing	Price	Todays Closing	Yield	Todays Closing	Price	% Movement in MTM	Todays High	Todays Low
2026/07/28	C446		31/03/2046		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	C818		21/12/2027		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	C871		21/12/2026		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	CC42		31/03/2042		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	CI43		31/01/2043		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	CI58		31/01/2058		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	CR33		31/03/2033		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	CR38		31/03/2038		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	CS33		15/09/2033		Price Contribution		100.0000		0.0000		100.0000		0.0000	0.0000	0.0000
2026/07/28	ES33		06/08/2026		Bond Future		9.0254		95.1801		8.9491		95.5547	0.845	0.0000
2026/07/28	ES33		06/08/2026	12.02 Call	Bond Future		13311.4200		13.3114		13686.0200		13.6860	2.814	0.0000
2026/07/28	ES33		06/08/2026	12.02 Put	Bond Future		0.0000		0.0000		0.0000		0.0000	0.000	0.0000
2026/07/28	ES33		05/11/2026		Bond Future		9.0965		93.1381		9.0166		93.5194	0.878	0.0000
2026/07/28	ES33		05/11/2026	10.83 Call	Bond Future		7809.6800		7.8097		8190.9900		8.1910	4.883	0.0000
2026/07/28	ES33		05/11/2026	10.83 Put	Bond Future		0.0000		0.0000		0.0000		0.0000	0.000	0.0000
2026/07/28	ES33		04/02/2027		Bond Future		9.1609		94.9462		9.0770		95.3347	0.915	0.0000
2026/07/28	ES33		04/02/2027	9.70 Call	Bond Future		2449.6600		2.4497		2838.1700		2.8382	15.860	0.0000
2026/07/28	ES33		04/02/2027	9.70 Put	Bond Future		0.0000		0.0000		0.0000		0.0000	0.000	0.0000
2026/07/28	ES33		06/05/2027		Bond Future		9.2170		93.0316		9.1289		93.4277	0.956	0.0000
2026/07/28	ES33		06/05/2027	8.80 Call	Bond Future		0.0000		0.0000		0.0000		0.0000	0.000	0.0000
2026/07/28	ES33		06/05/2027	8.80 Put	Bond Future		1893.7100		1.8937		1497.6300		1.4976	20.916	0.0000
2026/07/28	ES33		05/08/2027		Bond Future		9.2887		94.8390		9.1959		95.2430	0.999	0.0000
2026/07/28	ES33		05/08/2027	9.27 Call	Bond Future		0.0000		0.0000		322.5700		0.3226	100.000	0.0000
2026/07/28	ES33		05/08/2027	9.27 Put	Bond Future		81.3900		0.0814		0.0000		0.0000	(100.000)	0.0000
2026/07/28	ES42		06/08/2026		Bond Future		9.6345		93.4192		9.5534		94.0280	0.842	0.0000
2026/07/28	ES42		06/08/2026	12.65 Call	Bond Future		18944.8500		18.9449		19553.7000		19.5537	3.214	0.0000
2026/07/28	ES42		06/08/2026	12.65 Put	Bond Future		0.0000		0.0000		0.0000		0.0000	0.000	0.0000
2026/07/28	ES42		05/11/2026		Bond Future		9.6976		90.8738		9.6139		91.4936	0.863	0.0000
2026/07/28	ES42		05/11/2026	11.66 Call	Bond Future		12909.0100		12.9090		13528.8200		13.5288	4.801	0.0000
2026/07/28	ES42		05/11/2026	11.66 Put	Bond Future		0.0000		0.0000		0.0000		0.0000	0.000	0.0000
2026/07/28	ES42		04/02/2027		Bond Future		9.7541		92.6385		9.6677		93.2701	0.886	0.0000
2026/07/28	ES42		04/02/2027	10.29 Call	Bond Future		3778.5600		3.7786		4410.1900		4.4102	16.716	0.0000
2026/07/28	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/28	ES42	06/05/2027		Bond Future	9.8084	90.2098	9.7191	90.8538	0.910	0.0000
2026/07/28	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	ES42	06/05/2027	9.33 Put	Bond Future	3532.5900	3.5326	2888.5300	2.8885	18.232	0.0000
2026/07/28	ES42	05/08/2027		Bond Future	9.8711	91.9613	9.7789	92.6181	0.934	0.0000
2026/07/28	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	436.0500	0.4361	100.000	0.0000
2026/07/28	ES42	05/08/2027	9.84 Put	Bond Future	220.7300	0.2207	0.0000	0.0000	(100.000)	0.0000
2026/07/28	GOVI	06/08/2026		GOVI	1385.0100	1385.0100	1390.9230	1390.9230	0.427	0.0000
2026/07/28	GOVI	06/08/2026	1,189. Call 00	GOVI	1960100.0000	196.0100	2019230.0000	201.9230	3.017	0.0000
2026/07/28	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	GOVI	05/11/2026		GOVI	1410.4190	1410.4190	1416.4380	1416.4380	0.427	0.0000
2026/07/28	GOVI	05/11/2026	1,277. Call 00	GOVI	1334190.0000	133.4190	1394380.0000	139.4380	4.511	0.0000
2026/07/28	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	GOVI	04/02/2027		GOVI	1437.4500	1437.4500	1443.5810	1443.5810	0.427	0.0000
2026/07/28	GOVI	04/02/2027	1,369. Call 00	GOVI	684500.0000	68.4500	745810.0000	74.5810	8.957	0.0000
2026/07/28	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	GOVI	06/05/2027		GOVI	1465.5990	1465.5990	1471.8480	1471.8480	0.426	0.0000
2026/07/28	GOVI	06/05/2027	1,427. Call 00	GOVI	385990.0000	38.5990	448480.0000	44.8480	16.190	0.0000
2026/07/28	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	GOVI	05/08/2027		GOVI	1493.4870	1493.4870	1499.8580	1499.8580	0.427	0.0000
2026/07/28	GOVI	05/08/2027	1,465. Call 00	GOVI	284870.0000	28.4870	348580.0000	34.8580	22.365	0.0000
2026/07/28	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/07/28	I258	06/08/2026		Bond Future	133.6274	133.6274	133.1024	133.1024	0.393	0.0000
2026/07/28	I258	06/08/2026	112.95 Call	Bond Future	20677.4400	20.6774	20152.3500	20.1524	2.539	0.0000
2026/07/28	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	I258	05/11/2026		Bond Future	136.0854	136.0854	135.5506	135.5506	0.393	0.0000
2026/07/28	I258	05/11/2026	114.95 Call	Bond Future	21142.4113	21.1424	20608.8001	20.6088	2.524	0.0000
2026/07/28	I258	05/11/2026	114.95 Put	Bond Future	6.9713	0.0070	8.1801	0.0082	17.339	0.0000
2026/07/28	I258	04/02/2027		Bond Future	135.7673	135.7673	135.2227	135.2227	0.401	0.0000
2026/07/28	I258	04/02/2027	118.90 Call	Bond Future	17032.5371	17.0325	16507.6504	16.5077	3.082	0.0000
2026/07/28	I258	04/02/2027	118.90 Put	Bond Future	165.2371	0.1652	184.9504	0.1850	11.930	0.0000
2026/07/28	I258	06/05/2027		Bond Future	138.4580	138.4580	137.9024	137.9024	0.401	0.0000
2026/07/28	I258	06/05/2027	134.78 Call	Bond Future	6900.1722	6.9002	6543.4183	6.5434	5.170	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
2026/07/28	I258	06/05/2027	134.78 Put	Bond Future	3222.2222	3.2222	3420.9783	3.4210	6.168	0.0000
2026/07/28	I258	05/08/2027		Bond Future	138.1214	138.1214	137.5556	137.5556	0.410	0.0000
2026/07/28	I258	05/08/2027	138.93 Call	Bond Future	4878.7761	4.8788	4596.7518	4.5968	5.781	0.0000
2026/07/28	I258	05/08/2027	138.93 Put	Bond Future	5687.3861	5.6874	5971.1518	5.9712	4.989	0.0000
2026/07/28	IGOV	06/08/2026		Index Future	452.6860	452.6860	453.8810	453.8810	0.264	0.0000
2026/07/28	IGOV	05/11/2026		Index Future	461.1030	461.1030	462.3200	462.3200	0.264	0.0000
2026/07/28	IGOV	04/02/2027		Index Future	470.0500	470.0500	471.2900	471.2900	0.264	0.0000
2026/07/28	IGOV	06/05/2027		Index Future	479.3630	479.3630	480.6270	480.6270	0.264	0.0000
2026/07/28	IGOV	05/08/2027		Index Future	488.5910	488.5910	489.8790	489.8790	0.264	0.0000
2026/07/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/07/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/07/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/07/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/07/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/07/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/07/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/07/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/07/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/07/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/07/28	R033	06/08/2026		Bond Future	8.3879	111.7173	8.3168	112.0924	0.848	0.0000
2026/07/28	R033	06/08/2026	10.25 Call	Bond Future	9263.0200	9.2630	9638.1600	9.6382	4.050	0.0000
2026/07/28	R033	06/08/2026	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R033	05/11/2026		Bond Future	8.4375	108.7037	8.3627	109.0854	0.886	0.0000
2026/07/28	R033	05/11/2026	9.33 Call	Bond Future	4811.0400	4.8110	5131.5300	5.1315	6.662	0.0000
2026/07/28	R033	05/11/2026	9.33 Put	Bond Future	384.2000	0.3842	322.9700	0.3230	15.937	0.0000
2026/07/28	R033	04/02/2027		Bond Future	8.4750	110.7884	8.3962	111.1772	0.930	0.0000
2026/07/28	R033	04/02/2027	8.65 Call	Bond Future	2459.8200	2.4598	2684.8100	2.6848	9.147	0.0000
2026/07/28	R033	04/02/2027	8.65 Put	Bond Future	1602.3800	1.6024	1438.5900	1.4386	10.222	0.0000
2026/07/28	R033	06/05/2027		Bond Future	8.5052	107.9148	8.4221	108.3111	0.978	0.0000
2026/07/28	R033	06/05/2027	7.93 Call	Bond Future	1183.3200	1.1833	1313.4400	1.3134	10.996	0.0000
2026/07/28	R033	06/05/2027	7.93 Put	Bond Future	3961.9700	3.9620	3695.8200	3.6958	6.718	0.0000
2026/07/28	R033	05/08/2027		Bond Future	8.5513	109.9868	8.4633	110.3909	1.030	0.0000
2026/07/28	R033	05/08/2027	8.54 Call	Bond Future	2456.8100	2.4568	2663.9600	2.6640	8.432	0.0000
2026/07/28	R033	05/08/2027	8.54 Put	Bond Future	2508.7200	2.5087	2311.7800	2.3118	7.850	0.0000
2026/07/28	R035	06/08/2026	7.70 Put	Bond Future	5485.4800	5.4855	5025.0200	5.0250	8.394	0.0000
2026/07/28	R035	06/08/2026	7.70 Call	Bond Future	0.1900	0.0002	0.2900	0.0003	52.632	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
2026/07/28	R035	06/08/2026	7.90 Put	Bond Future	4204.0000	4.2040	3744.6900	3.7447	10.926	0.0000
2026/07/28	R035	06/08/2026	7.90 Call	Bond Future	2.0400	0.0020	3.2900	0.0033	61.275	0.0000
2026/07/28	R035	06/08/2026	8.34 Call	Bond Future	136.2000	0.1362	209.7000	0.2097	53.965	0.0000
2026/07/28	R035	06/08/2026	8.34 Put	Bond Future	1583.7100	1.5837	1196.6500	1.1967	24.440	0.0000
2026/07/28	R035	06/08/2026	7.95 Put	Bond Future	3887.8100	3.8878	3429.4900	3.4295	11.789	0.0000
2026/07/28	R035	06/08/2026	7.95 Call	Bond Future	3.5900	0.0036	5.8300	0.0058	62.396	0.0000
2026/07/28	R035	06/08/2026	8.29 Put	Bond Future	1847.3500	1.8474	1439.0300	1.4390	22.103	0.0000
2026/07/28	R035	06/08/2026	8.29 Call	Bond Future	91.5300	0.0915	143.7700	0.1438	57.074	0.0000
2026/07/28	R035	06/08/2026	8.79 Put	Bond Future	181.1200	0.1811	87.9200	0.0879	51.458	0.0000
2026/07/28	R035	06/08/2026	8.79 Call	Bond Future	1455.7600	1.4558	1823.1200	1.8231	25.235	0.0000
2026/07/28	R035	06/08/2026	9.39 Call	Bond Future	4762.7100	4.7627	5222.0100	5.2220	9.644	0.0000
2026/07/28	R035	06/08/2026	9.39 Put	Bond Future	1.6200	0.0016	0.3600	0.0004	77.778	0.0000
2026/07/28	R035	06/08/2026	9.71 Call	Bond Future	6556.3300	6.5563	7016.8100	7.0168	7.023	0.0000
2026/07/28	R035	06/08/2026	9.71 Put	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000
2026/07/28	R035	06/08/2026	9.21 Call	Bond Future	3739.5400	3.7395	4194.5900	4.1946	12.169	0.0000
2026/07/28	R035	06/08/2026	9.21 Put	Bond Future	7.6400	0.0076	2.1300	0.0021	72.120	0.0000
2026/07/28	R035	06/08/2026	8.71 Put	Bond Future	296.5200	0.2965	158.6000	0.1586	46.513	0.0000
2026/07/28	R035	06/08/2026	8.71 Call	Bond Future	1094.0700	1.0941	1416.7100	1.4167	29.490	0.0000
2026/07/28	R035	06/08/2026	9.72 Call	Bond Future	6611.7200	6.6117	7072.2100	7.0722	6.965	0.0000
2026/07/28	R035	06/08/2026	9.72 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000
2026/07/28	R035	06/08/2026	9.22 Put	Bond Future	7.0200	0.0070	1.9300	0.0019	72.507	0.0000
2026/07/28	R035	06/08/2026	9.22 Call	Bond Future	3796.4600	3.7965	4251.9300	4.2519	11.997	0.0000
2026/07/28	R035	06/08/2026	10.13 Call	Bond Future	8847.0600	8.8471	9307.6200	9.3076	5.206	0.0000
2026/07/28	R035	06/08/2026	10.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R035	06/08/2026	9.63 Call	Bond Future	6111.7400	6.1117	6572.1400	6.5721	7.533	0.0000
2026/07/28	R035	06/08/2026	9.63 Put	Bond Future	0.1900	0.0002	0.0300	0.0000	84.211	0.0000
2026/07/28	R035	06/08/2026	9.13 Put	Bond Future	14.8600	0.0149	4.6200	0.0046	68.910	0.0000
2026/07/28	R035	06/08/2026	9.13 Call	Bond Future	3284.7800	3.2848	3735.1000	3.7351	13.709	0.0000
2026/07/28	R035	06/08/2026	10.22 Call	Bond Future	9328.5300	9.3285	9789.0900	9.7891	4.937	0.0000
2026/07/28	R035	06/08/2026	10.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R035	06/08/2026		Bond Future	8.5774	105.7487	8.5014	106.2092	0.886	0.0000
2026/07/28	R035	06/08/2026	11.06 Call	Bond Future	13667.8900	13.6679	14128.4500	14.1285	3.370	0.0000
2026/07/28	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R035	05/11/2026		Bond Future	8.6271	103.1671	8.5479	103.6358	0.918	0.0000
2026/07/28	R035	05/11/2026	10.03 Call	Bond Future	8064.6400	8.0646	8496.3300	8.4963	5.353	0.0000
2026/07/28	R035	05/11/2026	10.03 Put	Bond Future	206.0700	0.2061	169.0200	0.1690	17.979	0.0000
2026/07/28	R035	05/11/2026	9.80 Call	Bond Future	6917.0400	6.9170	7335.0000	7.3350	6.042	0.0000
2026/07/28	R035	05/11/2026	9.80 Put	Bond Future	291.2600	0.2913	240.4800	0.2405	17.435	0.0000
2026/07/28	R035	05/11/2026	9.30 Call	Bond Future	4502.6200	4.5026	4871.0500	4.8711	8.183	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
2026/07/28	R035	05/11/2026	9.30 Put	Bond Future	630.5800	0.6306	530.2700	0.5303	15.908	0.0000	0.0000
2026/07/28	R035	05/11/2026	8.80 Put	Bond Future	1397.2900	1.3973	1207.5800	1.2076	13.577	0.0000	0.0000
2026/07/28	R035	05/11/2026	8.80 Call	Bond Future	2411.0100	2.4110	2690.0400	2.6900	11.573	0.0000	0.0000
2026/07/28	R035	05/11/2026	8.97 Call	Bond Future	3062.9700	3.0630	3377.3800	3.3774	10.265	0.0000	0.0000
2026/07/28	R035	05/11/2026	8.97 Put	Bond Future	1065.4100	1.0654	911.0800	0.9111	14.486	0.0000	0.0000
2026/07/28	R035	05/11/2026	8.47 Call	Bond Future	1388.5100	1.3885	1589.4600	1.5895	14.472	0.0000	0.0000
2026/07/28	R035	05/11/2026	8.47 Put	Bond Future	2320.7200	2.3207	2052.9300	2.0529	11.539	0.0000	0.0000
2026/07/28	R035	05/11/2026	7.97 Put	Bond Future	4501.5100	4.5015	4129.3500	4.1294	8.267	0.0000	0.0000
2026/07/28	R035	05/11/2026	7.97 Call	Bond Future	527.4200	0.5274	624.0000	0.6240	18.312	0.0000	0.0000
2026/07/28	R035	04/02/2027	7.70 Put	Bond Future	6394.0100	6.3940	6007.0300	6.0070	6.052	0.0000	0.0000
2026/07/28	R035	04/02/2027	7.70 Call	Bond Future	620.3200	0.6203	710.7600	0.7108	14.580	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.20 Put	Bond Future	3953.1200	3.9531	3634.5600	3.6346	8.058	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.20 Call	Bond Future	1213.0200	1.2130	1371.8800	1.3719	13.096	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.85 Call	Bond Future	2908.1700	2.9082	3187.1200	3.1871	9.592	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.85 Put	Bond Future	1867.4300	1.8674	1668.9600	1.6690	10.628	0.0000	0.0000
2026/07/28	R035	04/02/2027		Bond Future	8.6680	105.1452	8.5853	105.6226	0.954	0.0000	0.0000
2026/07/28	R035	04/02/2027	9.02 Call	Bond Future	3529.3700	3.5294	3836.6700	3.8367	8.707	0.0000	0.0000
2026/07/28	R035	04/02/2027	9.02 Put	Bond Future	1529.0800	1.5291	1358.9600	1.3590	11.126	0.0000	0.0000
2026/07/28	R035	04/02/2027	9.43 Call	Bond Future	5231.3700	5.2314	5593.3000	5.5933	6.918	0.0000	0.0000
2026/07/28	R035	04/02/2027	9.43 Put	Bond Future	965.1900	0.9652	849.7000	0.8497	11.966	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.93 Call	Bond Future	3193.4500	3.1935	3486.1100	3.4861	9.164	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.93 Put	Bond Future	1699.6700	1.6997	1514.9100	1.5149	10.870	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.43 Put	Bond Future	3057.5200	3.0575	2780.5300	2.7805	9.059	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.43 Call	Bond Future	1675.8800	1.6759	1876.3100	1.8763	11.960	0.0000	0.0000
2026/07/28	R035	04/02/2027	7.86 Put	Bond Future	5544.0000	5.5440	5174.7100	5.1747	6.661	0.0000	0.0000
2026/07/28	R035	04/02/2027	7.86 Call	Bond Future	753.2300	0.7532	861.3600	0.8614	14.356	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.36 Put	Bond Future	3316.5000	3.3165	3026.5100	3.0265	8.744	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.36 Call	Bond Future	1523.8400	1.5238	1711.2700	1.7113	12.300	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.67 Call	Bond Future	2320.3300	2.3203	2566.4500	2.5665	10.607	0.0000	0.0000
2026/07/28	R035	04/02/2027	8.67 Put	Bond Future	2308.6500	2.3087	2077.3500	2.0774	10.019	0.0000	0.0000
2026/07/28	R035	06/05/2027	7.86 Put	Bond Future	5914.5200	5.9145	5555.5400	5.5555	6.069	0.0000	0.0000
2026/07/28	R035	06/05/2027	7.86 Call	Bond Future	1059.2000	1.0592	1186.9000	1.1869	12.056	0.0000	0.0000
2026/07/28	R035	06/05/2027	8.36 Put	Bond Future	3780.7900	3.7808	3491.4400	3.4914	7.653	0.0000	0.0000
2026/07/28	R035	06/05/2027	8.36 Call	Bond Future	1855.6700	1.8557	2053.0000	2.0530	10.634	0.0000	0.0000
2026/07/28	R035	06/05/2027	8.78 Call	Bond Future	2954.1300	2.9541	3218.9700	3.2190	8.965	0.0000	0.0000
2026/07/28	R035	06/05/2027	8.78 Put	Bond Future	2497.5200	2.4975	2275.6800	2.2757	8.882	0.0000	0.0000
2026/07/28	R035	06/05/2027	8.75 Put	Bond Future	2570.2700	2.5703	2343.7000	2.3437	8.815	0.0000	0.0000
2026/07/28	R035	06/05/2027	8.75 Call	Bond Future	2859.1100	2.8591	3119.2200	3.1192	9.098	0.0000	0.0000
2026/07/28	R035	06/05/2027	9.27 Call	Bond Future	4712.5300	4.7125	5045.6500	5.0457	7.069	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	
2026/07/28	R035	06/05/2027	9.27 Put	Bond Future	1565.7600	1.5658	1412.2000	1.4122	9.807	0.0000	0.0000
2026/07/28	R035	06/05/2027		Bond Future	8.6985	102.6990	8.6122	103.1857	0.993	0.0000	0.0000
2026/07/28	R035	06/05/2027	8.25 Call	Bond Future	1636.5800	1.6366	1816.8900	1.8169	11.017	0.0000	0.0000
2026/07/28	R035	06/05/2027	8.25 Put	Bond Future	4197.3700	4.1974	3891.0000	3.8910	7.299	0.0000	0.0000
2026/07/28	R035	05/08/2027		Bond Future	8.7418	104.6716	8.6514	105.1678	1.034	0.0000	0.0000
2026/07/28	R035	05/08/2027	8.72 Call	Bond Future	2934.1600	2.9342	3188.7400	3.1887	8.676	0.0000	0.0000
2026/07/28	R035	05/08/2027	8.72 Put	Bond Future	3053.2700	3.0533	2811.6300	2.8116	7.914	0.0000	0.0000
2026/07/28	R035	05/08/2027	8.25 Put	Bond Future	4592.2700	4.5923	4283.3600	4.2834	6.727	0.0000	0.0000
2026/07/28	R035	05/08/2027	8.25 Call	Bond Future	1854.9600	1.8550	2042.2700	2.0423	10.098	0.0000	0.0000
2026/07/28	R035	05/08/2027	8.75 Put	Bond Future	2973.1300	2.9731	2735.8000	2.7358	7.982	0.0000	0.0000
2026/07/28	R035	05/08/2027	8.75 Call	Bond Future	3018.2600	3.0183	3277.1500	3.2772	8.577	0.0000	0.0000
2026/07/28	R035	05/08/2027	9.42 Call	Bond Future	5327.9700	5.3280	5671.1800	5.6712	6.442	0.0000	0.0000
2026/07/28	R035	05/08/2027	9.42 Put	Bond Future	1702.4300	1.7024	1549.4200	1.5494	8.988	0.0000	0.0000
2026/07/28	R038	06/08/2026		Bond Future	9.0038	117.2810	8.9277	117.8742	0.845	0.0000	0.0000
2026/07/28	R038	06/08/2026	11.77 Call	Bond Future	18924.1100	18.9241	19517.3000	19.5173	3.135	0.0000	0.0000
2026/07/28	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	R038	05/11/2026		Bond Future	9.0608	113.9273	8.9819	114.5310	0.871	0.0000	0.0000
2026/07/28	R038	05/11/2026	10.72 Call	Bond Future	11930.7000	11.9307	12497.3500	12.4974	4.750	0.0000	0.0000
2026/07/28	R038	05/11/2026	10.72 Put	Bond Future	209.3500	0.2094	172.2700	0.1723	17.712	0.0000	0.0000
2026/07/28	R038	04/02/2027		Bond Future	9.1098	116.1122	9.0279	116.7272	0.899	0.0000	0.0000
2026/07/28	R038	04/02/2027	9.60 Call	Bond Future	5366.2400	5.3662	5786.3700	5.7864	7.829	0.0000	0.0000
2026/07/28	R038	04/02/2027	9.60 Put	Bond Future	1779.4200	1.7794	1584.5400	1.5845	10.952	0.0000	0.0000
2026/07/28	R038	06/05/2027		Bond Future	9.1542	112.9016	9.0692	113.5285	0.929	0.0000	0.0000
2026/07/28	R038	06/05/2027	8.71 Call	Bond Future	2238.2500	2.2383	2474.5600	2.4746	10.558	0.0000	0.0000
2026/07/28	R038	06/05/2027	8.71 Put	Bond Future	5567.1900	5.5672	5176.5500	5.1766	7.017	0.0000	0.0000
2026/07/28	R038	05/08/2027		Bond Future	9.2098	115.0692	9.1214	115.7083	0.960	0.0000	0.0000
2026/07/28	R038	05/08/2027	9.15 Call	Bond Future	3865.5800	3.8656	4188.2100	4.1882	8.346	0.0000	0.0000
2026/07/28	R038	05/08/2027	9.15 Put	Bond Future	4297.4500	4.2975	3980.9100	3.9809	7.366	0.0000	0.0000
2026/07/28	R053	06/08/2026	8.10 Put	Bond Future	14218.2300	14.2182	13250.7500	13.2508	6.805	0.0000	0.0000
2026/07/28	R053	06/08/2026	8.10 Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2026/07/28	R053	06/08/2026	8.60 Put	Bond Future	7401.0400	7.4010	6441.8600	6.4419	12.960	0.0000	0.0000
2026/07/28	R053	06/08/2026	8.60 Call	Bond Future	12.2800	0.0123	20.5900	0.0206	67.671	0.0000	0.0000
2026/07/28	R053	06/08/2026	9.10 Call	Bond Future	762.1200	0.7621	1110.7500	1.1108	45.745	0.0000	0.0000
2026/07/28	R053	06/08/2026	9.10 Put	Bond Future	1863.6900	1.8637	1244.8300	1.2448	33.206	0.0000	0.0000
2026/07/28	R053	06/08/2026	9.60 Call	Bond Future	4805.3800	4.8054	5705.1800	5.7052	18.725	0.0000	0.0000
2026/07/28	R053	06/08/2026	9.60 Put	Bond Future	109.4700	0.1095	41.7800	0.0418	61.834	0.0000	0.0000
2026/07/28	R053	06/08/2026		Bond Future	9.1920	128.2830	9.1111	129.2505	0.879	0.0000	0.0000
2026/07/28	R053	06/08/2026	12.28 Call	Bond Future	29171.7000	29.1717	30139.1900	30.1392	3.317	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
2026/07/28	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/28	R053	05/11/2026		Bond Future	9.2372	124.7508	9.1541	125.7357	0.900	0.0000
2026/07/28	R053	05/11/2026	11.21 Call	Bond Future	20223.7700	20.2238	21163.0400	21.1630	4.644	0.0000
2026/07/28	R053	05/11/2026	11.21 Put	Bond Future	248.7000	0.2487	203.0500	0.2031	18.355	0.0000
2026/07/28	R053	04/02/2027		Bond Future	9.2762	127.1433	9.1907	128.1467	0.922	0.0000
2026/07/28	R053	04/02/2027	9.99 Call	Bond Future	10101.6900	10.1017	10847.3200	10.8473	7.381	0.0000
2026/07/28	R053	04/02/2027	9.99 Put	Bond Future	2231.6400	2.2316	1973.8600	1.9739	11.551	0.0000
2026/07/28	R053	06/05/2027		Bond Future	9.3115	123.7704	9.2236	124.7934	0.944	0.0000
2026/07/28	R053	06/05/2027	8.92 Call	Bond Future	3794.8500	3.7949	4205.0600	4.2051	10.810	0.0000
2026/07/28	R053	06/05/2027	8.92 Put	Bond Future	8462.8600	8.4629	7850.1200	7.8501	7.240	0.0000
2026/07/28	R053	05/08/2027		Bond Future	9.3539	126.1469	9.2635	127.1897	0.967	0.0000
2026/07/28	R053	05/08/2027	9.28 Call	Bond Future	6091.7200	6.0917	6622.8300	6.6228	8.719	0.0000
2026/07/28	R053	05/08/2027	9.28 Put	Bond Future	6942.7800	6.9428	6431.0900	6.4311	7.370	0.0000
2026/07/28	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/07/28	R186	06/08/2026	8.57 Call	Bond Future	17.8000	0.0178	16.8900	0.0169	5.112	0.0000
2026/07/28	R186	06/08/2026	8.57 Put	Bond Future	17.8000	0.0178	16.8900	0.0169	5.112	0.0000
2026/07/28	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/07/28	R186	05/11/2026	8.12 Call	Bond Future	28.0200	0.0280	27.8800	0.0279	0.500	0.0000
2026/07/28	R186	05/11/2026	8.12 Put	Bond Future	28.0200	0.0280	27.8800	0.0279	0.500	0.0000
2026/07/28	R202	06/08/2026		Bond Future	302.0650	302.0650	302.3421	302.3421	0.092	0.0000
2026/07/28	R202	06/08/2026	278.86 Call	Bond Future	23204.9500	23.2050	23482.0700	23.4821	1.194	0.0000
2026/07/28	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R202	05/11/2026		Bond Future	307.6216	307.6216	307.9033	307.9033	0.092	0.0000
2026/07/28	R202	05/11/2026	280.46 Call	Bond Future	27161.5900	27.1616	27443.3100	27.4433	1.037	0.0000
2026/07/28	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R202	04/02/2027		Bond Future	307.9798	307.9798	308.2667	308.2667	0.093	0.0000
2026/07/28	R202	04/02/2027	294.73 Call	Bond Future	13249.7600	13.2498	13536.7400	13.5367	2.166	0.0000
2026/07/28	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R202	06/05/2027		Bond Future	314.0827	314.0827	314.3752	314.3752	0.093	0.0000
2026/07/28	R202	06/05/2027	306.99 Call	Bond Future	7092.7200	7.0927	7385.2300	7.3852	4.124	0.0000
2026/07/28	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R202	05/08/2027		Bond Future	314.4465	314.4465	314.7472	314.7472	0.096	0.0000
2026/07/28	R202	05/08/2027	312.97 Call	Bond Future	1476.4800	1.4765	1777.1700	1.7772	20.365	0.0000
2026/07/28	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R209	06/08/2026		Bond Future	8.7223	86.3835	8.6464	86.8220	0.870	0.0000
2026/07/28	R209	06/08/2026	11.39 Call	Bond Future	13716.9800	13.7170	14155.5000	14.1555	3.197	0.0000
2026/07/28	R209	06/08/2026	11.39 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	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/28	R209	05/11/2026		Bond Future	8.7691	84.8005	8.6904	85.2469	0.898	0.0000	0.0000
2026/07/28	R209	05/11/2026	10.32 Call	Bond Future	8390.4500	8.3905	8805.8300	8.8058	4.951	0.0000	0.0000
2026/07/28	R209	05/11/2026	10.32 Put	Bond Future	177.0100	0.1770	145.9800	0.1460	17.530	0.0000	0.0000
2026/07/28	R209	04/02/2027		Bond Future	8.8074	86.4267	8.7257	86.8814	0.927	0.0000	0.0000
2026/07/28	R209	04/02/2027	9.28 Call	Bond Future	3908.3500	3.9084	4216.9700	4.2170	7.896	0.0000	0.0000
2026/07/28	R209	04/02/2027	9.28 Put	Bond Future	1336.6900	1.3367	1190.6100	1.1906	10.928	0.0000	0.0000
2026/07/28	R209	04/02/2027	8.96 Call	Bond Future	2755.7000	2.7557	3016.3800	3.0164	9.460	0.0000	0.0000
2026/07/28	R209	04/02/2027	8.96 Put	Bond Future	1914.2500	1.9143	1720.2300	1.7202	10.136	0.0000	0.0000
2026/07/28	R209	04/02/2027	8.03 Put	Bond Future	5237.5300	5.2375	4891.2600	4.8913	6.611	0.0000	0.0000
2026/07/28	R209	04/02/2027	8.03 Call	Bond Future	780.4700	0.7805	888.9000	0.8889	13.893	0.0000	0.0000
2026/07/28	R209	06/05/2027	9.32 Call	Bond Future	4275.7800	4.2758	4581.3600	4.5814	7.147	0.0000	0.0000
2026/07/28	R209	06/05/2027	9.32 Put	Bond Future	1715.3100	1.7153	1557.4100	1.5574	9.205	0.0000	0.0000
2026/07/28	R209	06/05/2027	8.25 Put	Bond Future	4693.0900	4.6931	4383.7000	4.3837	6.592	0.0000	0.0000
2026/07/28	R209	06/05/2027	8.25 Call	Bond Future	1396.2600	1.3963	1550.3500	1.5504	11.036	0.0000	0.0000
2026/07/28	R209	06/05/2027		Bond Future	8.8408	84.9673	8.7560	85.4307	0.959	0.0000	0.0000
2026/07/28	R209	06/05/2027	8.41 Call	Bond Future	1663.9200	1.6639	1839.9800	1.8400	10.581	0.0000	0.0000
2026/07/28	R209	06/05/2027	8.41 Put	Bond Future	4052.0700	4.0521	3764.6500	3.7647	7.093	0.0000	0.0000
2026/07/28	R209	05/08/2027		Bond Future	8.8849	86.5991	8.7967	87.0717	0.993	0.0000	0.0000
2026/07/28	R209	05/08/2027	8.87 Call	Bond Future	2942.8800	2.9429	3187.2500	3.1873	8.304	0.0000	0.0000
2026/07/28	R209	05/08/2027	8.87 Put	Bond Future	3022.3800	3.0224	2794.1600	2.7942	7.551	0.0000	0.0000
2026/07/28	R210	06/08/2026		Bond Future	270.2704	270.2704	270.3831	270.3831	0.042	0.0000	0.0000
2026/07/28	R210	06/08/2026	259.84 Call	Bond Future	10430.4000	10.4304	10543.0900	10.5431	1.080	0.0000	0.0000
2026/07/28	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	R210	05/11/2026		Bond Future	271.6469	271.6469	271.7612	271.7612	0.042	0.0000	0.0000
2026/07/28	R210	05/11/2026	253.33 Call	Bond Future	18316.9400	18.3169	18431.1800	18.4312	0.624	0.0000	0.0000
2026/07/28	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	R210	04/02/2027		Bond Future	276.9199	276.9199	277.0357	277.0357	0.042	0.0000	0.0000
2026/07/28	R210	04/02/2027	266.03 Call	Bond Future	10889.8900	10.8899	11005.7300	11.0057	1.064	0.0000	0.0000
2026/07/28	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	R210	06/05/2027		Bond Future	278.7324	278.7324	278.8521	278.8521	0.043	0.0000	0.0000
2026/07/28	R210	06/05/2027	271.13 Call	Bond Future	7602.4100	7.6024	7722.0500	7.7221	1.574	0.0000	0.0000
2026/07/28	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	R210	05/08/2027		Bond Future	284.1518	284.1518	284.2743	284.2743	0.043	0.0000	0.0000
2026/07/28	R210	05/08/2027	276.01 Call	Bond Future	8141.7600	8.1418	8264.3200	8.2643	1.505	0.0000	0.0000
2026/07/28	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	R213	06/08/2026		Bond Future	8.1323	98.8953	8.0561	99.1736	0.937	0.0000	0.0000
2026/07/28	R213	06/08/2026	9.69 Call	Bond Future	5479.1500	5.4792	5757.4400	5.7574	5.079	0.0000	0.0000
2026/07/28	R213	06/08/2026	9.69 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
2026/07/28	R213	05/11/2026		Bond Future	8.1819	97.1402	8.1006	97.4234	0.994	0.0000
2026/07/28	R213	05/11/2026	8.75 Call	Bond Future	2376.1600	2.3762	2590.2700	2.5903	9.011	0.0000
2026/07/28	R213	05/11/2026	8.75 Put	Bond Future	425.2900	0.4253	356.2600	0.3563	16.231	0.0000
2026/07/28	R213	04/02/2027		Bond Future	8.2168	99.0027	8.1297	99.2911	1.060	0.0000
2026/07/28	R213	04/02/2027	8.14 Call	Bond Future	1160.7000	1.1607	1299.4600	1.2995	11.955	0.0000
2026/07/28	R213	04/02/2027	8.14 Put	Bond Future	1414.8500	1.4149	1265.2800	1.2653	10.571	0.0000
2026/07/28	R213	06/05/2027	9.25 Call	Bond Future	3709.7700	3.7098	3937.3400	3.9373	6.134	0.0000
2026/07/28	R213	06/05/2027	9.25 Put	Bond Future	592.1900	0.5922	525.8900	0.5259	11.196	0.0000
2026/07/28	R213	06/05/2027	8.13 Put	Bond Future	1634.7100	1.6347	1481.5600	1.4816	9.369	0.0000
2026/07/28	R213	06/05/2027	8.13 Call	Bond Future	1304.8500	1.3049	1445.5700	1.4456	10.784	0.0000
2026/07/28	R213	06/05/2027		Bond Future	8.2350	97.3881	8.1414	97.6820	1.137	0.0000
2026/07/28	R213	06/05/2027	7.56 Call	Bond Future	654.4900	0.6545	741.1600	0.7412	13.242	0.0000
2026/07/28	R213	06/05/2027	7.56 Put	Bond Future	2798.6000	2.7986	2591.4000	2.5914	7.404	0.0000
2026/07/28	R213	05/08/2027		Bond Future	8.2736	99.2590	8.1723	99.5587	1.224	0.0000
2026/07/28	R213	05/08/2027	8.27 Call	Bond Future	1577.6600	1.5777	1731.9700	1.7320	9.781	0.0000
2026/07/28	R213	05/08/2027	8.27 Put	Bond Future	1588.1500	1.5882	1442.7400	1.4427	9.156	0.0000
2026/07/28	R213	05/08/2027	8.58 Call	Bond Future	2124.5100	2.1245	2304.9400	2.3049	8.493	0.0000
2026/07/28	R213	05/08/2027	8.58 Put	Bond Future	1224.1900	1.2242	1104.9000	1.1049	9.744	0.0000
2026/07/28	R213	05/08/2027	7.95 Put	Bond Future	2098.3000	2.0983	1924.2200	1.9242	8.296	0.0000
2026/07/28	R213	05/08/2027	7.95 Call	Bond Future	1136.4300	1.1364	1262.0700	1.2621	11.056	0.0000
2026/07/28	R214	06/08/2026		Bond Future	9.2328	81.2677	9.1519	81.8112	0.877	0.0000
2026/07/28	R214	06/08/2026	11.97 Call	Bond Future	15641.9100	15.6419	16185.3400	16.1853	3.474	0.0000
2026/07/28	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R214	05/11/2026		Bond Future	9.2858	79.4463	9.2025	79.9994	0.898	0.0000
2026/07/28	R214	05/11/2026	10.97 Call	Bond Future	10300.7200	10.3007	10817.5900	10.8176	5.018	0.0000
2026/07/28	R214	05/11/2026	10.97 Put	Bond Future	205.5200	0.2055	169.2900	0.1693	17.628	0.0000
2026/07/28	R214	04/02/2027		Bond Future	9.3333	80.9696	9.2473	81.5331	0.921	0.0000
2026/07/28	R214	04/02/2027	9.90 Call	Bond Future	5085.9500	5.0860	5481.8400	5.4818	7.784	0.0000
2026/07/28	R214	04/02/2027	9.90 Put	Bond Future	1507.8500	1.5079	1340.2300	1.3402	11.116	0.0000
2026/07/28	R214	06/05/2027		Bond Future	9.3734	79.2556	9.2848	79.8301	0.945	0.0000
2026/07/28	R214	06/05/2027	8.88 Call	Bond Future	1957.0300	1.9570	2170.0200	2.1700	10.883	0.0000
2026/07/28	R214	06/05/2027	8.88 Put	Bond Future	5232.0400	5.2320	4870.5700	4.8706	6.909	0.0000
2026/07/28	R214	05/08/2027		Bond Future	9.4224	80.7780	9.3310	81.3636	0.970	0.0000
2026/07/28	R214	05/08/2027	9.32 Call	Bond Future	3379.7800	3.3798	3671.8400	3.6718	8.641	0.0000
2026/07/28	R214	05/08/2027	9.32 Put	Bond Future	4036.2600	4.0363	3742.7100	3.7427	7.273	0.0000
2026/07/28	R248	06/08/2026	9.00 Call	Bond Future	180.9100	0.1809	294.7100	0.2947	62.904	0.0000
2026/07/28	R248	06/08/2026	9.00 Put	Bond Future	2609.4200	2.6094	1953.3400	1.9533	25.143	0.0000
2026/07/28	R248	06/08/2026	10.00 Call	Bond Future	6192.9500	6.1930	6956.9800	6.9570	12.337	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
2026/07/28	R248	06/08/2026	10.00 Put	Bond Future	7.7500	0.0078	1.9000	0.0019	75.484	0.0000
2026/07/28	R248	06/08/2026		Bond Future	9.2673	99.1246	9.1814	99.8945	0.927	0.0000
2026/07/28	R248	06/08/2026	12.37 Call	Bond Future	22275.3700	22.2754	23045.2500	23.0453	3.456	0.0000
2026/07/28	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R248	06/08/2026	9.20 Call	Bond Future	664.0000	0.6640	976.2400	0.9762	47.024	0.0000
2026/07/28	R248	06/08/2026	9.20 Put	Bond Future	1266.1400	1.2661	808.5000	0.8085	36.145	0.0000
2026/07/28	R248	05/11/2026		Bond Future	9.3165	96.4862	9.2281	97.2699	0.948	0.0000
2026/07/28	R248	05/11/2026	11.31 Call	Bond Future	15452.5800	15.4526	16200.0500	16.2001	4.837	0.0000
2026/07/28	R248	05/11/2026	11.31 Put	Bond Future	191.2000	0.1912	154.9700	0.1550	18.949	0.0000
2026/07/28	R248	04/02/2027		Bond Future	9.3603	98.3362	9.2694	99.1346	0.971	0.0000
2026/07/28	R248	04/02/2027	10.11 Call	Bond Future	7839.3500	7.8394	8438.4600	8.4385	7.642	0.0000
2026/07/28	R248	04/02/2027	10.11 Put	Bond Future	1643.4000	1.6434	1444.0800	1.4441	12.129	0.0000
2026/07/28	R248	06/05/2027		Bond Future	9.3972	95.8201	9.3037	96.6341	0.995	0.0000
2026/07/28	R248	06/05/2027	9.05 Call	Bond Future	3017.7500	3.0178	3357.1200	3.3571	11.246	0.0000
2026/07/28	R248	06/05/2027	9.05 Put	Bond Future	6097.3800	6.0974	5622.7300	5.6227	7.784	0.0000
2026/07/28	R248	05/08/2027		Bond Future	9.4421	97.6605	9.3458	98.4903	1.020	0.0000
2026/07/28	R248	05/08/2027	9.37 Call	Bond Future	4628.9300	4.6289	5052.6400	5.0526	9.154	0.0000
2026/07/28	R248	05/08/2027	9.37 Put	Bond Future	5248.7700	5.2488	4842.6600	4.8427	7.737	0.0000
2026/07/28	R2R9	06/08/2026		Bond Future	9.1037	109.3148	9.0277	109.9038	0.835	0.0000
2026/07/28	R2R9	06/08/2026	101.74 Call	Bond Future	96195.3300	96.1953	96784.2500	96.7843	0.612	0.0000
2026/07/28	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R2R9	05/11/2026		Bond Future	9.1606	106.3207	9.0819	106.9200	0.859	0.0000
2026/07/28	R2R9	05/11/2026	98.56 Call	Bond Future	95350.6400	95.3506	95949.9800	95.9500	0.629	0.0000
2026/07/28	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/28	R2R9	04/02/2027		Bond Future	9.2099	108.3596	9.1284	108.9702	0.885	0.0000
2026/07/28	R2R9	04/02/2027	9.89 Call	Bond Future	6376.0600	6.3761	6823.2400	6.8232	7.013	0.0000
2026/07/28	R2R9	04/02/2027	9.89 Put	Bond Future	1468.9700	1.4690	1305.5800	1.3056	11.123	0.0000
2026/07/28	R2R9	06/05/2027		Bond Future	9.2549	105.5015	9.1704	106.1239	0.913	0.0000
2026/07/28	R2R9	06/05/2027	8.83 Call	Bond Future	2346.2800	2.3463	2586.4200	2.5864	10.235	0.0000
2026/07/28	R2R9	06/05/2027	8.83 Put	Bond Future	5530.2300	5.5302	5147.9800	5.1480	6.912	0.0000
2026/07/28	R2R9	06/05/2027	9.64 Call	Bond Future	5354.7900	5.3548	5749.0800	5.7491	7.363	0.0000
2026/07/28	R2R9	06/05/2027	9.64 Put	Bond Future	2581.1200	2.5811	2353.0200	2.3530	8.837	0.0000
2026/07/28	R2R9	06/05/2027	8.94 Put	Bond Future	4981.0400	4.9810	4619.8500	4.6199	7.251	0.0000
2026/07/28	R2R9	06/05/2027	8.94 Call	Bond Future	2634.1300	2.6341	2895.3300	2.8953	9.916	0.0000
2026/07/28	R2R9	05/08/2027	9.68 Call	Bond Future	5675.5900	5.6756	6068.4900	6.0685	6.923	0.0000
2026/07/28	R2R9	05/08/2027	9.68 Put	Bond Future	3057.5500	3.0576	2815.8600	2.8159	7.905	0.0000
2026/07/28	R2R9	05/08/2027	8.90 Put	Bond Future	5841.2200	5.8412	5465.5300	5.4655	6.432	0.0000
2026/07/28	R2R9	05/08/2027	8.90 Call	Bond Future	2823.2700	2.8233	3082.1700	3.0822	9.170	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	
2026/07/28	R2R9	05/08/2027	9.53 Call	Bond Future	5012.1200	5.0121	5381.2700	7.365	0.0000	0.0000	
2026/07/28	R2R9	05/08/2027	9.53 Put	Bond Future	3445.4000	3.4454	3179.9600	7.704	0.0000	0.0000	
2026/07/28	R2R9	05/08/2027	8.82 Put	Bond Future	6244.9500	6.2450	5855.7000	6.233	0.0000	0.0000	
2026/07/28	R2R9	05/08/2027	8.82 Call	Bond Future	2624.6400	2.6246	2869.9800	9.348	0.0000	0.0000	
2026/07/28	R2R9	05/08/2027		Bond Future	9.3104	107.5272	9.2227	108.1618	0.941	0.0000	0.0000
2026/07/28	R2R9	05/08/2027	9.26 Call	Bond Future	3941.4800	3.9415	4264.2400	4.2642	8.189	0.0000	0.0000
2026/07/28	R2R9	05/08/2027	9.26 Put	Bond Future	4305.6500	4.3057	3993.8200	7.242	0.0000	0.0000	
2026/07/28	R4R2	06/08/2026		Bond Future	9.2837	110.5532	9.2027	111.2516	0.873	0.0000	0.0000
2026/07/28	R4R2	06/08/2026	102.06 Call	Bond Future	97135.8900	97.1359	97834.3300	97.8343	0.719	0.0000	0.0000
2026/07/28	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/28	R4R2	05/11/2026		Bond Future	9.3408	107.4555	9.2571	108.1664	0.896	0.0000	0.0000
2026/07/28	R4R2	05/11/2026	98.76 Call	Bond Future	96232.9100	96.2329	96943.7900	96.9438	0.739	0.0000	0.0000
2026/07/28	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/28	R4R2	04/02/2027		Bond Future	9.3910	109.5162	9.3046	110.2404	0.920	0.0000	0.0000
2026/07/28	R4R2	04/02/2027	10.13 Call	Bond Future	7514.5800	7.5146	8053.6500	8.0537	7.174	0.0000	0.0000
2026/07/28	R4R2	04/02/2027	10.13 Put	Bond Future	1606.7700	1.6068	1421.6000	1.4216	11.524	0.0000	0.0000
2026/07/28	R4R2	06/05/2027		Bond Future	9.4373	106.5547	9.3480	107.2930	0.946	0.0000	0.0000
2026/07/28	R4R2	06/05/2027	9.00 Call	Bond Future	2660.5600	2.6606	2946.2800	2.9463	10.739	0.0000	0.0000
2026/07/28	R4R2	06/05/2027	9.00 Put	Bond Future	6350.2200	6.3502	5897.6200	5.8976	7.127	0.0000	0.0000
2026/07/28	R4R2	05/08/2027		Bond Future	9.4930	108.6004	9.4006	109.3532	0.973	0.0000	0.0000
2026/07/28	R4R2	05/08/2027	9.44 Call	Bond Future	4503.0700	4.5031	4888.0400	4.8880	8.549	0.0000	0.0000
2026/07/28	R4R2	05/08/2027	9.44 Put	Bond Future	4934.0500	4.9341	4566.2900	4.5663	7.454	0.0000	0.0000
2026/07/28	RR87	06/08/2026		Bond Future	7.2412	100.8783	7.1765	100.9011	0.893	0.0000	0.0000
2026/07/28	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/07/28	RR87	06/08/2026	6.53 Put	Bond Future	251.5800	0.2516	228.7700	0.2288	9.067	0.0000	0.0000
2026/07/28	RR87	05/11/2026		Bond Future	6.8538	102.7093	6.6526	102.7323	2.935	0.0000	0.0000
2026/07/28	RR87	05/11/2026	5.27 Call	Bond Future	0.0586	0.0001	0.1702	0.0002	190.297	0.0000	0.0000
2026/07/28	RR87	05/11/2026	5.27 Put	Bond Future	181.7086	0.1817	158.7802	0.1588	12.618	0.0000	0.0000
2026/07/28	RR88	06/08/2026		Bond Future	7.5057	104.4857	7.3925	104.6214	1.509	0.0000	0.0000
2026/07/28	RR88	06/08/2026	6.79 Call	Bond Future	0.0002	0.0000	0.0017	0.0000	850.000	0.0000	0.0000
2026/07/28	RR88	06/08/2026	6.79 Put	Bond Future	861.0502	0.8611	725.4017	0.7254	15.754	0.0000	0.0000
2026/07/28	RR88	05/11/2026		Bond Future	7.5188	105.7497	7.3790	105.8955	1.860	0.0000	0.0000
2026/07/28	RR88	05/11/2026	6.71 Call	Bond Future	16.7432	0.0167	28.8888	0.0289	72.541	0.0000	0.0000
2026/07/28	RR88	05/11/2026	6.71 Put	Bond Future	864.0532	0.8641	730.3488	0.7303	15.474	0.0000	0.0000
2026/07/28	RR88	04/02/2027		Bond Future	7.4443	103.9314	7.2623	104.0844	2.445	0.0000	0.0000
2026/07/28	RR88	04/02/2027	7.78 Call	Bond Future	475.1556	0.4752	577.8852	0.5779	21.620	0.0000	0.0000
2026/07/28	RR88	04/02/2027	7.78 Put	Bond Future	193.8856	0.1939	143.5952	0.1436	25.938	0.0000	0.0000

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2026/07/28	RR88	06/05/2027		Bond Future	7.2451	105.9677	6.9862	106.1236	3.573	0.0000	0.0000
2026/07/28	RR88	06/05/2027	7.89 Call	Bond Future	517.3686	0.5174	633.0085	0.6330	22.352	0.0000	0.0000
2026/07/28	RR88	06/05/2027	7.89 Put	Bond Future	130.8586	0.1309	90.5985	0.0906	30.766	0.0000	0.0000
2026/07/28	RR88	05/08/2027		Bond Future	6.8765	102.6961	6.4381	102.8552	6.375	0.0000	0.0000
2026/07/28	RR88	05/08/2027	8.07 Call	Bond Future	487.4479	0.4874	621.0903	0.6211	27.417	0.0000	0.0000
2026/07/28	RR88	05/08/2027	8.07 Put	Bond Future	56.7479	0.0567	31.2803	0.0313	44.879	0.0000	0.0000
2026/07/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/28	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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