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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2026 TO 29/07/2026

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
2026/07/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	2029	06/08/2026		Bond Future	152.2595	152.2595	152.2942	0.023	0.0000	0.0000
2026/07/29	2029	06/08/2026	144.10 Call	Bond Future	8159.5200	8.1595	8194.1500	0.424	0.0000	0.0000
2026/07/29	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2029	05/11/2026		Bond Future	153.5509	153.5509	153.5853	0.022	0.0000	0.0000
2026/07/29	2029	05/11/2026	147.56 Call	Bond Future	5990.8500	5.9909	6025.2700	0.575	0.0000	0.0000
2026/07/29	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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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	
2026/07/29	2029	04/02/2027			Bond Future	156.5310	156.5310	156.5650	156.5650	0.022	0.0000	0.0000
2026/07/29	2029	04/02/2027	149.72 Call		Bond Future	6810.9500	6.8110	6844.9600	6.8450	0.499	0.0000	0.0000
2026/07/29	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2029	06/05/2027			Bond Future	158.0905	158.0905	158.1248	158.1248	0.022	0.0000	0.0000
2026/07/29	2029	06/05/2027	153.32 Call		Bond Future	4770.5400	4.7705	4804.8200	4.8048	0.719	0.0000	0.0000
2026/07/29	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2029	05/08/2027			Bond Future	161.1649	161.1649	161.2008	161.2008	0.022	0.0000	0.0000
2026/07/29	2029	05/08/2027	156.72 Call		Bond Future	4444.8900	4.4449	4480.8000	4.4808	0.808	0.0000	0.0000
2026/07/29	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2030	06/08/2026	7.21 Put		Bond Future	2015.6500	2.0157	2372.1600	2.3722	17.687	0.0000	0.0000
2026/07/29	2030	06/08/2026	7.21 Call		Bond Future	0.1900	0.0002	0.0100	0.0000	94.737	0.0000	0.0000
2026/07/29	2030	06/08/2026	7.71 Put		Bond Future	573.7400	0.5737	873.3600	0.8734	52.222	0.0000	0.0000
2026/07/29	2030	06/08/2026	7.71 Call		Bond Future	76.7600	0.0768	19.6900	0.0197	74.349	0.0000	0.0000
2026/07/29	2030	06/08/2026	8.06 Call		Bond Future	624.0800	0.6241	355.6800	0.3557	43.007	0.0000	0.0000
2026/07/29	2030	06/08/2026	8.06 Put		Bond Future	74.6000	0.0746	162.8900	0.1629	118.351	0.0000	0.0000
2026/07/29	2030	06/08/2026			Bond Future	7.8757	100.6272	7.9952	100.2705	1.518	0.0000	0.0000
2026/07/29	2030	06/08/2026	9.22 Call		Bond Future	3923.4500	3.9235	3566.7600	3.5668	9.091	0.0000	0.0000
2026/07/29	2030	06/08/2026	9.22 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2030	05/11/2026			Bond Future	7.9088	102.4534	8.0388	102.0896	1.644	0.0000	0.0000
2026/07/29	2030	05/11/2026	8.39 Call		Bond Future	1702.3000	1.7023	1442.0600	1.4421	15.288	0.0000	0.0000
2026/07/29	2030	05/11/2026	8.39 Put		Bond Future	364.3100	0.3643	467.8200	0.4678	28.413	0.0000	0.0000
2026/07/29	2030	04/02/2027			Bond Future	7.9177	100.4097	8.0604	100.0382	1.802	0.0000	0.0000
2026/07/29	2030	04/02/2027	7.82 Call		Bond Future	848.2000	0.8482	684.9600	0.6850	19.245	0.0000	0.0000
2026/07/29	2030	04/02/2027	7.82 Put		Bond Future	1103.4700	1.1035	1311.7000	1.3117	18.870	0.0000	0.0000
2026/07/29	2030	06/05/2027			Bond Future	7.9227	102.3769	8.0802	101.9978	1.988	0.0000	0.0000
2026/07/29	2030	06/05/2027	7.27 Call		Bond Future	494.0700	0.4941	391.6500	0.3917	20.730	0.0000	0.0000
2026/07/29	2030	06/05/2027	7.27 Put		Bond Future	2084.3400	2.0843	2360.9700	2.3610	13.272	0.0000	0.0000
2026/07/29	2030	05/08/2027			Bond Future	7.9547	100.3347	8.1300	99.9489	2.205	0.0000	0.0000
2026/07/29	2030	05/08/2027	8.11 Call		Bond Future	1344.2100	1.3442	1139.7000	1.1397	15.214	0.0000	0.0000
2026/07/29	2030	05/08/2027	8.11 Put		Bond Future	1002.4300	1.0024	1183.6900	1.1837	18.082	0.0000	0.0000
2026/07/29	2031	06/08/2026			Bond Future	117.6474	117.6474	117.4190	117.4190	0.194	0.0000	0.0000
2026/07/29	2031	06/08/2026	113.81 Call		Bond Future	3837.3600	3.8374	3608.9900	3.6090	5.951	0.0000	0.0000
2026/07/29	2031	06/08/2026	113.81 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2031	05/11/2026			Bond Future	119.8113	119.8113	119.5781	119.5781	0.195	0.0000	0.0000
2026/07/29	2031	05/11/2026	111.49 Call		Bond Future	8321.3100	8.3213	8088.1100	8.0881	2.802	0.0000	0.0000
2026/07/29	2031	05/11/2026	111.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2031	04/02/2027			Bond Future	119.6248	119.6248	119.3863	119.3863	0.199	0.0000	0.0000
2026/07/29	2031	04/02/2027	116.18 Call		Bond Future	3483.8300	3.4838	3256.9200	3.2569	6.513	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
2026/07/29	2031	04/02/2027	116.18 Put	Bond Future	39.0000	0.0390	50.5900	0.0506	29.718	0.0000	0.0000
2026/07/29	2031	06/05/2027		Bond Future	121.9954	121.9954	121.7519	121.7519	0.200	0.0000	0.0000
2026/07/29	2031	06/05/2027	116.87 Call	Bond Future	5133.7900	5.1338	4893.0800	4.8931	4.689	0.0000	0.0000
2026/07/29	2031	06/05/2027	116.87 Put	Bond Future	8.3700	0.0084	11.2200	0.0112	34.050	0.0000	0.0000
2026/07/29	2031	05/08/2027		Bond Future	121.7969	121.7969	121.5495	121.5495	0.203	0.0000	0.0000
2026/07/29	2031	05/08/2027	121.41 Call	Bond Future	1118.6200	1.1186	981.4700	0.9815	12.261	0.0000	0.0000
2026/07/29	2031	05/08/2027	121.41 Put	Bond Future	731.7400	0.7317	841.9600	0.8420	15.063	0.0000	0.0000
2026/07/29	2032	06/08/2026		Bond Future	8.2218	103.1295	8.3407	102.6027	1.447	0.0000	0.0000
2026/07/29	2032	06/08/2026	10.12 Call	Bond Future	8012.1200	8.0121	7485.2600	7.4853	6.576	0.0000	0.0000
2026/07/29	2032	06/08/2026	10.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2032	05/11/2026		Bond Future	8.2670	100.8421	8.3929	100.3051	1.524	0.0000	0.0000
2026/07/29	2032	05/11/2026	9.16 Call	Bond Future	4035.4600	4.0355	3584.6000	3.5846	11.172	0.0000	0.0000
2026/07/29	2032	05/11/2026	9.16 Put	Bond Future	303.8800	0.3039	390.0900	0.3901	28.370	0.0000	0.0000
2026/07/29	2032	04/02/2027	8.08 Put	Bond Future	2119.7700	2.1198	2447.9000	2.4479	15.480	0.0000	0.0000
2026/07/29	2032	04/02/2027	8.08 Call	Bond Future	1216.6500	1.2167	996.6800	0.9967	18.080	0.0000	0.0000
2026/07/29	2032	04/02/2027	7.58 Put	Bond Future	3620.6100	3.6206	4040.4600	4.0405	11.596	0.0000	0.0000
2026/07/29	2032	04/02/2027	7.58 Call	Bond Future	612.1400	0.6121	483.8900	0.4839	20.951	0.0000	0.0000
2026/07/29	2032	04/02/2027	8.36 Call	Bond Future	1760.7300	1.7607	1479.2200	1.4792	15.988	0.0000	0.0000
2026/07/29	2032	04/02/2027	8.36 Put	Bond Future	1508.0100	1.5080	1774.6000	1.7746	17.678	0.0000	0.0000
2026/07/29	2032	04/02/2027		Bond Future	8.2984	102.7757	8.4322	102.2276	1.612	0.0000	0.0000
2026/07/29	2032	04/02/2027	8.48 Call	Bond Future	2044.1200	2.0441	1736.6000	1.7366	15.044	0.0000	0.0000
2026/07/29	2032	04/02/2027	8.48 Put	Bond Future	1301.0500	1.3011	1541.6300	1.5416	18.491	0.0000	0.0000
2026/07/29	2032	06/05/2027		Bond Future	8.3214	100.6276	8.4636	100.0685	1.709	0.0000	0.0000
2026/07/29	2032	06/05/2027	7.80 Call	Bond Future	1038.0000	1.0380	857.2200	0.8572	17.416	0.0000	0.0000
2026/07/29	2032	06/05/2027	7.80 Put	Bond Future	3121.0600	3.1211	3499.4400	3.4994	12.123	0.0000	0.0000
2026/07/29	2032	06/05/2027	7.58 Put	Bond Future	3809.6400	3.8096	4219.1800	4.2192	10.750	0.0000	0.0000
2026/07/29	2032	06/05/2027	7.58 Call	Bond Future	831.6100	0.8316	681.9900	0.6820	17.992	0.0000	0.0000
2026/07/29	2032	06/05/2027	8.08 Put	Bond Future	2392.0000	2.3920	2721.5500	2.7216	13.777	0.0000	0.0000
2026/07/29	2032	06/05/2027	8.08 Call	Bond Future	1434.1800	1.4342	1204.5700	1.2046	16.010	0.0000	0.0000
2026/07/29	2032	06/05/2027	8.47 Call	Bond Future	2187.9200	2.1879	1885.4000	1.8854	13.827	0.0000	0.0000
2026/07/29	2032	06/05/2027	8.47 Put	Bond Future	1603.8100	1.6038	1860.4500	1.8605	16.002	0.0000	0.0000
2026/07/29	2032	06/05/2027	7.94 Put	Bond Future	2743.2800	2.7433	3097.8000	3.0978	12.923	0.0000	0.0000
2026/07/29	2032	06/05/2027	7.94 Call	Bond Future	1224.7600	1.2248	1020.1200	1.0201	16.709	0.0000	0.0000
2026/07/29	2032	06/05/2027	8.44 Put	Bond Future	1654.2800	1.6543	1916.4700	1.9165	15.849	0.0000	0.0000
2026/07/29	2032	06/05/2027	8.44 Call	Bond Future	2120.8200	2.1208	1823.8500	1.8239	14.003	0.0000	0.0000
2026/07/29	2032	06/05/2027	8.93 Call	Bond Future	3388.6000	3.3886	3009.7600	3.0098	11.180	0.0000	0.0000
2026/07/29	2032	06/05/2027	8.93 Put	Bond Future	1022.9600	1.0230	1203.2800	1.2033	17.627	0.0000	0.0000
2026/07/29	2032	05/08/2027	7.94 Put	Bond Future	2959.4000	2.9594	3317.6600	3.3177	12.106	0.0000	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
2026/07/29	2032	05/08/2027	7.94 Call	Bond Future	1354.5100	1.3545	1143.4400	1.1434	15.583	0.0000
2026/07/29	2032	05/08/2027	8.44 Put	Bond Future	1885.6200	1.8856	2161.4300	2.1614	14.627	0.0000
2026/07/29	2032	05/08/2027	8.44 Call	Bond Future	2181.6300	2.1816	1888.1100	1.8881	13.454	0.0000
2026/07/29	2032	05/08/2027	9.08 Call	Bond Future	3751.2100	3.7512	3361.6500	3.3617	10.385	0.0000
2026/07/29	2032	05/08/2027	9.08 Put	Bond Future	1085.6600	1.0857	1265.4300	1.2654	16.559	0.0000
2026/07/29	2032	05/08/2027		Bond Future	8.3614	102.5602	8.5129	101.9909	1.812	0.0000
2026/07/29	2032	05/08/2027	8.42 Call	Bond Future	2141.2000	2.1412	1851.0500	1.8511	13.551	0.0000
2026/07/29	2032	05/08/2027	8.42 Put	Bond Future	1920.3800	1.9204	2199.5600	2.1996	14.538	0.0000
2026/07/29	2033	06/08/2026		Bond Future	148.0091	148.0091	147.7319	147.7319	0.187	0.0000
2026/07/29	2033	06/08/2026	134.25 Call	Bond Future	13759.0700	13.7591	13481.9400	13.4819	2.014	0.0000
2026/07/29	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2033	05/11/2026		Bond Future	149.1249	149.1249	148.8419	148.8419	0.190	0.0000
2026/07/29	2033	05/11/2026	137.26 Call	Bond Future	11864.9300	11.8649	11581.9400	11.5819	2.385	0.0000
2026/07/29	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2033	04/02/2027		Bond Future	152.0191	152.0191	151.7295	151.7295	0.190	0.0000
2026/07/29	2033	04/02/2027	142.71 Call	Bond Future	9309.0900	9.3091	9019.5100	9.0195	3.111	0.0000
2026/07/29	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2033	06/05/2027		Bond Future	153.3830	153.3830	153.0872	153.0872	0.193	0.0000
2026/07/29	2033	06/05/2027	151.21 Call	Bond Future	2172.9600	2.1730	1877.2300	1.8772	13.610	0.0000
2026/07/29	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2033	05/08/2027		Bond Future	156.3659	156.3659	156.0653	156.0653	0.192	0.0000
2026/07/29	2033	05/08/2027	153.15 Call	Bond Future	3215.9100	3.2159	2915.3400	2.9153	9.346	0.0000
2026/07/29	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2037	06/08/2026	11.30 Call	Bond Future	14935.9100	14.9359	14116.1000	14.1161	5.489	0.0000
2026/07/29	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2037	06/08/2026	10.70 Call	Bond Future	11653.2100	11.6532	10833.4000	10.8334	7.035	0.0000
2026/07/29	2037	06/08/2026	10.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2037	06/08/2026	10.02 Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000
2026/07/29	2037	06/08/2026	10.02 Call	Bond Future	7715.6400	7.7156	6895.8500	6.8959	10.625	0.0000
2026/07/29	2037	06/08/2026		Bond Future	8.7967	98.2684	8.9205	97.4485	1.407	0.0000
2026/07/29	2037	06/08/2026	11.71 Call	Bond Future	17081.4200	17.0814	16261.6100	16.2616	4.799	0.0000
2026/07/29	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2037	06/08/2026	9.30 Call	Bond Future	3295.7200	3.2957	2501.8200	2.5018	24.089	0.0000
2026/07/29	2037	06/08/2026	9.30 Put	Bond Future	18.3200	0.0183	44.2300	0.0442	141.430	0.0000
2026/07/29	2037	05/11/2026		Bond Future	8.8436	100.0518	8.9721	99.2166	1.452	0.0000
2026/07/29	2037	05/11/2026	10.62 Call	Bond Future	10885.3400	10.8853	10089.2300	10.0892	7.314	0.0000
2026/07/29	2037	05/11/2026	10.62 Put	Bond Future	131.1800	0.1312	170.2700	0.1703	29.799	0.0000
2026/07/29	2037	05/11/2026	10.83 Call	Bond Future	12014.4200	12.0144	11208.0600	11.2081	6.712	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
2026/07/29	2037	05/11/2026	10.83	Put	Bond Future		95.9600	0.0960	124.8000	0.1248	30.054	0.0000	0.0000
2026/07/29	2037	05/11/2026	10.23	Call	Bond Future		8772.3100	8.7723	8006.0400	8.0060	8.735	0.0000	0.0000
2026/07/29	2037	05/11/2026	10.23	Put	Bond Future		237.7400	0.2377	306.6700	0.3067	28.994	0.0000	0.0000
2026/07/29	2037	05/11/2026	9.46	Put	Bond Future		766.9400	0.7669	968.5400	0.9685	26.286	0.0000	0.0000
2026/07/29	2037	05/11/2026	9.46	Call	Bond Future		4690.3100	4.6903	4056.7100	4.0567	13.509	0.0000	0.0000
2026/07/29	2037	04/02/2027			Bond Future		8.8823	97.7116	9.0158	96.8596	1.503	0.0000	0.0000
2026/07/29	2037	04/02/2027	9.51	Call	Bond Future		5175.5300	5.1755	4568.6500	4.5687	11.726	0.0000	0.0000
2026/07/29	2037	04/02/2027	9.51	Put	Bond Future		1254.0500	1.2541	1499.2000	1.4992	19.549	0.0000	0.0000
2026/07/29	2037	04/02/2027	9.81	Call	Bond Future		6627.6000	6.6276	5959.0300	5.9590	10.088	0.0000	0.0000
2026/07/29	2037	04/02/2027	9.81	Put	Bond Future		905.8300	0.9058	1089.2900	1.0893	20.253	0.0000	0.0000
2026/07/29	2037	04/02/2027	9.31	Call	Bond Future		4270.7800	4.2708	3715.1900	3.7152	13.009	0.0000	0.0000
2026/07/29	2037	04/02/2027	9.31	Put	Bond Future		1575.7000	1.5757	1872.1400	1.8721	18.813	0.0000	0.0000
2026/07/29	2037	04/02/2027	8.44	Put	Bond Future		4354.2800	4.3543	4926.9600	4.9270	13.152	0.0000	0.0000
2026/07/29	2037	04/02/2027	8.44	Call	Bond Future		1459.4800	1.4595	1180.1300	1.1801	19.140	0.0000	0.0000
2026/07/29	2037	06/05/2027			Bond Future		8.9210	99.6260	9.0597	98.7570	1.555	0.0000	0.0000
2026/07/29	2037	06/05/2027	8.58	Call	Bond Future		2140.8400	2.1408	1802.7900	1.8028	15.791	0.0000	0.0000
2026/07/29	2037	06/05/2027	8.58	Put	Bond Future		4320.3700	4.3204	4851.3000	4.8513	12.289	0.0000	0.0000
2026/07/29	2037	05/08/2027			Bond Future		8.9719	97.2802	9.1162	96.3950	1.609	0.0000	0.0000
2026/07/29	2037	05/08/2027	9.05	Call	Bond Future		3695.3200	3.6953	3230.8900	3.2309	12.568	0.0000	0.0000
2026/07/29	2037	05/08/2027	9.05	Put	Bond Future		3214.9300	3.2149	3635.6600	3.6357	13.087	0.0000	0.0000
2026/07/29	2038	06/08/2026			Bond Future		161.2969	161.2969	161.3842	161.3842	0.054	0.0000	0.0000
2026/07/29	2038	06/08/2026	144.72	Call	Bond Future		16576.9400	16.5769	16664.1700	16.6642	0.526	0.0000	0.0000
2026/07/29	2038	06/08/2026	144.72	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2038	05/11/2026			Bond Future		164.2638	164.2638	164.3519	164.3519	0.054	0.0000	0.0000
2026/07/29	2038	05/11/2026	146.31	Call	Bond Future		17953.8000	17.9538	18041.9100	18.0419	0.491	0.0000	0.0000
2026/07/29	2038	05/11/2026	146.31	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2038	04/02/2027			Bond Future		165.1714	165.1714	165.2600	165.2600	0.054	0.0000	0.0000
2026/07/29	2038	04/02/2027	153.83	Call	Bond Future		11341.3600	11.3414	11429.9900	11.4300	0.781	0.0000	0.0000
2026/07/29	2038	04/02/2027	153.83	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2038	06/05/2027			Bond Future		168.4443	168.4443	168.5343	168.5343	0.053	0.0000	0.0000
2026/07/29	2038	06/05/2027	166.10	Call	Bond Future		2344.2800	2.3443	2434.3000	2.4343	3.840	0.0000	0.0000
2026/07/29	2038	06/05/2027	166.10	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2038	05/08/2027			Bond Future		169.3862	169.3862	169.4790	169.4790	0.055	0.0000	0.0000
2026/07/29	2038	05/08/2027	169.13	Call	Bond Future		256.2100	0.2562	349.0300	0.3490	36.228	0.0000	0.0000
2026/07/29	2038	05/08/2027	169.13	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2040	06/08/2026	9.20	Call	Bond Future		1134.6400	1.1346	565.5200	0.5655	50.159	0.0000	0.0000
2026/07/29	2040	06/08/2026	9.20	Put	Bond Future		468.7500	0.4688	873.2100	0.8732	86.285	0.0000	0.0000
2026/07/29	2040	06/08/2026			Bond Future		9.1122	99.4267	9.2408	98.4531	1.411	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	
2026/07/29	2040	06/08/2026	12.19 Call	Bond Future	19992.8600	19.9929	19019.2800	19.0193	4.870	0.0000	0.0000
2026/07/29	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2040	05/11/2026	8.85 Put	Bond Future	3820.7700	3.8208	4476.2400	4.4762	17.155	0.0000	0.0000
2026/07/29	2040	05/11/2026	8.85 Call	Bond Future	1425.8400	1.4258	1089.5200	1.0895	23.587	0.0000	0.0000
2026/07/29	2040	05/11/2026		Bond Future	9.1635	101.2311	9.2965	100.2394	1.451	0.0000	0.0000
2026/07/29	2040	05/11/2026	11.06 Call	Bond Future	13053.7200	13.0537	12105.7500	12.1058	7.262	0.0000	0.0000
2026/07/29	2040	05/11/2026	11.06 Put	Bond Future	148.1500	0.1482	191.9700	0.1920	29.578	0.0000	0.0000
2026/07/29	2040	05/11/2026	11.27 Call	Bond Future	14295.5500	14.2956	13337.0600	13.3371	6.705	0.0000	0.0000
2026/07/29	2040	05/11/2026	11.27 Put	Bond Future	112.4500	0.1125	145.7500	0.1458	29.613	0.0000	0.0000
2026/07/29	2040	05/11/2026	10.67 Call	Bond Future	10710.8400	10.7108	9792.9500	9.7930	8.570	0.0000	0.0000
2026/07/29	2040	05/11/2026	10.67 Put	Bond Future	253.1400	0.2531	327.0400	0.3270	29.193	0.0000	0.0000
2026/07/29	2040	05/11/2026	9.91 Put	Bond Future	759.9400	0.7599	965.4700	0.9655	27.046	0.0000	0.0000
2026/07/29	2040	05/11/2026	9.91 Call	Bond Future	6150.2700	6.1503	5364.0100	5.3640	12.784	0.0000	0.0000
2026/07/29	2040	04/02/2027		Bond Future	9.2079	98.6631	9.3456	97.6516	1.495	0.0000	0.0000
2026/07/29	2040	04/02/2027	9.93 Call	Bond Future	6509.4400	6.5094	5767.1400	5.7671	11.403	0.0000	0.0000
2026/07/29	2040	04/02/2027	9.93 Put	Bond Future	1362.7700	1.3628	1631.9500	1.6320	19.752	0.0000	0.0000
2026/07/29	2040	04/02/2027	10.17 Call	Bond Future	7837.2100	7.8372	7040.8500	7.0409	10.161	0.0000	0.0000
2026/07/29	2040	04/02/2027	10.17 Put	Bond Future	1064.2200	1.0642	1279.3400	1.2793	20.214	0.0000	0.0000
2026/07/29	2040	04/02/2027	9.67 Call	Bond Future	5148.0800	5.1481	4479.2200	4.4792	12.992	0.0000	0.0000
2026/07/29	2040	04/02/2027	9.67 Put	Bond Future	1809.8600	1.8099	2152.4800	2.1525	18.931	0.0000	0.0000
2026/07/29	2040	04/02/2027	8.78 Put	Bond Future	5027.8700	5.0279	5697.2500	5.6973	13.313	0.0000	0.0000
2026/07/29	2040	04/02/2027	8.78 Call	Bond Future	1787.7500	1.7878	1445.6500	1.4457	19.136	0.0000	0.0000
2026/07/29	2040	06/05/2027		Bond Future	9.2524	100.5962	9.3949	99.5645	1.540	0.0000	0.0000
2026/07/29	2040	06/05/2027	8.88 Call	Bond Future	2482.7400	2.4827	2086.0800	2.0861	15.977	0.0000	0.0000
2026/07/29	2040	06/05/2027	8.88 Put	Bond Future	5252.5400	5.2525	5887.5900	5.8876	12.090	0.0000	0.0000
2026/07/29	2040	05/08/2027		Bond Future	9.3080	98.0183	9.4556	96.9674	1.586	0.0000	0.0000
2026/07/29	2040	05/08/2027	9.33 Call	Bond Future	4189.5400	4.1895	3651.5400	3.6515	12.842	0.0000	0.0000
2026/07/29	2040	05/08/2027	9.33 Put	Bond Future	4031.9500	4.0320	4544.9300	4.5449	12.723	0.0000	0.0000
2026/07/29	2043	06/08/2026		Bond Future	124.5261	124.5261	124.5927	124.5927	0.054	0.0000	0.0000
2026/07/29	2043	06/08/2026	110.88 Call	Bond Future	13646.0500	13.6461	13712.7400	13.7127	0.489	0.0000	0.0000
2026/07/29	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2043	05/11/2026		Bond Future	126.8165	126.8165	126.8839	126.8839	0.053	0.0000	0.0000
2026/07/29	2043	05/11/2026	112.84 Call	Bond Future	13981.7627	13.9818	14048.6765	14.0487	0.479	0.0000	0.0000
2026/07/29	2043	05/11/2026	112.84 Put	Bond Future	5.2727	0.0053	4.8165	0.0048	8.652	0.0000	0.0000
2026/07/29	2043	04/02/2027		Bond Future	126.3190	126.3190	126.3868	126.3868	0.054	0.0000	0.0000
2026/07/29	2043	04/02/2027	117.63 Call	Bond Future	8946.8450	8.9468	9006.3915	9.0064	0.666	0.0000	0.0000
2026/07/29	2043	04/02/2027	117.63 Put	Bond Future	257.8150	0.2578	249.6015	0.2496	3.186	0.0000	0.0000
2026/07/29	2043	06/05/2027		Bond Future	128.8223	128.8223	128.8911	128.8911	0.053	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	
2026/07/29	2043	06/05/2027	127.48 Call	Bond Future	3790.9153	3.7909	3825.6226	3.8256	0.916	0.0000	0.0000
2026/07/29	2043	06/05/2027	127.48 Put	Bond Future	2448.6353	2.4486	2414.5726	2.4146	1.391	0.0000	0.0000
2026/07/29	2043	05/08/2027		Bond Future	128.2988	128.2988	128.3700	128.3700	0.055	0.0000	0.0000
2026/07/29	2043	05/08/2027	129.56 Call	Bond Future	2760.2115	2.7602	2788.1241	2.7881	1.011	0.0000	0.0000
2026/07/29	2043	05/08/2027	129.56 Put	Bond Future	4021.3715	4.0214	3978.1441	3.9781	1.075	0.0000	0.0000
2026/07/29	2044	06/08/2026	9.75 Call	Bond Future	4278.1100	4.2781	3285.3500	3.2854	23.206	0.0000	0.0000
2026/07/29	2044	06/08/2026	9.75 Put	Bond Future	22.6700	0.0227	52.5800	0.0526	131.936	0.0000	0.0000
2026/07/29	2044	06/08/2026	9.25 Call	Bond Future	951.0600	0.9511	445.6400	0.4456	53.143	0.0000	0.0000
2026/07/29	2044	06/08/2026	9.25 Put	Bond Future	716.3200	0.7163	1233.5700	1.2336	72.209	0.0000	0.0000
2026/07/29	2044	06/08/2026	9.00 Call	Bond Future	207.2000	0.2072	58.5700	0.0586	71.733	0.0000	0.0000
2026/07/29	2044	06/08/2026	9.00 Put	Bond Future	2083.1600	2.0832	2957.2000	2.9572	41.957	0.0000	0.0000
2026/07/29	2044	06/08/2026		Bond Future	9.2218	96.2226	9.3455	95.2000	1.341	0.0000	0.0000
2026/07/29	2044	06/08/2026	12.42 Call	Bond Future	21893.0500	21.8931	20870.3800	20.8704	4.671	0.0000	0.0000
2026/07/29	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2044	05/11/2026		Bond Future	9.2701	97.9689	9.3975	96.9272	1.375	0.0000	0.0000
2026/07/29	2044	05/11/2026	11.34 Call	Bond Future	15141.5500	15.1416	14139.3800	14.1394	6.619	0.0000	0.0000
2026/07/29	2044	05/11/2026	11.34 Put	Bond Future	145.7100	0.1457	185.2100	0.1852	27.109	0.0000	0.0000
2026/07/29	2044	05/11/2026	9.50 Call	Bond Future	3739.8900	3.7399	3109.4200	3.1094	16.858	0.0000	0.0000
2026/07/29	2044	05/11/2026	9.50 Put	Bond Future	1872.8000	1.8728	2284.0000	2.2840	21.956	0.0000	0.0000
2026/07/29	2044	04/02/2027		Bond Future	9.3122	95.4635	9.4437	94.4012	1.412	0.0000	0.0000
2026/07/29	2044	04/02/2027	10.18 Call	Bond Future	8012.8700	8.0129	7196.9800	7.1970	10.182	0.0000	0.0000
2026/07/29	2044	04/02/2027	10.18 Put	Bond Future	1318.2400	1.3182	1564.7100	1.5647	18.697	0.0000	0.0000
2026/07/29	2044	06/05/2027		Bond Future	9.3541	97.3339	9.4898	96.2504	1.450	0.0000	0.0000
2026/07/29	2044	06/05/2027	9.08 Call	Bond Future	3075.9900	3.0760	2621.5500	2.6216	14.774	0.0000	0.0000
2026/07/29	2044	06/05/2027	9.08 Put	Bond Future	5323.9500	5.3240	5953.0200	5.9530	11.816	0.0000	0.0000
2026/07/29	2044	05/08/2027		Bond Future	9.4057	94.8187	9.5457	93.7149	1.488	0.0000	0.0000
2026/07/29	2044	05/08/2027	9.44 Call	Bond Future	4720.9100	4.7209	4146.9700	4.1470	12.157	0.0000	0.0000
2026/07/29	2044	05/08/2027	9.44 Put	Bond Future	4448.7600	4.4488	4978.5800	4.9786	11.909	0.0000	0.0000
2026/07/29	2046	06/08/2026		Bond Future	143.6839	143.6839	143.7621	143.7621	0.054	0.0000	0.0000
2026/07/29	2046	06/08/2026	122.38 Call	Bond Future	21303.8500	21.3039	21382.0900	21.3821	0.367	0.0000	0.0000
2026/07/29	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2046	05/11/2026		Bond Future	143.9550	143.9550	144.0340	144.0340	0.055	0.0000	0.0000
2026/07/29	2046	05/11/2026	125.48 Call	Bond Future	18475.0000	18.4750	18553.9500	18.5540	0.427	0.0000	0.0000
2026/07/29	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2046	04/02/2027		Bond Future	146.7491	146.7491	146.8284	146.8284	0.054	0.0000	0.0000
2026/07/29	2046	04/02/2027	131.09 Call	Bond Future	15659.0800	15.6591	15738.4000	15.7384	0.507	0.0000	0.0000
2026/07/29	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	2046	06/05/2027		Bond Future	147.2340	147.2340	147.3147	147.3147	0.055	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
2026/07/29	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2046	06/05/2027	148.99 Put	Bond Future	1755.9700	1.7560	1675.3400	1.6753	4.592	0.0000
2026/07/29	2046	05/08/2027		Bond Future	150.0967	150.0967	150.1796	150.1796	0.055	0.0000
2026/07/29	2046	05/08/2027	149.17 Call	Bond Future	926.6600	0.9267	1009.6400	1.0096	8.955	0.0000
2026/07/29	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2050	06/08/2026		Bond Future	145.1855	145.1855	145.2640	145.2640	0.054	0.0000
2026/07/29	2050	06/08/2026	123.27 Call	Bond Future	21915.5300	21.9155	21993.9600	21.9940	0.358	0.0000
2026/07/29	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2050	05/11/2026		Bond Future	147.8562	147.8562	147.9354	147.9354	0.054	0.0000
2026/07/29	2050	05/11/2026	123.84 Call	Bond Future	24016.2000	24.0162	24095.3900	24.0954	0.330	0.0000
2026/07/29	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2050	04/02/2027		Bond Future	148.1870	148.1870	148.2664	148.2664	0.054	0.0000
2026/07/29	2050	04/02/2027	132.39 Call	Bond Future	15796.9500	15.7970	15876.4000	15.8764	0.503	0.0000
2026/07/29	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2050	06/05/2027		Bond Future	151.1234	151.1234	151.2041	151.2041	0.053	0.0000
2026/07/29	2050	06/05/2027	150.46 Call	Bond Future	663.3800	0.6634	744.0800	0.7441	12.165	0.0000
2026/07/29	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2050	05/08/2027		Bond Future	151.4636	151.4636	151.5471	151.5471	0.055	0.0000
2026/07/29	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	2050	05/08/2027	152.97 Put	Bond Future	1506.3600	1.5064	1422.9100	1.4229	5.540	0.0000
2026/07/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/29	AL37	06/08/2026		Index Future	1293.1370	1293.1370	1287.8920	1287.8920	0.406	0.0000
2026/07/29	AL37	05/11/2026		Index Future	1316.8580	1316.8580	1311.5140	1311.5140	0.406	0.0000
2026/07/29	AL37	04/02/2027		Index Future	1342.0930	1342.0930	1336.6430	1336.6430	0.406	0.0000
2026/07/29	AL37	06/05/2027		Index Future	1368.3730	1368.3730	1362.8150	1362.8150	0.406	0.0000
2026/07/29	AL37	05/08/2027		Index Future	1394.4140	1394.4140	1388.7530	1388.7530	0.406	0.0000
2026/07/29	AL7T	06/08/2026		Index Future	1680.2210	1680.2210	1668.2300	1668.2300	0.714	0.0000
2026/07/29	AL7T	05/11/2026		Index Future	1711.0420	1711.0420	1698.8290	1698.8290	0.714	0.0000
2026/07/29	AL7T	04/02/2027		Index Future	1743.8310	1743.8310	1731.3790	1731.3790	0.714	0.0000
2026/07/29	AL7T	06/05/2027		Index Future	1777.9780	1777.9780	1765.2800	1765.2800	0.714	0.0000
2026/07/29	AL7T	05/08/2027		Index Future	1811.8130	1811.8130	1798.8770	1798.8770	0.714	0.0000
2026/07/29	ALBI	06/08/2026		Index Future	1417.8600	1417.8600	1407.6680	1407.6680	0.719	0.0000
2026/07/29	ALBI	05/11/2026		Index Future	1443.8690	1443.8690	1433.4880	1433.4880	0.719	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
2026/07/29	ALBI	04/02/2027		Index Future	1471.5370	1471.5370	1460.9540	0.719	0.0000	0.0000
2026/07/29	ALBI	06/05/2027		Index Future	1500.3520	1500.3520	1489.5600	0.719	0.0000	0.0000
2026/07/29	ALBI	05/08/2027		Index Future	1528.9050	1528.9050	1517.9090	0.719	0.0000	0.0000
2026/07/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	0.000	0.0000	0.0000
2026/07/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/29	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
2026/07/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/29	ES33	06/08/2026		Bond Future	8.9491	95.5547	9.0724	94.9501	1.378	0.0000
2026/07/29	ES33	06/08/2026	12.02 Call	Bond Future	13686.0200	13.6860	13081.4400	13.0814	4.418	0.0000
2026/07/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/29	ES33	05/11/2026		Bond Future	9.0166	93.5194	9.1459	92.9032	1.434	0.0000
2026/07/29	ES33	05/11/2026	10.83 Call	Bond Future	8190.9900	8.1910	7574.7800	7.5748	7.523	0.0000
2026/07/29	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/29	ES33	04/02/2027		Bond Future	9.0770	95.3347	9.2130	94.7059	1.498	0.0000
2026/07/29	ES33	04/02/2027	9.70 Call	Bond Future	2838.1700	2.8382	2209.3100	2.2093	22.157	0.0000
2026/07/29	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/29	ES33	06/05/2027		Bond Future	9.1289	93.4277	9.2718	92.7861	1.566	0.0000
2026/07/29	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/29	ES33	06/05/2027	8.80 Put	Bond Future	1497.6300	1.4976	2139.2200	2.1392	42.840	0.0000
2026/07/29	ES33	05/08/2027		Bond Future	9.1959	95.2430	9.3463	94.5895	1.635	0.0000
2026/07/29	ES33	05/08/2027	9.27 Call	Bond Future	322.5700	0.3226	0.0000	0.0000	(100.000)	0.0000
2026/07/29	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	330.9100	0.3309	100.000	0.0000
2026/07/29	ES42	06/08/2026		Bond Future	9.5534	94.0280	9.6717	93.1418	1.238	0.0000
2026/07/29	ES42	06/08/2026	12.65 Call	Bond Future	19553.7000	19.5537	18667.4900	18.6675	4.532	0.0000
2026/07/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/29	ES42	05/11/2026		Bond Future	9.6139	91.4936	9.7361	90.5907	1.271	0.0000
2026/07/29	ES42	05/11/2026	11.66 Call	Bond Future	13528.8200	13.5288	12625.8800	12.6259	6.674	0.0000
2026/07/29	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/29	ES42	04/02/2027		Bond Future	9.6677	93.2701	9.7940	92.3490	1.306	0.0000
2026/07/29	ES42	04/02/2027	10.29 Call	Bond Future	4410.1900	4.4102	3489.0400	3.4890	20.887	0.0000
2026/07/29	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/29	ES42	06/05/2027		Bond Future	9.7191	90.8538	9.8496	89.9141	1.343	0.0000
2026/07/29	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	ES42	06/05/2027	9.33 Put	Bond Future	2888.5300	2.8885	3828.2100	3.8282	32.531	0.0000
2026/07/29	ES42	05/08/2027		Bond Future	9.7789	92.6181	9.9137	91.6607	1.378	0.0000
2026/07/29	ES42	05/08/2027	9.84 Call	Bond Future	436.0500	0.4361	0.0000	0.0000	(100.000)	0.0000
2026/07/29	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	521.2900	0.5213	100.000	0.0000
2026/07/29	GOVI	06/08/2026		GOVI	1390.9230	1390.9230	1380.7390	1380.7390	0.732	0.0000
2026/07/29	GOVI	06/08/2026	1,189. Call 00	GOVI	2019230.0000	201.9230	1917390.0000	191.7390	5.044	0.0000
2026/07/29	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	GOVI	05/11/2026		GOVI	1416.4380	1416.4380	1406.0650	1406.0650	0.732	0.0000
2026/07/29	GOVI	05/11/2026	1,277. Call 00	GOVI	1394380.0000	139.4380	1290650.0000	129.0650	7.439	0.0000
2026/07/29	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	GOVI	04/02/2027		GOVI	1443.5810	1443.5810	1433.0050	1433.0050	0.733	0.0000
2026/07/29	GOVI	04/02/2027	1,369. Call 00	GOVI	745810.0000	74.5810	640050.0000	64.0050	14.181	0.0000
2026/07/29	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	GOVI	06/05/2027		GOVI	1471.8480	1471.8480	1461.0640	1461.0640	0.733	0.0000
2026/07/29	GOVI	06/05/2027	1,427. Call 00	GOVI	448480.0000	44.8480	340640.0000	34.0640	24.046	0.0000
2026/07/29	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	GOVI	05/08/2027		GOVI	1499.8580	1499.8580	1488.8710	1488.8710	0.733	0.0000
2026/07/29	GOVI	05/08/2027	1,465. Call 00	GOVI	348580.0000	34.8580	238710.0000	23.8710	31.519	0.0000
2026/07/29	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/07/29	I258	06/08/2026		Bond Future	133.1024	133.1024	133.1724	133.1724	0.053	0.0000
2026/07/29	I258	06/08/2026	112.95 Call	Bond Future	20152.3500	20.1524	20222.3500	20.2224	0.347	0.0000
2026/07/29	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	I258	05/11/2026		Bond Future	135.5506	135.5506	135.6212	135.6212	0.052	0.0000
2026/07/29	I258	05/11/2026	114.95 Call	Bond Future	20608.8001	20.6088	20678.8012	20.6788	0.340	0.0000
2026/07/29	I258	05/11/2026	114.95 Put	Bond Future	8.1801	0.0082	7.5712	0.0076	7.443	0.0000
2026/07/29	I258	04/02/2027		Bond Future	135.2227	135.2227	135.2938	135.2938	0.053	0.0000
2026/07/29	I258	04/02/2027	118.90 Call	Bond Future	16507.6504	16.5077	16573.3158	16.5733	0.398	0.0000
2026/07/29	I258	04/02/2027	118.90 Put	Bond Future	184.9504	0.1850	179.5158	0.1795	2.938	0.0000
2026/07/29	I258	06/05/2027		Bond Future	137.9024	137.9024	137.9745	137.9745	0.052	0.0000
2026/07/29	I258	06/05/2027	134.78 Call	Bond Future	6543.4183	6.5434	6579.8058	6.5798	0.556	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	
2026/07/29	I258	06/05/2027	134.78 Put	Bond Future	3420.9783	3.4210	3385.3558	3.3854	1.041	0.0000	0.0000
2026/07/29	I258	05/08/2027		Bond Future	137.5556	137.5556	137.6302	137.6302	0.054	0.0000	0.0000
2026/07/29	I258	05/08/2027	138.93 Call	Bond Future	4596.7518	4.5968	4625.4169	4.6254	0.624	0.0000	0.0000
2026/07/29	I258	05/08/2027	138.93 Put	Bond Future	5971.1518	5.9712	5925.2669	5.9253	0.768	0.0000	0.0000
2026/07/29	IGOV	06/08/2026		Index Future	453.8810	453.8810	452.8080	452.8080	0.236	0.0000	0.0000
2026/07/29	IGOV	05/11/2026		Index Future	462.3200	462.3200	461.2260	461.2260	0.237	0.0000	0.0000
2026/07/29	IGOV	04/02/2027		Index Future	471.2900	471.2900	470.1740	470.1740	0.237	0.0000	0.0000
2026/07/29	IGOV	06/05/2027		Index Future	480.6270	480.6270	479.4880	479.4880	0.237	0.0000	0.0000
2026/07/29	IGOV	05/08/2027		Index Future	489.8790	489.8790	488.7200	488.7200	0.237	0.0000	0.0000
2026/07/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/07/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/07/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/07/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/07/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/07/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/07/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/07/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/07/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/07/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/07/29	R033	06/08/2026		Bond Future	8.3168	112.0924	8.4357	111.4659	1.430	0.0000	0.0000
2026/07/29	R033	06/08/2026	10.25 Call	Bond Future	9638.1600	9.6382	9011.6500	9.0117	6.500	0.0000	0.0000
2026/07/29	R033	06/08/2026	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R033	05/11/2026		Bond Future	8.3627	109.0854	8.4880	108.4469	1.498	0.0000	0.0000
2026/07/29	R033	05/11/2026	9.33 Call	Bond Future	5131.5300	5.1315	4584.8200	4.5848	10.654	0.0000	0.0000
2026/07/29	R033	05/11/2026	9.33 Put	Bond Future	322.9700	0.3230	414.7700	0.4148	28.424	0.0000	0.0000
2026/07/29	R033	04/02/2027		Bond Future	8.3962	111.1772	8.5284	110.5255	1.575	0.0000	0.0000
2026/07/29	R033	04/02/2027	8.65 Call	Bond Future	2684.8100	2.6848	2300.5500	2.3006	14.312	0.0000	0.0000
2026/07/29	R033	04/02/2027	8.65 Put	Bond Future	1438.5900	1.4386	1705.9500	1.7060	18.585	0.0000	0.0000
2026/07/29	R033	06/05/2027		Bond Future	8.4221	108.3111	8.5618	107.6463	1.659	0.0000	0.0000
2026/07/29	R033	06/05/2027	7.93 Call	Bond Future	1313.4400	1.3134	1091.1200	1.0911	16.927	0.0000	0.0000
2026/07/29	R033	06/05/2027	7.93 Put	Bond Future	3695.8200	3.6958	4138.2600	4.1383	11.971	0.0000	0.0000
2026/07/29	R033	05/08/2027		Bond Future	8.4633	110.3909	8.6110	109.7140	1.746	0.0000	0.0000
2026/07/29	R033	05/08/2027	8.54 Call	Bond Future	2663.9600	2.6640	2314.0000	2.3140	13.137	0.0000	0.0000
2026/07/29	R033	05/08/2027	8.54 Put	Bond Future	2311.7800	2.3118	2638.6800	2.6387	14.141	0.0000	0.0000
2026/07/29	R035	06/08/2026	7.70 Put	Bond Future	5025.0200	5.0250	5774.4200	5.7744	14.913	0.0000	0.0000
2026/07/29	R035	06/08/2026	7.70 Call	Bond Future	0.2900	0.0003	0.0100	0.0000	96.552	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
2026/07/29	R035	06/08/2026	7.90 Put	Bond Future	3744.6900	3.7447	4491.3800	4.4914	19.940	0.0000	0.0000
2026/07/29	R035	06/08/2026	7.90 Call	Bond Future	3.2900	0.0033	0.3000	0.0003	90.881	0.0000	0.0000
2026/07/29	R035	06/08/2026	8.34 Call	Bond Future	209.7000	0.2097	63.1400	0.0631	69.890	0.0000	0.0000
2026/07/29	R035	06/08/2026	8.34 Put	Bond Future	1196.6500	1.1967	1799.7700	1.7998	50.401	0.0000	0.0000
2026/07/29	R035	06/08/2026	7.95 Put	Bond Future	3429.4900	3.4295	4173.9600	4.1740	21.708	0.0000	0.0000
2026/07/29	R035	06/08/2026	7.95 Call	Bond Future	5.8300	0.0058	0.6200	0.0006	89.365	0.0000	0.0000
2026/07/29	R035	06/08/2026	8.29 Put	Bond Future	1439.0300	1.4390	2083.1100	2.0831	44.758	0.0000	0.0000
2026/07/29	R035	06/08/2026	8.29 Call	Bond Future	143.7700	0.1438	38.1700	0.0382	73.451	0.0000	0.0000
2026/07/29	R035	06/08/2026	8.79 Put	Bond Future	87.9200	0.0879	195.8400	0.1958	122.748	0.0000	0.0000
2026/07/29	R035	06/08/2026	8.79 Call	Bond Future	1823.1200	1.8231	1181.3600	1.1814	35.201	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.39 Call	Bond Future	5222.0100	5.2220	4472.8700	4.4729	14.346	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.39 Put	Bond Future	0.3600	0.0004	0.9000	0.0009	150.000	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.71 Call	Bond Future	7016.8100	7.0168	6267.1500	6.2672	10.684	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.71 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.21 Call	Bond Future	4194.5900	4.1946	3448.3000	3.4483	17.792	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.21 Put	Bond Future	2.1300	0.0021	5.5200	0.0055	159.155	0.0000	0.0000
2026/07/29	R035	06/08/2026	8.71 Put	Bond Future	158.6000	0.1586	331.9200	0.3319	109.281	0.0000	0.0000
2026/07/29	R035	06/08/2026	8.71 Call	Bond Future	1416.7100	1.4167	840.3500	0.8404	40.683	0.0000	0.0000
2026/07/29	R035	06/08/2026	10.22 Call	Bond Future	9789.0900	9.7891	9039.4100	9.0394	7.658	0.0000	0.0000
2026/07/29	R035	06/08/2026	10.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.72 Call	Bond Future	7072.2100	7.0722	6322.5500	6.3226	10.600	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.72 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.22 Put	Bond Future	1.9300	0.0019	5.0100	0.0050	159.585	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.22 Call	Bond Future	4251.9300	4.2519	3505.3300	3.5053	17.559	0.0000	0.0000
2026/07/29	R035	06/08/2026	10.13 Call	Bond Future	9307.6200	9.3076	8557.9400	8.5579	8.054	0.0000	0.0000
2026/07/29	R035	06/08/2026	10.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.63 Call	Bond Future	6572.1400	6.5721	5822.5000	5.8225	11.406	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.63 Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.13 Put	Bond Future	4.6200	0.0046	11.9000	0.0119	157.576	0.0000	0.0000
2026/07/29	R035	06/08/2026	9.13 Call	Bond Future	3735.1000	3.7351	2992.7000	2.9927	19.876	0.0000	0.0000
2026/07/29	R035	06/08/2026		Bond Future	8.5014	106.2092	8.6253	105.4595	1.458	0.0000	0.0000
2026/07/29	R035	06/08/2026	11.06 Call	Bond Future	14128.4500	14.1285	13378.7700	13.3788	5.306	0.0000	0.0000
2026/07/29	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R035	05/11/2026		Bond Future	8.5479	103.6358	8.6772	102.8719	1.513	0.0000	0.0000
2026/07/29	R035	05/11/2026	10.03 Call	Bond Future	8496.3300	8.4963	7784.3400	7.7843	8.380	0.0000	0.0000
2026/07/29	R035	05/11/2026	10.03 Put	Bond Future	169.0200	0.1690	220.9300	0.2209	30.712	0.0000	0.0000
2026/07/29	R035	05/11/2026	9.80 Call	Bond Future	7335.0000	7.3350	6643.8100	6.6438	9.423	0.0000	0.0000
2026/07/29	R035	05/11/2026	9.80 Put	Bond Future	240.4800	0.2405	313.1900	0.3132	30.235	0.0000	0.0000
2026/07/29	R035	05/11/2026	9.30 Call	Bond Future	4871.0500	4.8711	4257.3500	4.2574	12.599	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
2026/07/29	R035	05/11/2026	9.30 Put	Bond Future	530.2700	0.5303	680.4700	0.6805	28.325	0.0000	0.0000
2026/07/29	R035	05/11/2026	8.80 Put	Bond Future	1207.5800	1.2076	1502.2300	1.5022	24.400	0.0000	0.0000
2026/07/29	R035	05/11/2026	8.80 Call	Bond Future	2690.0400	2.6900	2220.7900	2.2208	17.444	0.0000	0.0000
2026/07/29	R035	05/11/2026	8.97 Call	Bond Future	3377.3800	3.3774	2850.5200	2.8505	15.600	0.0000	0.0000
2026/07/29	R035	05/11/2026	8.97 Put	Bond Future	911.0800	0.9111	1148.1200	1.1481	26.017	0.0000	0.0000
2026/07/29	R035	05/11/2026	8.47 Call	Bond Future	1589.4600	1.5895	1248.6900	1.2487	21.439	0.0000	0.0000
2026/07/29	R035	05/11/2026	8.47 Put	Bond Future	2052.9300	2.0529	2476.0600	2.4761	20.611	0.0000	0.0000
2026/07/29	R035	05/11/2026	7.97 Put	Bond Future	4129.3500	4.1294	4726.0000	4.7260	14.449	0.0000	0.0000
2026/07/29	R035	05/11/2026	7.97 Call	Bond Future	624.0000	0.6240	456.7500	0.4568	26.803	0.0000	0.0000
2026/07/29	R035	04/02/2027	7.70 Put	Bond Future	6007.0300	6.0070	6632.7400	6.6327	10.416	0.0000	0.0000
2026/07/29	R035	04/02/2027	7.70 Call	Bond Future	710.7600	0.7108	557.1200	0.5571	21.616	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.20 Put	Bond Future	3634.5600	3.6346	4147.8100	4.1478	14.121	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.20 Call	Bond Future	1371.8800	1.3719	1105.7800	1.1058	19.397	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.85 Call	Bond Future	3187.1200	3.1871	2723.5700	2.7236	14.544	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.85 Put	Bond Future	1668.9600	1.6690	1984.7600	1.9848	18.922	0.0000	0.0000
2026/07/29	R035	04/02/2027		Bond Future	8.5853	105.6226	8.7205	104.8433	1.575	0.0000	0.0000
2026/07/29	R035	04/02/2027	9.02 Call	Bond Future	3836.6700	3.8367	3326.5900	3.3266	13.295	0.0000	0.0000
2026/07/29	R035	04/02/2027	9.02 Put	Bond Future	1358.9600	1.3590	1628.2300	1.6282	19.814	0.0000	0.0000
2026/07/29	R035	04/02/2027	7.86 Put	Bond Future	5174.7100	5.1747	5771.4200	5.7714	11.531	0.0000	0.0000
2026/07/29	R035	04/02/2027	7.86 Call	Bond Future	861.3600	0.8614	678.7200	0.6787	21.204	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.36 Put	Bond Future	3026.5100	3.0265	3492.7600	3.4928	15.406	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.36 Call	Bond Future	1711.2700	1.7113	1398.1700	1.3982	18.296	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.67 Call	Bond Future	2566.4500	2.5665	2156.8700	2.1569	15.959	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.67 Put	Bond Future	2077.3500	2.0774	2447.1200	2.4471	17.800	0.0000	0.0000
2026/07/29	R035	04/02/2027	9.43 Call	Bond Future	5593.3000	5.5933	4993.9200	4.9939	10.716	0.0000	0.0000
2026/07/29	R035	04/02/2027	9.43 Put	Bond Future	849.7000	0.8497	1029.6700	1.0297	21.180	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.93 Call	Bond Future	3486.1100	3.4861	3000.0500	3.0001	13.943	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.93 Put	Bond Future	1514.9100	1.5149	1808.2000	1.8082	19.360	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.43 Put	Bond Future	2780.5300	2.7805	3225.4700	3.2255	16.002	0.0000	0.0000
2026/07/29	R035	04/02/2027	8.43 Call	Bond Future	1876.3100	1.8763	1541.9000	1.5419	17.823	0.0000	0.0000
2026/07/29	R035	06/05/2027	7.86 Put	Bond Future	5555.5400	5.5555	6137.1900	6.1372	10.470	0.0000	0.0000
2026/07/29	R035	06/05/2027	7.86 Call	Bond Future	1186.9000	1.1869	973.6000	0.9736	17.971	0.0000	0.0000
2026/07/29	R035	06/05/2027	8.36 Put	Bond Future	3491.4400	3.4914	3959.0800	3.9591	13.394	0.0000	0.0000
2026/07/29	R035	06/05/2027	8.36 Call	Bond Future	2053.0000	2.0530	1725.6900	1.7257	15.943	0.0000	0.0000
2026/07/29	R035	06/05/2027	8.78 Call	Bond Future	3218.9700	3.2190	2780.8600	2.7809	13.610	0.0000	0.0000
2026/07/29	R035	06/05/2027	8.78 Put	Bond Future	2275.6800	2.2757	2632.5200	2.6325	15.681	0.0000	0.0000
2026/07/29	R035	06/05/2027	8.75 Put	Bond Future	2343.7000	2.3437	2708.3100	2.7083	15.557	0.0000	0.0000
2026/07/29	R035	06/05/2027	8.75 Call	Bond Future	3119.2200	3.1192	2688.8800	2.6889	13.796	0.0000	0.0000
2026/07/29	R035	06/05/2027	9.27 Call	Bond Future	5045.6500	5.0457	4495.2800	4.4953	10.908	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
2026/07/29	R035	06/05/2027	9.27 Put	Bond Future	1412.2000	1.4122	1656.7800	1.6568	17.319	0.0000	0.0000
2026/07/29	R035	06/05/2027		Bond Future	8.6122	103.1857	8.7535	102.3908	1.641	0.0000	0.0000
2026/07/29	R035	06/05/2027	8.25 Call	Bond Future	1816.8900	1.8169	1517.4600	1.5175	16.480	0.0000	0.0000
2026/07/29	R035	06/05/2027	8.25 Put	Bond Future	3891.0000	3.8910	4386.5200	4.3865	12.735	0.0000	0.0000
2026/07/29	R035	05/08/2027	8.25 Put	Bond Future	4283.3600	4.2834	4783.8800	4.7839	11.685	0.0000	0.0000
2026/07/29	R035	05/08/2027	8.25 Call	Bond Future	2042.2700	2.0423	1733.1600	1.7332	15.136	0.0000	0.0000
2026/07/29	R035	05/08/2027	8.75 Put	Bond Future	2735.8000	2.7358	3119.2000	3.1192	14.014	0.0000	0.0000
2026/07/29	R035	05/08/2027	8.75 Call	Bond Future	3277.1500	3.2772	2850.9200	2.8509	13.006	0.0000	0.0000
2026/07/29	R035	05/08/2027	9.42 Call	Bond Future	5671.1800	5.6712	5106.4900	5.1065	9.957	0.0000	0.0000
2026/07/29	R035	05/08/2027	9.42 Put	Bond Future	1549.4200	1.5494	1794.3600	1.7944	15.808	0.0000	0.0000
2026/07/29	R035	05/08/2027		Bond Future	8.6514	105.1678	8.7991	104.3581	1.708	0.0000	0.0000
2026/07/29	R035	05/08/2027	8.72 Call	Bond Future	3188.7400	3.1887	2769.5800	2.7696	13.145	0.0000	0.0000
2026/07/29	R035	05/08/2027	8.72 Put	Bond Future	2811.6300	2.8116	3202.1000	3.2021	13.888	0.0000	0.0000
2026/07/29	R038	06/08/2026		Bond Future	8.9277	117.8742	9.0512	116.9129	1.384	0.0000	0.0000
2026/07/29	R038	06/08/2026	11.77 Call	Bond Future	19517.3000	19.5173	18555.9500	18.5560	4.926	0.0000	0.0000
2026/07/29	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R038	05/11/2026		Bond Future	8.9819	114.5310	9.1102	113.5516	1.428	0.0000	0.0000
2026/07/29	R038	05/11/2026	10.72 Call	Bond Future	12497.3500	12.4974	11568.1200	11.5681	7.435	0.0000	0.0000
2026/07/29	R038	05/11/2026	10.72 Put	Bond Future	172.2700	0.1723	222.4800	0.2225	29.146	0.0000	0.0000
2026/07/29	R038	04/02/2027		Bond Future	9.0279	116.7272	9.1612	115.7281	1.477	0.0000	0.0000
2026/07/29	R038	04/02/2027	9.60 Call	Bond Future	5786.3700	5.7864	5091.6300	5.0916	12.006	0.0000	0.0000
2026/07/29	R038	04/02/2027	9.60 Put	Bond Future	1584.5400	1.5845	1888.9000	1.8889	19.208	0.0000	0.0000
2026/07/29	R038	06/05/2027		Bond Future	9.0692	113.5285	9.2077	112.5095	1.528	0.0000	0.0000
2026/07/29	R038	06/05/2027	8.71 Call	Bond Future	2474.5600	2.4746	2083.0300	2.0830	15.822	0.0000	0.0000
2026/07/29	R038	06/05/2027	8.71 Put	Bond Future	5176.5500	5.1766	5804.0700	5.8041	12.122	0.0000	0.0000
2026/07/29	R038	05/08/2027		Bond Future	9.1214	115.7083	9.2654	114.6704	1.579	0.0000	0.0000
2026/07/29	R038	05/08/2027	9.15 Call	Bond Future	4188.2100	4.1882	3658.1000	3.6581	12.657	0.0000	0.0000
2026/07/29	R038	05/08/2027	9.15 Put	Bond Future	3980.9100	3.9809	4488.7500	4.4888	12.757	0.0000	0.0000
2026/07/29	R053	06/08/2026	9.60 Call	Bond Future	5705.1800	5.7052	4339.6700	4.3397	23.935	0.0000	0.0000
2026/07/29	R053	06/08/2026	9.60 Put	Bond Future	41.7800	0.0418	93.8300	0.0938	124.581	0.0000	0.0000
2026/07/29	R053	06/08/2026	8.10 Put	Bond Future	13250.7500	13.2508	14668.2500	14.6683	10.698	0.0000	0.0000
2026/07/29	R053	06/08/2026	8.10 Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/29	R053	06/08/2026	8.60 Put	Bond Future	6441.8600	6.4419	7841.7100	7.8417	21.731	0.0000	0.0000
2026/07/29	R053	06/08/2026	8.60 Call	Bond Future	20.5900	0.0206	2.8800	0.0029	86.013	0.0000	0.0000
2026/07/29	R053	06/08/2026	9.10 Call	Bond Future	1110.7500	1.1108	496.6300	0.4966	55.289	0.0000	0.0000
2026/07/29	R053	06/08/2026	9.10 Put	Bond Future	1244.8300	1.2448	2048.2700	2.0483	64.542	0.0000	0.0000
2026/07/29	R053	06/08/2026		Bond Future	9.1111	129.2505	9.2299	127.8329	1.304	0.0000	0.0000
2026/07/29	R053	06/08/2026	12.28 Call	Bond Future	30139.1900	30.1392	28721.6300	28.7216	4.703	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
2026/07/29	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/29	R053	05/11/2026		Bond Future	9.1541	125.7357	9.2763	124.2917	1.336	0.0000
2026/07/29	R053	05/11/2026	11.21 Call	Bond Future	21163.0400	21.1630	19772.9000	19.7729	6.569	0.0000
2026/07/29	R053	05/11/2026	11.21 Put	Bond Future	203.0500	0.2031	256.9700	0.2570	26.555	0.0000
2026/07/29	R053	04/02/2027		Bond Future	9.1907	128.1467	9.3166	126.6740	1.369	0.0000
2026/07/29	R053	04/02/2027	9.99 Call	Bond Future	10847.3200	10.8473	9732.6300	9.7326	10.276	0.0000
2026/07/29	R053	04/02/2027	9.99 Put	Bond Future	1973.8600	1.9739	2331.8400	2.3318	18.136	0.0000
2026/07/29	R053	06/05/2027		Bond Future	9.2236	124.7934	9.3530	123.2915	1.404	0.0000
2026/07/29	R053	06/05/2027	8.92 Call	Bond Future	4205.0600	4.2051	3588.4200	3.5884	14.664	0.0000
2026/07/29	R053	06/05/2027	8.92 Put	Bond Future	7850.1200	7.8501	8735.3800	8.7354	11.277	0.0000
2026/07/29	R053	05/08/2027		Bond Future	9.2635	127.1897	9.3967	125.6596	1.438	0.0000
2026/07/29	R053	05/08/2027	9.28 Call	Bond Future	6622.8300	6.6228	5831.3100	5.8313	11.951	0.0000
2026/07/29	R053	05/08/2027	9.28 Put	Bond Future	6431.0900	6.4311	7169.5800	7.1696	11.483	0.0000
2026/07/29	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/07/29	R186	06/08/2026	8.57 Call	Bond Future	16.8900	0.0169	15.9200	0.0159	5.743	0.0000
2026/07/29	R186	06/08/2026	8.57 Put	Bond Future	16.8900	0.0169	15.9200	0.0159	5.743	0.0000
2026/07/29	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/07/29	R186	05/11/2026	8.12 Call	Bond Future	27.8800	0.0279	27.7400	0.0277	0.502	0.0000
2026/07/29	R186	05/11/2026	8.12 Put	Bond Future	27.8800	0.0279	27.7400	0.0277	0.502	0.0000
2026/07/29	R202	06/08/2026		Bond Future	302.3421	302.3421	302.3114	302.3114	0.010	0.0000
2026/07/29	R202	06/08/2026	278.86 Call	Bond Future	23482.0700	23.4821	23451.4400	23.4514	0.130	0.0000
2026/07/29	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R202	05/11/2026		Bond Future	307.9033	307.9033	307.8705	307.8705	0.011	0.0000
2026/07/29	R202	05/11/2026	280.46 Call	Bond Future	27443.3100	27.4433	27410.4600	27.4105	0.120	0.0000
2026/07/29	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R202	04/02/2027		Bond Future	308.2667	308.2667	308.2314	308.2314	0.011	0.0000
2026/07/29	R202	04/02/2027	294.73 Call	Bond Future	13536.7400	13.5367	13501.3500	13.5014	0.261	0.0000
2026/07/29	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R202	06/05/2027		Bond Future	314.3752	314.3752	314.3382	314.3382	0.012	0.0000
2026/07/29	R202	06/05/2027	306.99 Call	Bond Future	7385.2300	7.3852	7348.1900	7.3482	0.502	0.0000
2026/07/29	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R202	05/08/2027	312.97 Call	Bond Future	1777.1700	1.7772	1741.5500	1.7416	2.004	0.0000
2026/07/29	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R202	05/08/2027		Bond Future	314.7472	314.7472	314.7116	314.7116	0.011	0.0000
2026/07/29	R209	06/08/2026		Bond Future	8.6464	86.8220	8.7702	86.1081	1.432	0.0000
2026/07/29	R209	06/08/2026	11.39 Call	Bond Future	14155.5000	14.1555	13441.6300	13.4416	5.043	0.0000
2026/07/29	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/07/29	R209	05/11/2026		Bond Future	8.6904	85.2469	8.8189	84.5195	1.479	0.0000
2026/07/29	R209	05/11/2026	10.32 Call	Bond Future	8805.8300	8.8058	8121.0600	8.1211	7.776	0.0000
2026/07/29	R209	05/11/2026	10.32 Put	Bond Future	145.9800	0.1460	188.6000	0.1886	29.196	0.0000
2026/07/29	R209	04/02/2027	8.96 Call	Bond Future	3016.3800	3.0164	2582.4800	2.5825	14.385	0.0000
2026/07/29	R209	04/02/2027	8.96 Put	Bond Future	1720.2300	1.7202	2028.3000	2.0283	17.909	0.0000
2026/07/29	R209	04/02/2027	8.03 Put	Bond Future	4891.2600	4.8913	5449.9100	5.4499	11.421	0.0000
2026/07/29	R209	04/02/2027	8.03 Call	Bond Future	888.9000	0.8889	705.5800	0.7056	20.623	0.0000
2026/07/29	R209	04/02/2027		Bond Future	8.7257	86.8814	8.8593	86.1394	1.530	0.0000
2026/07/29	R209	04/02/2027	9.28 Call	Bond Future	4216.9700	4.2170	3704.4000	3.7044	12.155	0.0000
2026/07/29	R209	04/02/2027	9.28 Put	Bond Future	1190.6100	1.1906	1420.0100	1.4200	19.267	0.0000
2026/07/29	R209	06/05/2027		Bond Future	8.7560	85.4307	8.8947	84.6740	1.585	0.0000
2026/07/29	R209	06/05/2027	8.41 Call	Bond Future	1839.9800	1.8400	1547.1700	1.5472	15.914	0.0000
2026/07/29	R209	06/05/2027	8.41 Put	Bond Future	3764.6500	3.7647	4228.6200	4.2286	12.324	0.0000
2026/07/29	R209	06/05/2027	9.32 Call	Bond Future	4581.3600	4.5814	4075.7700	4.0758	11.036	0.0000
2026/07/29	R209	06/05/2027	9.32 Put	Bond Future	1557.4100	1.5574	1808.6000	1.8086	16.129	0.0000
2026/07/29	R209	06/05/2027	8.25 Put	Bond Future	4383.7000	4.3837	4883.6400	4.8836	11.405	0.0000
2026/07/29	R209	06/05/2027	8.25 Call	Bond Future	1550.3500	1.5504	1293.5100	1.2935	16.567	0.0000
2026/07/29	R209	05/08/2027		Bond Future	8.7967	87.0717	8.9409	86.3009	1.639	0.0000
2026/07/29	R209	05/08/2027	8.87 Call	Bond Future	3187.2500	3.1873	2784.3100	2.7843	12.642	0.0000
2026/07/29	R209	05/08/2027	8.87 Put	Bond Future	2794.1600	2.7942	3162.0400	3.1620	13.166	0.0000
2026/07/29	R210	06/08/2026		Bond Future	270.3831	270.3831	270.4654	270.4654	0.030	0.0000
2026/07/29	R210	06/08/2026	259.84 Call	Bond Future	10543.0900	10.5431	10625.4100	10.6254	0.781	0.0000
2026/07/29	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R210	05/11/2026		Bond Future	271.7612	271.7612	271.8436	271.8436	0.030	0.0000
2026/07/29	R210	05/11/2026	253.33 Call	Bond Future	18431.1800	18.4312	18513.5900	18.5136	0.447	0.0000
2026/07/29	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R210	04/02/2027		Bond Future	277.0357	277.0357	277.1177	277.1177	0.030	0.0000
2026/07/29	R210	04/02/2027	266.03 Call	Bond Future	11005.7300	11.0057	11087.7400	11.0877	0.745	0.0000
2026/07/29	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R210	06/05/2027		Bond Future	278.8521	278.8521	278.9351	278.9351	0.030	0.0000
2026/07/29	R210	06/05/2027	271.13 Call	Bond Future	7722.0500	7.7221	7805.0900	7.8051	1.075	0.0000
2026/07/29	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R210	05/08/2027		Bond Future	284.2743	284.2743	284.3606	284.3606	0.030	0.0000
2026/07/29	R210	05/08/2027	276.01 Call	Bond Future	8264.3200	8.2643	8350.6200	8.3506	1.044	0.0000
2026/07/29	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R213	06/08/2026		Bond Future	8.0561	99.1736	8.1753	98.7386	1.480	0.0000
2026/07/29	R213	06/08/2026	9.69 Call	Bond Future	5757.4400	5.7574	5322.4900	5.3225	7.555	0.0000
2026/07/29	R213	06/08/2026	9.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/07/29	R213	05/11/2026		Bond Future	8.1006	97.4234	8.2280	96.9800	1.573	0.0000
2026/07/29	R213	05/11/2026	8.75 Call	Bond Future	2590.2700	2.5903	2247.0300	2.2470	13.251	0.0000
2026/07/29	R213	05/11/2026	8.75 Put	Bond Future	356.2600	0.3563	456.4200	0.4564	28.114	0.0000
2026/07/29	R213	04/02/2027		Bond Future	8.1297	99.2911	8.2666	98.8384	1.684	0.0000
2026/07/29	R213	04/02/2027	8.14 Call	Bond Future	1299.4600	1.2995	1077.6700	1.0777	17.068	0.0000
2026/07/29	R213	04/02/2027	8.14 Put	Bond Future	1265.2800	1.2653	1496.1600	1.4962	18.247	0.0000
2026/07/29	R213	06/05/2027		Bond Future	8.1414	97.6820	8.2887	97.2201	1.809	0.0000
2026/07/29	R213	06/05/2027	7.56 Call	Bond Future	741.1600	0.7412	602.9100	0.6029	18.653	0.0000
2026/07/29	R213	06/05/2027	7.56 Put	Bond Future	2591.4000	2.5914	2914.9800	2.9150	12.487	0.0000
2026/07/29	R213	06/05/2027	9.25 Call	Bond Future	3937.3400	3.9373	3576.2700	3.5763	9.170	0.0000
2026/07/29	R213	06/05/2027	9.25 Put	Bond Future	525.8900	0.5259	626.6500	0.6267	19.160	0.0000
2026/07/29	R213	06/05/2027	8.13 Put	Bond Future	1481.5600	1.4816	1719.8500	1.7199	16.084	0.0000
2026/07/29	R213	06/05/2027	8.13 Call	Bond Future	1445.5700	1.4456	1222.0300	1.2220	15.464	0.0000
2026/07/29	R213	05/08/2027		Bond Future	8.1723	99.5587	8.3313	99.0885	1.945	0.0000
2026/07/29	R213	05/08/2027	8.27 Call	Bond Future	1731.9700	1.7320	1488.4800	1.4885	14.059	0.0000
2026/07/29	R213	05/08/2027	8.27 Put	Bond Future	1442.7400	1.4427	1669.4200	1.6694	15.712	0.0000
2026/07/29	R213	05/08/2027	8.58 Call	Bond Future	2304.9400	2.3049	2020.1600	2.0202	12.355	0.0000
2026/07/29	R213	05/08/2027	8.58 Put	Bond Future	1104.9000	1.1049	1290.2900	1.2903	16.779	0.0000
2026/07/29	R213	05/08/2027	7.95 Put	Bond Future	1924.2200	1.9242	2196.0800	2.1961	14.128	0.0000
2026/07/29	R213	05/08/2027	7.95 Call	Bond Future	1262.0700	1.2621	1063.7600	1.0638	15.713	0.0000
2026/07/29	R214	06/08/2026		Bond Future	9.1519	81.8112	9.2705	81.0163	1.296	0.0000
2026/07/29	R214	06/08/2026	11.97 Call	Bond Future	16185.3400	16.1853	15390.4800	15.3905	4.911	0.0000
2026/07/29	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/29	R214	05/11/2026		Bond Future	9.2025	79.9994	9.3248	79.1897	1.329	0.0000
2026/07/29	R214	05/11/2026	10.97 Call	Bond Future	10817.5900	10.8176	10051.5100	10.0515	7.082	0.0000
2026/07/29	R214	05/11/2026	10.97 Put	Bond Future	169.2900	0.1693	212.9200	0.2129	25.772	0.0000
2026/07/29	R214	04/02/2027		Bond Future	9.2473	81.5331	9.3736	80.7072	1.366	0.0000
2026/07/29	R214	04/02/2027	9.90 Call	Bond Future	5481.8400	5.4818	4889.5000	4.8895	10.805	0.0000
2026/07/29	R214	04/02/2027	9.90 Put	Bond Future	1340.2300	1.3402	1573.7800	1.5738	17.426	0.0000
2026/07/29	R214	06/05/2027		Bond Future	9.2848	79.8301	9.4150	78.9878	1.402	0.0000
2026/07/29	R214	06/05/2027	8.88 Call	Bond Future	2170.0200	2.1700	1849.5000	1.8495	14.770	0.0000
2026/07/29	R214	06/05/2027	8.88 Put	Bond Future	4870.5700	4.8706	5392.3500	5.3924	10.713	0.0000
2026/07/29	R214	05/08/2027		Bond Future	9.3310	81.3636	9.4653	80.5056	1.439	0.0000
2026/07/29	R214	05/08/2027	9.32 Call	Bond Future	3671.8400	3.6718	3236.8100	3.2368	11.848	0.0000
2026/07/29	R214	05/08/2027	9.32 Put	Bond Future	3742.7100	3.7427	4165.7100	4.1657	11.302	0.0000
2026/07/29	R248	06/08/2026		Bond Future	9.1814	99.8945	9.3102	98.7439	1.403	0.0000
2026/07/29	R248	06/08/2026	12.37 Call	Bond Future	23045.2500	23.0453	21894.6800	21.8947	4.993	0.0000
2026/07/29	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/07/29	R248	06/08/2026	9.20 Call			Bond Future	976.2400	0.9762	433.2000	0.4332	55.626	0.0000	0.0000
2026/07/29	R248	06/08/2026	9.20 Put			Bond Future	808.5000	0.8085	1416.0300	1.4160	75.143	0.0000	0.0000
2026/07/29	R248	06/08/2026	9.00 Call			Bond Future	294.7100	0.2947	86.1500	0.0862	70.768	0.0000	0.0000
2026/07/29	R248	06/08/2026	9.00 Put			Bond Future	1953.3400	1.9533	2895.3500	2.8954	48.226	0.0000	0.0000
2026/07/29	R248	06/08/2026	10.00 Call			Bond Future	6956.9800	6.9570	5809.2900	5.8093	16.497	0.0000	0.0000
2026/07/29	R248	06/08/2026	10.00 Put			Bond Future	1.9000	0.0019	4.7800	0.0048	151.579	0.0000	0.0000
2026/07/29	R248	05/11/2026				Bond Future	9.2281	97.2699	9.3607	96.0978	1.436	0.0000	0.0000
2026/07/29	R248	05/11/2026	11.31 Call			Bond Future	16200.0500	16.2001	15072.3600	15.0724	6.961	0.0000	0.0000
2026/07/29	R248	05/11/2026	11.31 Put			Bond Future	154.9700	0.1550	199.3200	0.1993	28.618	0.0000	0.0000
2026/07/29	R248	04/02/2027				Bond Future	9.2694	99.1346	9.4060	97.9394	1.473	0.0000	0.0000
2026/07/29	R248	04/02/2027	10.11 Call			Bond Future	8438.4600	8.4385	7527.1400	7.5271	10.800	0.0000	0.0000
2026/07/29	R248	04/02/2027	10.11 Put			Bond Future	1444.0800	1.4441	1728.0000	1.7280	19.661	0.0000	0.0000
2026/07/29	R248	06/05/2027				Bond Future	9.3037	96.6341	9.4442	95.4151	1.510	0.0000	0.0000
2026/07/29	R248	06/05/2027	9.05 Call			Bond Future	3357.1200	3.3571	2839.2700	2.8393	15.425	0.0000	0.0000
2026/07/29	R248	06/05/2027	9.05 Put			Bond Future	5622.7300	5.6227	6323.9300	6.3239	12.471	0.0000	0.0000
2026/07/29	R248	05/08/2027				Bond Future	9.3458	98.4903	9.4904	97.2484	1.547	0.0000	0.0000
2026/07/29	R248	05/08/2027	9.37 Call			Bond Future	5052.6400	5.0526	4410.3600	4.4104	12.712	0.0000	0.0000
2026/07/29	R248	05/08/2027	9.37 Put			Bond Future	4842.6600	4.8427	5442.3000	5.4423	12.382	0.0000	0.0000
2026/07/29	R2R9	06/08/2026				Bond Future	9.0277	109.9038	9.1512	108.9493	1.368	0.0000	0.0000
2026/07/29	R2R9	06/08/2026	101.74 Call			Bond Future	96784.2500	96.7843	95829.8000	95.8298	0.986	0.0000	0.0000
2026/07/29	R2R9	06/08/2026	101.74 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R2R9	05/11/2026				Bond Future	9.0819	106.9200	9.2099	105.9477	1.409	0.0000	0.0000
2026/07/29	R2R9	05/11/2026	98.56 Call			Bond Future	95949.9800	95.9500	94977.6200	94.9776	1.013	0.0000	0.0000
2026/07/29	R2R9	05/11/2026	98.56 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R2R9	04/02/2027				Bond Future	9.1284	108.9702	9.2611	107.9784	1.454	0.0000	0.0000
2026/07/29	R2R9	04/02/2027	9.89 Call			Bond Future	6823.2400	6.8232	6084.3700	6.0844	10.829	0.0000	0.0000
2026/07/29	R2R9	04/02/2027	9.89 Put			Bond Future	1305.5800	1.3056	1558.5100	1.5585	19.373	0.0000	0.0000
2026/07/29	R2R9	06/05/2027				Bond Future	9.1704	106.1239	9.3081	105.1124	1.501	0.0000	0.0000
2026/07/29	R2R9	06/05/2027	8.83 Call			Bond Future	2586.4200	2.5864	2188.1500	2.1882	15.399	0.0000	0.0000
2026/07/29	R2R9	06/05/2027	8.83 Put			Bond Future	5147.9800	5.1480	5761.2100	5.7612	11.912	0.0000	0.0000
2026/07/29	R2R9	06/05/2027	9.64 Call			Bond Future	5749.0800	5.7491	5098.9300	5.0989	11.309	0.0000	0.0000
2026/07/29	R2R9	06/05/2027	9.64 Put			Bond Future	2353.0200	2.3530	2714.3700	2.7144	15.357	0.0000	0.0000
2026/07/29	R2R9	06/05/2027	8.94 Put			Bond Future	4619.8500	4.6199	5198.7600	5.1988	12.531	0.0000	0.0000
2026/07/29	R2R9	06/05/2027	8.94 Call			Bond Future	2895.3300	2.8953	2462.7400	2.4627	14.941	0.0000	0.0000
2026/07/29	R2R9	05/08/2027				Bond Future	9.2227	108.1618	9.3654	107.1314	1.547	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	9.26 Call			Bond Future	4264.2400	4.2642	3733.6400	3.7336	12.443	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	9.26 Put			Bond Future	3993.8200	3.9938	4493.5700	4.4936	12.513	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	9.68 Call			Bond Future	6068.4900	6.0685	5423.3100	5.4233	10.632	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
2026/07/29	R2R9	05/08/2027	9.68 Put	Bond Future	2815.8600	2.8159	3201.0300	3.2010	13.679	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	8.90 Put	Bond Future	5465.5300	5.4655	6069.2900	6.0693	11.047	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	8.90 Call	Bond Future	3082.1700	3.0822	2655.5800	2.6556	13.841	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	9.53 Call	Bond Future	5381.2700	5.3813	4774.9200	4.7749	11.268	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	9.53 Put	Bond Future	3179.9600	3.1800	3603.9600	3.6040	13.334	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	8.82 Put	Bond Future	5855.7000	5.8557	6481.4900	6.4815	10.687	0.0000	0.0000
2026/07/29	R2R9	05/08/2027	8.82 Call	Bond Future	2869.9800	2.8700	2465.4200	2.4654	14.096	0.0000	0.0000
2026/07/29	R4R2	06/08/2026		Bond Future	9.2027	111.2516	9.3262	110.1898	1.342	0.0000	0.0000
2026/07/29	R4R2	06/08/2026	102.06 Call	Bond Future	97834.3300	97.8343	96772.5400	96.7725	1.085	0.0000	0.0000
2026/07/29	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R4R2	05/11/2026		Bond Future	9.2571	108.1664	9.3848	107.0847	1.379	0.0000	0.0000
2026/07/29	R4R2	05/11/2026	98.76 Call	Bond Future	96943.7900	96.9438	95862.0700	95.8621	1.116	0.0000	0.0000
2026/07/29	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	R4R2	04/02/2027		Bond Future	9.3046	110.2404	9.4366	109.1372	1.418	0.0000	0.0000
2026/07/29	R4R2	04/02/2027	10.13 Call	Bond Future	8053.6500	8.0537	7217.9500	7.2180	10.377	0.0000	0.0000
2026/07/29	R4R2	04/02/2027	10.13 Put	Bond Future	1421.6000	1.4216	1689.1000	1.6891	18.817	0.0000	0.0000
2026/07/29	R4R2	06/05/2027		Bond Future	9.3480	107.2930	9.4845	106.1678	1.459	0.0000	0.0000
2026/07/29	R4R2	06/05/2027	9.00 Call	Bond Future	2946.2800	2.9463	2501.0300	2.5010	15.112	0.0000	0.0000
2026/07/29	R4R2	06/05/2027	9.00 Put	Bond Future	5897.6200	5.8976	6577.5700	6.5776	11.529	0.0000	0.0000
2026/07/29	R4R2	05/08/2027		Bond Future	9.4006	109.3532	9.5417	108.2070	1.500	0.0000	0.0000
2026/07/29	R4R2	05/08/2027	9.44 Call	Bond Future	4888.0400	4.8880	4293.6000	4.2936	12.161	0.0000	0.0000
2026/07/29	R4R2	05/08/2027	9.44 Put	Bond Future	4566.2900	4.5663	5118.0100	5.1180	12.082	0.0000	0.0000
2026/07/29	RR87	06/08/2026		Bond Future	7.1765	100.9011	7.2439	100.8773	0.938	0.0000	0.0000
2026/07/29	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/29	RR87	06/08/2026	6.53 Put	Bond Future	228.7700	0.2288	252.5400	0.2525	10.390	0.0000	0.0000
2026/07/29	RR87	05/11/2026		Bond Future	6.6526	102.7323	6.8689	102.7075	3.251	0.0000	0.0000
2026/07/29	RR87	05/11/2026	5.27 Call	Bond Future	0.1702	0.0002	0.0485	0.0000	71.527	0.0000	0.0000
2026/07/29	RR87	05/11/2026	5.27 Put	Bond Future	158.7802	0.1588	183.4185	0.1834	15.517	0.0000	0.0000
2026/07/29	RR88	06/08/2026		Bond Future	7.3925	104.6214	7.4427	104.5611	0.680	0.0000	0.0000
2026/07/29	RR88	06/08/2026	6.79 Call	Bond Future	0.0017	0.0000	0.0001	0.0000	93.567	0.0000	0.0000
2026/07/29	RR88	06/08/2026	6.79 Put	Bond Future	725.4017	0.7254	785.6601	0.7857	8.307	0.0000	0.0000
2026/07/29	RR88	05/11/2026		Bond Future	7.3790	105.8955	7.4417	105.8301	0.850	0.0000	0.0000
2026/07/29	RR88	05/11/2026	6.71 Call	Bond Future	28.8888	0.0289	22.0950	0.0221	23.517	0.0000	0.0000
2026/07/29	RR88	05/11/2026	6.71 Put	Bond Future	730.3488	0.7303	789.0050	0.7890	8.031	0.0000	0.0000
2026/07/29	RR88	04/02/2027		Bond Future	7.2623	104.0844	7.3450	104.0148	1.139	0.0000	0.0000
2026/07/29	RR88	04/02/2027	7.78 Call	Bond Future	577.8852	0.5779	528.7504	0.5288	8.503	0.0000	0.0000
2026/07/29	RR88	04/02/2027	7.78 Put	Bond Future	143.5952	0.1436	164.0604	0.1641	14.252	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
2026/07/29	RR88	06/05/2027		Bond Future	6.9862	106.1236	7.1045	106.0523	1.693	0.0000	0.0000
2026/07/29	RR88	06/05/2027	7.89 Call	Bond Future	633.0085	0.6330	578.1692	0.5782	8.663	0.0000	0.0000
2026/07/29	RR88	06/05/2027	7.89 Put	Bond Future	90.5985	0.0906	107.0492	0.1070	18.158	0.0000	0.0000
2026/07/29	RR88	05/08/2027		Bond Future	6.4381	102.8552	6.6364	102.7832	3.081	0.0000	0.0000
2026/07/29	RR88	05/08/2027	8.07 Call	Bond Future	621.0903	0.6211	558.8593	0.5589	10.020	0.0000	0.0000
2026/07/29	RR88	05/08/2027	8.07 Put	Bond Future	31.2803	0.0313	41.0893	0.0411	31.359	0.0000	0.0000
2026/07/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/29	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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