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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/07/2026 TO 30/07/2026

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
2026/07/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/07/30	2029	06/08/2026		Bond Future	152.2942	152.2942	152.3496	0.036	0.0000	0.0000
2026/07/30	2029	06/08/2026	144.10 Call	Bond Future	8194.1500	8.1942	8249.5800	0.676	0.0000	0.0000
2026/07/30	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2029	05/11/2026		Bond Future	153.5853	153.5853	153.6415	0.037	0.0000	0.0000
2026/07/30	2029	05/11/2026	147.56 Call	Bond Future	6025.2700	6.0253	6081.4600	0.933	0.0000	0.0000
2026/07/30	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	
2026/07/30	2029	04/02/2027			Bond Future	156.5650	156.5650	156.6218	156.6218	0.036	0.0000	0.0000
2026/07/30	2029	04/02/2027	149.72 Call		Bond Future	6844.9600	6.8450	6901.8400	6.9018	0.831	0.0000	0.0000
2026/07/30	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2029	06/05/2027			Bond Future	158.1248	158.1248	158.1832	158.1832	0.037	0.0000	0.0000
2026/07/30	2029	06/05/2027	153.32 Call		Bond Future	4804.8200	4.8048	4863.1900	4.8632	1.215	0.0000	0.0000
2026/07/30	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2029	05/08/2027			Bond Future	161.2008	161.2008	161.2606	161.2606	0.037	0.0000	0.0000
2026/07/30	2029	05/08/2027	156.72 Call		Bond Future	4480.8000	4.4808	4540.6200	4.5406	1.335	0.0000	0.0000
2026/07/30	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2030	06/08/2026	7.21 Put		Bond Future	2372.1600	2.3722	2190.2800	2.1903	7.667	0.0000	0.0000
2026/07/30	2030	06/08/2026	7.21 Call		Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/07/30	2030	06/08/2026	7.71 Put		Bond Future	873.3600	0.8734	702.0200	0.7020	19.618	0.0000	0.0000
2026/07/30	2030	06/08/2026	7.71 Call		Bond Future	19.6900	0.0197	30.2300	0.0302	53.530	0.0000	0.0000
2026/07/30	2030	06/08/2026	8.06 Call		Bond Future	355.6800	0.3557	465.6100	0.4656	30.907	0.0000	0.0000
2026/07/30	2030	06/08/2026	8.06 Put		Bond Future	162.8900	0.1629	90.9400	0.0909	44.171	0.0000	0.0000
2026/07/30	2030	06/08/2026			Bond Future	7.9952	100.2705	7.9342	100.4523	0.763	0.0000	0.0000
2026/07/30	2030	06/08/2026	9.22 Call		Bond Future	3566.7600	3.5668	3748.6400	3.7486	5.099	0.0000	0.0000
2026/07/30	2030	06/08/2026	9.22 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2030	05/11/2026			Bond Future	8.0388	102.0896	7.9726	102.2746	0.824	0.0000	0.0000
2026/07/30	2030	05/11/2026	8.39 Call		Bond Future	1442.0600	1.4421	1566.1500	1.5662	8.605	0.0000	0.0000
2026/07/30	2030	05/11/2026	8.39 Put		Bond Future	467.8200	0.4678	406.9100	0.4069	13.020	0.0000	0.0000
2026/07/30	2030	04/02/2027			Bond Future	8.0604	100.0382	7.9880	100.2265	0.898	0.0000	0.0000
2026/07/30	2030	04/02/2027	7.82 Call		Bond Future	684.9600	0.6850	761.1100	0.7611	11.117	0.0000	0.0000
2026/07/30	2030	04/02/2027	7.82 Put		Bond Future	1311.7000	1.3117	1199.5700	1.1996	8.548	0.0000	0.0000
2026/07/30	2030	06/05/2027			Bond Future	8.0802	101.9978	8.0004	102.1897	0.988	0.0000	0.0000
2026/07/30	2030	06/05/2027	7.27 Call		Bond Future	391.6500	0.3917	438.8900	0.4389	12.062	0.0000	0.0000
2026/07/30	2030	06/05/2027	7.27 Put		Bond Future	2360.9700	2.3610	2216.3600	2.2164	6.125	0.0000	0.0000
2026/07/30	2030	05/08/2027			Bond Future	8.1300	99.9489	8.0410	100.1446	1.096	0.0000	0.0000
2026/07/30	2030	05/08/2027	8.11 Call		Bond Future	1139.7000	1.1397	1238.5800	1.2386	8.676	0.0000	0.0000
2026/07/30	2030	05/08/2027	8.11 Put		Bond Future	1183.6900	1.1837	1086.8300	1.0868	8.183	0.0000	0.0000
2026/07/30	2031	06/08/2026			Bond Future	117.4190	117.4190	117.4326	117.4326	0.012	0.0000	0.0000
2026/07/30	2031	06/08/2026	113.81 Call		Bond Future	3608.9900	3.6090	3622.6000	3.6226	0.377	0.0000	0.0000
2026/07/30	2031	06/08/2026	113.81 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2031	05/11/2026			Bond Future	119.5781	119.5781	119.5918	119.5918	0.011	0.0000	0.0000
2026/07/30	2031	05/11/2026	111.49 Call		Bond Future	8088.1100	8.0881	8101.8000	8.1018	0.169	0.0000	0.0000
2026/07/30	2031	05/11/2026	111.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2031	04/02/2027			Bond Future	119.3863	119.3863	119.4005	119.4005	0.012	0.0000	0.0000
2026/07/30	2031	04/02/2027	116.18 Call		Bond Future	3256.9200	3.2569	3269.6500	3.2697	0.391	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
2026/07/30	2031	04/02/2027	116.18 Put	Bond Future	50.5900	0.0506	49.1800	0.0492	2.787	0.0000	0.0000
2026/07/30	2031	06/05/2027		Bond Future	121.7519	121.7519	121.7662	121.7662	0.012	0.0000	0.0000
2026/07/30	2031	06/05/2027	116.87 Call	Bond Future	4893.0800	4.8931	4907.0900	4.9071	0.286	0.0000	0.0000
2026/07/30	2031	06/05/2027	116.87 Put	Bond Future	11.2200	0.0112	10.8800	0.0109	3.030	0.0000	0.0000
2026/07/30	2031	05/08/2027		Bond Future	121.5495	121.5495	121.5657	121.5657	0.013	0.0000	0.0000
2026/07/30	2031	05/08/2027	121.41 Call	Bond Future	981.4700	0.9815	988.8100	0.9888	0.748	0.0000	0.0000
2026/07/30	2031	05/08/2027	121.41 Put	Bond Future	841.9600	0.8420	833.1200	0.8331	1.050	0.0000	0.0000
2026/07/30	2032	06/08/2026		Bond Future	8.3407	102.6027	8.2748	102.8944	0.791	0.0000	0.0000
2026/07/30	2032	06/08/2026	10.12 Call	Bond Future	7485.2600	7.4853	7776.9600	7.7770	3.897	0.0000	0.0000
2026/07/30	2032	06/08/2026	10.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2032	05/11/2026		Bond Future	8.3929	100.3051	8.3232	100.6019	0.831	0.0000	0.0000
2026/07/30	2032	05/11/2026	9.16 Call	Bond Future	3584.6000	3.5846	3824.1800	3.8242	6.684	0.0000	0.0000
2026/07/30	2032	05/11/2026	9.16 Put	Bond Future	390.0900	0.3901	332.8700	0.3329	14.668	0.0000	0.0000
2026/07/30	2032	04/02/2027	8.08 Put	Bond Future	2447.9000	2.4479	2257.0300	2.2570	7.797	0.0000	0.0000
2026/07/30	2032	04/02/2027	8.08 Call	Bond Future	996.6800	0.9967	1108.0400	1.1080	11.173	0.0000	0.0000
2026/07/30	2032	04/02/2027	7.58 Put	Bond Future	4040.4600	4.0405	3800.9900	3.8010	5.927	0.0000	0.0000
2026/07/30	2032	04/02/2027	7.58 Call	Bond Future	483.8900	0.4839	546.6500	0.5467	12.970	0.0000	0.0000
2026/07/30	2032	04/02/2027	8.36 Call	Bond Future	1479.2200	1.4792	1624.1900	1.6242	9.800	0.0000	0.0000
2026/07/30	2032	04/02/2027	8.36 Put	Bond Future	1774.6000	1.7746	1617.3400	1.6173	8.862	0.0000	0.0000
2026/07/30	2032	04/02/2027		Bond Future	8.4322	102.2276	8.3583	102.5298	0.876	0.0000	0.0000
2026/07/30	2032	04/02/2027	8.48 Call	Bond Future	1736.6000	1.7366	1895.9800	1.8960	9.178	0.0000	0.0000
2026/07/30	2032	04/02/2027	8.48 Put	Bond Future	1541.6300	1.5416	1398.7800	1.3988	9.266	0.0000	0.0000
2026/07/30	2032	06/05/2027		Bond Future	8.4636	100.0685	8.3852	100.3765	0.927	0.0000	0.0000
2026/07/30	2032	06/05/2027	7.80 Call	Bond Future	857.2200	0.8572	949.1900	0.9492	10.729	0.0000	0.0000
2026/07/30	2032	06/05/2027	7.80 Put	Bond Future	3499.4400	3.4994	3283.3800	3.2834	6.174	0.0000	0.0000
2026/07/30	2032	06/05/2027	7.58 Put	Bond Future	4219.1800	4.2192	3986.5400	3.9865	5.514	0.0000	0.0000
2026/07/30	2032	06/05/2027	7.58 Call	Bond Future	681.9900	0.6820	757.3800	0.7574	11.054	0.0000	0.0000
2026/07/30	2032	06/05/2027	8.08 Put	Bond Future	2721.5500	2.7216	2531.7800	2.5318	6.973	0.0000	0.0000
2026/07/30	2032	06/05/2027	8.08 Call	Bond Future	1204.5700	1.2046	1322.8300	1.3228	9.818	0.0000	0.0000
2026/07/30	2032	06/05/2027	8.47 Call	Bond Future	1885.4000	1.8854	2043.6300	2.0436	8.392	0.0000	0.0000
2026/07/30	2032	06/05/2027	8.47 Put	Bond Future	1860.4500	1.8605	1710.6500	1.7107	8.052	0.0000	0.0000
2026/07/30	2032	06/05/2027	7.94 Put	Bond Future	3097.8000	3.0978	2894.5300	2.8945	6.562	0.0000	0.0000
2026/07/30	2032	06/05/2027	7.94 Call	Bond Future	1020.1200	1.0201	1124.8800	1.1249	10.269	0.0000	0.0000
2026/07/30	2032	06/05/2027	8.44 Put	Bond Future	1916.4700	1.9165	1763.6000	1.7636	7.977	0.0000	0.0000
2026/07/30	2032	06/05/2027	8.44 Call	Bond Future	1823.8500	1.8239	1979.0100	1.9790	8.507	0.0000	0.0000
2026/07/30	2032	06/05/2027	8.93 Call	Bond Future	3009.7600	3.0098	3210.7200	3.2107	6.677	0.0000	0.0000
2026/07/30	2032	06/05/2027	8.93 Put	Bond Future	1203.2800	1.2033	1096.2100	1.0962	8.898	0.0000	0.0000
2026/07/30	2032	05/08/2027	7.94 Put	Bond Future	3317.6600	3.3177	3112.9600	3.1130	6.170	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	
2026/07/30	2032	05/08/2027	7.94 Call	Bond Future		1143.4400	1.1434	1252.9200	1.2529	9.575	0.0000	0.0000
2026/07/30	2032	05/08/2027	8.44 Put	Bond Future		2161.4300	2.1614	2001.8700	2.0019	7.382	0.0000	0.0000
2026/07/30	2032	05/08/2027	8.44 Call	Bond Future		1888.1100	1.8881	2042.7300	2.0427	8.189	0.0000	0.0000
2026/07/30	2032	05/08/2027	9.08 Call	Bond Future		3361.6500	3.3617	3569.9600	3.5700	6.197	0.0000	0.0000
2026/07/30	2032	05/08/2027	9.08 Put	Bond Future		1265.4300	1.2654	1159.5600	1.1596	8.366	0.0000	0.0000
2026/07/30	2032	05/08/2027		Bond Future		8.5129	101.9909	8.4291	102.3051	0.984	0.0000	0.0000
2026/07/30	2032	05/08/2027	8.42 Call	Bond Future		1851.0500	1.8511	2003.8000	2.0038	8.252	0.0000	0.0000
2026/07/30	2032	05/08/2027	8.42 Put	Bond Future		2199.5600	2.1996	2038.1300	2.0381	7.339	0.0000	0.0000
2026/07/30	2033	06/08/2026		Bond Future		147.7319	147.7319	148.0170	148.0170	0.193	0.0000	0.0000
2026/07/30	2033	06/08/2026	134.25 Call	Bond Future		13481.9400	13.4819	13766.9500	13.7670	2.114	0.0000	0.0000
2026/07/30	2033	06/08/2026	134.25 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2033	05/11/2026		Bond Future		148.8419	148.8419	149.1319	149.1319	0.195	0.0000	0.0000
2026/07/30	2033	05/11/2026	137.26 Call	Bond Future		11581.9400	11.5819	11871.8800	11.8719	2.503	0.0000	0.0000
2026/07/30	2033	05/11/2026	137.26 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2033	04/02/2027		Bond Future		151.7295	151.7295	152.0246	152.0246	0.195	0.0000	0.0000
2026/07/30	2033	04/02/2027	142.71 Call	Bond Future		9019.5100	9.0195	9314.6400	9.3146	3.272	0.0000	0.0000
2026/07/30	2033	04/02/2027	142.71 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2033	06/05/2027		Bond Future		153.0872	153.0872	153.3886	153.3886	0.197	0.0000	0.0000
2026/07/30	2033	06/05/2027	151.21 Call	Bond Future		1877.2300	1.8772	2178.5900	2.1786	16.053	0.0000	0.0000
2026/07/30	2033	06/05/2027	151.21 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2033	05/08/2027		Bond Future		156.0653	156.0653	156.3729	156.3729	0.197	0.0000	0.0000
2026/07/30	2033	05/08/2027	153.15 Call	Bond Future		2915.3400	2.9153	3222.8900	3.2229	10.549	0.0000	0.0000
2026/07/30	2033	05/08/2027	153.15 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2037	06/08/2026	11.30 Call	Bond Future		14116.1000	14.1161	14252.4500	14.2525	0.966	0.0000	0.0000
2026/07/30	2037	06/08/2026	11.30 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2037	06/08/2026	10.70 Call	Bond Future		10833.4000	10.8334	10969.7500	10.9698	1.259	0.0000	0.0000
2026/07/30	2037	06/08/2026	10.70 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2037	06/08/2026	10.02 Put	Bond Future		0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2026/07/30	2037	06/08/2026	10.02 Call	Bond Future		6895.8500	6.8959	7032.1700	7.0322	1.977	0.0000	0.0000
2026/07/30	2037	06/08/2026		Bond Future		8.9205	97.4485	8.8998	97.5849	0.232	0.0000	0.0000
2026/07/30	2037	06/08/2026	11.71 Call	Bond Future		16261.6100	16.2616	16397.9600	16.3980	0.838	0.0000	0.0000
2026/07/30	2037	06/08/2026	11.71 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2037	06/08/2026	9.30 Call	Bond Future		2501.8200	2.5018	2619.9900	2.6200	4.723	0.0000	0.0000
2026/07/30	2037	06/08/2026	9.30 Put	Bond Future		44.2300	0.0442	26.0500	0.0261	41.103	0.0000	0.0000
2026/07/30	2037	05/11/2026		Bond Future		8.9721	99.2166	8.9507	99.3552	0.239	0.0000	0.0000
2026/07/30	2037	05/11/2026	10.62 Call	Bond Future		10089.2300	10.0892	10216.2400	10.2162	1.259	0.0000	0.0000
2026/07/30	2037	05/11/2026	10.62 Put	Bond Future		170.2700	0.1703	158.6900	0.1587	6.801	0.0000	0.0000
2026/07/30	2037	05/11/2026	10.83 Call	Bond Future		11208.0600	11.2081	11337.7600	11.3378	1.157	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
2026/07/30	2037	05/11/2026	10.83 Put	Bond Future	124.8000	0.1248	115.9100	0.1159	7.123	0.0000
2026/07/30	2037	05/11/2026	10.23 Call	Bond Future	8006.0400	8.0060	8125.7200	8.1257	1.495	0.0000
2026/07/30	2037	05/11/2026	10.23 Put	Bond Future	306.6700	0.3067	287.7600	0.2878	6.166	0.0000
2026/07/30	2037	05/11/2026	9.46 Put	Bond Future	968.5400	0.9685	921.6500	0.9217	4.841	0.0000
2026/07/30	2037	05/11/2026	9.46 Call	Bond Future	4056.7100	4.0567	4148.4100	4.1484	2.260	0.0000
2026/07/30	2037	04/02/2027		Bond Future	9.0158	96.8596	8.9936	97.0007	0.246	0.0000
2026/07/30	2037	04/02/2027	9.51 Call	Bond Future	4568.6500	4.5687	4659.0900	4.6591	1.980	0.0000
2026/07/30	2037	04/02/2027	9.51 Put	Bond Future	1499.2000	1.4992	1448.5700	1.4486	3.377	0.0000
2026/07/30	2037	04/02/2027	9.81 Call	Bond Future	5959.0300	5.9590	6060.7600	6.0608	1.707	0.0000
2026/07/30	2037	04/02/2027	9.81 Put	Bond Future	1089.2900	1.0893	1049.9500	1.0500	3.612	0.0000
2026/07/30	2037	04/02/2027	9.31 Call	Bond Future	3715.1900	3.7152	3796.5500	3.7966	2.190	0.0000
2026/07/30	2037	04/02/2027	9.31 Put	Bond Future	1872.1400	1.8721	1812.4300	1.8124	3.189	0.0000
2026/07/30	2037	04/02/2027	8.44 Put	Bond Future	4926.9600	4.9270	4822.3500	4.8224	2.123	0.0000
2026/07/30	2037	04/02/2027	8.44 Call	Bond Future	1180.1300	1.1801	1216.5900	1.2166	3.089	0.0000
2026/07/30	2037	06/05/2027		Bond Future	9.0597	98.7570	9.0366	98.9007	0.255	0.0000
2026/07/30	2037	06/05/2027	8.58 Call	Bond Future	1802.7900	1.8028	1850.1100	1.8501	2.625	0.0000
2026/07/30	2037	06/05/2027	8.58 Put	Bond Future	4851.3000	4.8513	4754.9000	4.7549	1.987	0.0000
2026/07/30	2037	05/08/2027		Bond Future	9.1162	96.3950	9.0922	96.5417	0.264	0.0000
2026/07/30	2037	05/08/2027	9.05 Call	Bond Future	3230.8900	3.2309	3299.9600	3.3000	2.138	0.0000
2026/07/30	2037	05/08/2027	9.05 Put	Bond Future	3635.6600	3.6357	3558.0700	3.5581	2.134	0.0000
2026/07/30	2038	06/08/2026		Bond Future	161.3842	161.3842	161.4843	161.4843	0.062	0.0000
2026/07/30	2038	06/08/2026	144.72 Call	Bond Future	16664.1700	16.6642	16764.2600	16.7643	0.601	0.0000
2026/07/30	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2038	05/11/2026		Bond Future	164.3519	164.3519	164.4534	164.4534	0.062	0.0000
2026/07/30	2038	05/11/2026	146.31 Call	Bond Future	18041.9100	18.0419	18143.4100	18.1434	0.563	0.0000
2026/07/30	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2038	04/02/2027		Bond Future	165.2600	165.2600	165.3636	165.3636	0.063	0.0000
2026/07/30	2038	04/02/2027	153.83 Call	Bond Future	11429.9900	11.4300	11533.5800	11.5336	0.906	0.0000
2026/07/30	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2038	06/05/2027		Bond Future	168.5343	168.5343	168.6399	168.6399	0.063	0.0000
2026/07/30	2038	06/05/2027	166.10 Call	Bond Future	2434.3000	2.4343	2539.8600	2.5399	4.336	0.0000
2026/07/30	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2038	05/08/2027		Bond Future	169.4790	169.4790	169.5882	169.5882	0.064	0.0000
2026/07/30	2038	05/08/2027	169.13 Call	Bond Future	349.0300	0.3490	458.2300	0.4582	31.287	0.0000
2026/07/30	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2040	06/08/2026	9.20 Call	Bond Future	565.5200	0.5655	626.3500	0.6264	10.756	0.0000
2026/07/30	2040	06/08/2026	9.20 Put	Bond Future	873.2100	0.8732	702.5700	0.7026	19.542	0.0000
2026/07/30	2040	06/08/2026		Bond Future	9.2408	98.4531	9.2101	98.6846	0.333	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	
2026/07/30	2040	06/08/2026	12.19 Call	Bond Future	19019.2800	19.0193	19250.7500	19.2508	1.217	0.0000	0.0000
2026/07/30	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2040	05/11/2026	8.85 Put	Bond Future	4476.2400	4.4762	4301.9200	4.3019	3.894	0.0000	0.0000
2026/07/30	2040	05/11/2026	8.85 Call	Bond Future	1089.5200	1.0895	1150.6600	1.1507	5.612	0.0000	0.0000
2026/07/30	2040	05/11/2026		Bond Future	9.2965	100.2394	9.2647	100.4748	0.341	0.0000	0.0000
2026/07/30	2040	05/11/2026	11.06 Call	Bond Future	12105.7500	12.1058	12324.5300	12.3245	1.807	0.0000	0.0000
2026/07/30	2040	05/11/2026	11.06 Put	Bond Future	191.9700	0.1920	175.2900	0.1753	8.689	0.0000	0.0000
2026/07/30	2040	05/11/2026	11.27 Call	Bond Future	13337.0600	13.3371	13559.4400	13.5594	1.667	0.0000	0.0000
2026/07/30	2040	05/11/2026	11.27 Put	Bond Future	145.7500	0.1458	132.6700	0.1327	8.974	0.0000	0.0000
2026/07/30	2040	05/11/2026	10.67 Call	Bond Future	9792.9500	9.7930	10001.8800	10.0019	2.133	0.0000	0.0000
2026/07/30	2040	05/11/2026	10.67 Put	Bond Future	327.0400	0.3270	300.5100	0.3005	8.112	0.0000	0.0000
2026/07/30	2040	05/11/2026	9.91 Put	Bond Future	965.4700	0.9655	900.3200	0.9003	6.748	0.0000	0.0000
2026/07/30	2040	05/11/2026	9.91 Call	Bond Future	5364.0100	5.3640	5534.3200	5.5343	3.175	0.0000	0.0000
2026/07/30	2040	04/02/2027		Bond Future	9.3456	97.6516	9.3128	97.8913	0.351	0.0000	0.0000
2026/07/30	2040	04/02/2027	9.93 Call	Bond Future	5767.1400	5.7671	5930.1400	5.9301	2.826	0.0000	0.0000
2026/07/30	2040	04/02/2027	9.93 Put	Bond Future	1631.9500	1.6320	1555.2600	1.5553	4.699	0.0000	0.0000
2026/07/30	2040	04/02/2027	10.17 Call	Bond Future	7040.8500	7.0409	7217.8500	7.2179	2.514	0.0000	0.0000
2026/07/30	2040	04/02/2027	10.17 Put	Bond Future	1279.3400	1.2793	1216.6500	1.2167	4.900	0.0000	0.0000
2026/07/30	2040	04/02/2027	9.67 Call	Bond Future	4479.2200	4.4792	4623.7000	4.6237	3.226	0.0000	0.0000
2026/07/30	2040	04/02/2027	9.67 Put	Bond Future	2152.4800	2.1525	2057.2700	2.0573	4.423	0.0000	0.0000
2026/07/30	2040	04/02/2027	8.78 Put	Bond Future	5697.2500	5.6973	5525.2800	5.5253	3.018	0.0000	0.0000
2026/07/30	2040	04/02/2027	8.78 Call	Bond Future	1445.6500	1.4457	1513.3700	1.5134	4.684	0.0000	0.0000
2026/07/30	2040	06/05/2027		Bond Future	9.3949	99.5645	9.3609	99.8088	0.361	0.0000	0.0000
2026/07/30	2040	06/05/2027	8.88 Call	Bond Future	2086.0800	2.0861	2168.4200	2.1684	3.947	0.0000	0.0000
2026/07/30	2040	06/05/2027	8.88 Put	Bond Future	5887.5900	5.8876	5725.6200	5.7256	2.751	0.0000	0.0000
2026/07/30	2040	05/08/2027		Bond Future	9.4556	96.9674	9.4204	97.2166	0.372	0.0000	0.0000
2026/07/30	2040	05/08/2027	9.33 Call	Bond Future	3651.5400	3.6515	3768.4400	3.7684	3.201	0.0000	0.0000
2026/07/30	2040	05/08/2027	9.33 Put	Bond Future	4544.9300	4.5449	4412.6100	4.4126	2.911	0.0000	0.0000
2026/07/30	2043	06/08/2026		Bond Future	124.5927	124.5927	124.1846	124.1846	0.328	0.0000	0.0000
2026/07/30	2043	06/08/2026	110.88 Call	Bond Future	13712.7400	13.7127	13304.5800	13.3046	2.977	0.0000	0.0000
2026/07/30	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	2043	05/11/2026		Bond Future	126.8839	126.8839	126.4680	126.4680	0.328	0.0000	0.0000
2026/07/30	2043	05/11/2026	112.84 Call	Bond Future	14048.6765	14.0487	13633.8719	13.6339	2.953	0.0000	0.0000
2026/07/30	2043	05/11/2026	112.84 Put	Bond Future	4.8165	0.0048	5.8819	0.0059	22.121	0.0000	0.0000
2026/07/30	2043	04/02/2027		Bond Future	126.3868	126.3868	125.9633	125.9633	0.335	0.0000	0.0000
2026/07/30	2043	04/02/2027	117.63 Call	Bond Future	9006.3915	9.0064	8616.4999	8.6165	4.329	0.0000	0.0000
2026/07/30	2043	04/02/2027	117.63 Put	Bond Future	249.6015	0.2496	283.2499	0.2832	13.481	0.0000	0.0000
2026/07/30	2043	06/05/2027		Bond Future	128.8911	128.8911	128.4589	128.4589	0.335	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
2026/07/30	2043	06/05/2027	127.48 Call	Bond Future	3825.6226	3.8256	3572.3724	3.5724	6.620	0.0000
2026/07/30	2043	06/05/2027	127.48 Put	Bond Future	2414.5726	2.4146	2593.4324	2.5934	7.408	0.0000
2026/07/30	2043	05/08/2027		Bond Future	128.3700	128.3700	127.9313	127.9313	0.342	0.0000
2026/07/30	2043	05/08/2027	129.56 Call	Bond Future	2788.1241	2.7881	2587.9764	2.5880	7.179	0.0000
2026/07/30	2043	05/08/2027	129.56 Put	Bond Future	3978.1441	3.9781	4216.7264	4.2167	5.997	0.0000
2026/07/30	2044	06/08/2026	9.75 Call	Bond Future	3285.3500	3.2854	3433.3500	3.4334	4.505	0.0000
2026/07/30	2044	06/08/2026	9.75 Put	Bond Future	52.5800	0.0526	30.8800	0.0309	41.270	0.0000
2026/07/30	2044	06/08/2026	9.25 Call	Bond Future	445.6400	0.4456	459.6500	0.4597	3.144	0.0000
2026/07/30	2044	06/08/2026	9.25 Put	Bond Future	1233.5700	1.2336	1077.8800	1.0779	12.621	0.0000
2026/07/30	2044	06/08/2026	9.00 Call	Bond Future	58.5700	0.0586	53.8100	0.0538	8.127	0.0000
2026/07/30	2044	06/08/2026	9.00 Put	Bond Future	2957.2000	2.9572	2782.7400	2.7827	5.899	0.0000
2026/07/30	2044	06/08/2026		Bond Future	9.3455	95.2000	9.3248	95.3697	0.221	0.0000
2026/07/30	2044	06/08/2026	12.42 Call	Bond Future	20870.3800	20.8704	21040.0800	21.0401	0.813	0.0000
2026/07/30	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2044	05/11/2026		Bond Future	9.3975	96.9272	9.3762	97.0998	0.226	0.0000
2026/07/30	2044	05/11/2026	11.34 Call	Bond Future	14139.3800	14.1394	14299.6300	14.2996	1.133	0.0000
2026/07/30	2044	05/11/2026	11.34 Put	Bond Future	185.2100	0.1852	172.8900	0.1729	6.652	0.0000
2026/07/30	2044	05/11/2026	9.50 Call	Bond Future	3109.4200	3.1094	3193.9800	3.1940	2.719	0.0000
2026/07/30	2044	05/11/2026	9.50 Put	Bond Future	2284.0000	2.2840	2195.9900	2.1960	3.853	0.0000
2026/07/30	2044	04/02/2027		Bond Future	9.4437	94.4012	9.4218	94.5768	0.232	0.0000
2026/07/30	2044	04/02/2027	10.18 Call	Bond Future	7196.9800	7.1970	7320.0000	7.3200	1.709	0.0000
2026/07/30	2044	04/02/2027	10.18 Put	Bond Future	1564.7100	1.5647	1512.1000	1.5121	3.362	0.0000
2026/07/30	2044	06/05/2027		Bond Future	9.4898	96.2504	9.4672	96.4295	0.238	0.0000
2026/07/30	2044	06/05/2027	9.08 Call	Bond Future	2621.5500	2.6216	2685.4400	2.6854	2.437	0.0000
2026/07/30	2044	06/05/2027	9.08 Put	Bond Future	5953.0200	5.9530	5837.8600	5.8379	1.934	0.0000
2026/07/30	2044	05/08/2027		Bond Future	9.5457	93.7149	9.5223	93.8976	0.244	0.0000
2026/07/30	2044	05/08/2027	9.44 Call	Bond Future	4146.9700	4.1470	4231.8900	4.2319	2.048	0.0000
2026/07/30	2044	05/08/2027	9.44 Put	Bond Future	4978.5800	4.9786	4880.8400	4.8808	1.963	0.0000
2026/07/30	2046	06/08/2026		Bond Future	143.7621	143.7621	143.6768	143.6768	0.059	0.0000
2026/07/30	2046	06/08/2026	122.38 Call	Bond Future	21382.0900	21.3821	21296.8000	21.2968	0.399	0.0000
2026/07/30	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2046	05/11/2026		Bond Future	144.0340	144.0340	143.9469	143.9469	0.060	0.0000
2026/07/30	2046	05/11/2026	125.48 Call	Bond Future	18553.9500	18.5540	18466.9200	18.4669	0.469	0.0000
2026/07/30	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2046	04/02/2027		Bond Future	146.8284	146.8284	146.7394	146.7394	0.061	0.0000
2026/07/30	2046	04/02/2027	131.09 Call	Bond Future	15738.4000	15.7384	15649.4100	15.6494	0.565	0.0000
2026/07/30	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2046	06/05/2027		Bond Future	147.3147	147.3147	147.2244	147.2244	0.061	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
2026/07/30	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/30	2046	06/05/2027	148.99 Put	Bond Future	1675.3400	1.6753	1765.6400	1.7656	5.390	0.0000
2026/07/30	2046	05/08/2027		Bond Future	150.1796	150.1796	150.0880	150.0880	0.061	0.0000
2026/07/30	2046	05/08/2027	149.17 Call	Bond Future	1009.6400	1.0096	917.9500	0.9180	9.081	0.0000
2026/07/30	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2050	06/08/2026		Bond Future	145.2640	145.2640	145.0390	145.0390	0.155	0.0000
2026/07/30	2050	06/08/2026	123.27 Call	Bond Future	21993.9600	21.9940	21769.0400	21.7690	1.023	0.0000
2026/07/30	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2050	05/11/2026		Bond Future	147.9354	147.9354	147.7059	147.7059	0.155	0.0000
2026/07/30	2050	05/11/2026	123.84 Call	Bond Future	24095.3900	24.0954	23865.8800	23.8659	0.953	0.0000
2026/07/30	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2050	04/02/2027		Bond Future	148.2664	148.2664	148.0327	148.0327	0.158	0.0000
2026/07/30	2050	04/02/2027	132.39 Call	Bond Future	15876.4000	15.8764	15642.7300	15.6427	1.472	0.0000
2026/07/30	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2050	06/05/2027		Bond Future	151.2041	151.2041	150.9654	150.9654	0.158	0.0000
2026/07/30	2050	06/05/2027	150.46 Call	Bond Future	744.0800	0.7441	505.3700	0.5054	32.081	0.0000
2026/07/30	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2050	05/08/2027		Bond Future	151.5471	151.5471	151.3053	151.3053	0.160	0.0000
2026/07/30	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	2050	05/08/2027	152.97 Put	Bond Future	1422.9100	1.4229	1664.6800	1.6647	16.991	0.0000
2026/07/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	AL37	06/08/2026		Index Future	1287.8920	1287.8920	1291.0980	1291.0980	0.249	0.0000
2026/07/30	AL37	05/11/2026		Index Future	1311.5140	1311.5140	1314.7770	1314.7770	0.249	0.0000
2026/07/30	AL37	04/02/2027		Index Future	1336.6430	1336.6430	1339.9650	1339.9650	0.249	0.0000
2026/07/30	AL37	06/05/2027		Index Future	1362.8150	1362.8150	1366.2010	1366.2010	0.248	0.0000
2026/07/30	AL37	05/08/2027		Index Future	1388.7530	1388.7530	1392.2050	1392.2050	0.249	0.0000
2026/07/30	AL7T	06/08/2026		Index Future	1668.2300	1668.2300	1671.5340	1671.5340	0.198	0.0000
2026/07/30	AL7T	05/11/2026		Index Future	1698.8290	1698.8290	1702.1900	1702.1900	0.198	0.0000
2026/07/30	AL7T	04/02/2027		Index Future	1731.3790	1731.3790	1734.8000	1734.8000	0.198	0.0000
2026/07/30	AL7T	06/05/2027		Index Future	1765.2800	1765.2800	1768.7670	1768.7670	0.198	0.0000
2026/07/30	AL7T	05/08/2027		Index Future	1798.8770	1798.8770	1802.4330	1802.4330	0.198	0.0000
2026/07/30	ALBI	06/08/2026		Index Future	1407.6680	1407.6680	1410.6990	1410.6990	0.215	0.0000
2026/07/30	ALBI	05/11/2026		Index Future	1433.4880	1433.4880	1436.5720	1436.5720	0.215	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
2026/07/30	ALBI	04/02/2027		Index Future	1460.9540	1460.9540	1464.0930	0.215	0.0000	0.0000
2026/07/30	ALBI	06/05/2027		Index Future	1489.5600	1489.5600	1492.7590	0.215	0.0000	0.0000
2026/07/30	ALBI	05/08/2027		Index Future	1517.9090	1517.9090	1521.1730	0.215	0.0000	0.0000
2026/07/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	0.000	0.0000	0.0000
2026/07/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/07/30	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
2026/07/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/07/30	ES33	06/08/2026		Bond Future	9.0724	94.9501	9.0364	95.1260	0.396	0.0000
2026/07/30	ES33	06/08/2026	12.02 Call	Bond Future	13081.4400	13.0814	13257.3100	13.2573	1.344	0.0000
2026/07/30	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	ES33	05/11/2026		Bond Future	9.1459	92.9032	9.1083	93.0821	0.412	0.0000
2026/07/30	ES33	05/11/2026	10.83 Call	Bond Future	7574.7800	7.5748	7753.7100	7.7537	2.362	0.0000
2026/07/30	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	ES33	04/02/2027		Bond Future	9.2130	94.7059	9.1735	94.8881	0.429	0.0000
2026/07/30	ES33	04/02/2027	9.70 Call	Bond Future	2209.3100	2.2093	2391.5100	2.3915	8.247	0.0000
2026/07/30	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	ES33	06/05/2027		Bond Future	9.2718	92.7861	9.2303	92.9718	0.447	0.0000
2026/07/30	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	ES33	06/05/2027	8.80 Put	Bond Future	2139.2200	2.1392	1953.5500	1.9536	8.679	0.0000
2026/07/30	ES33	05/08/2027		Bond Future	9.3463	94.5895	9.3026	94.7790	0.468	0.0000
2026/07/30	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	ES33	05/08/2027	9.27 Put	Bond Future	330.9100	0.3309	141.4000	0.1414	57.269	0.0000
2026/07/30	ES42	06/08/2026		Bond Future	9.6717	93.1418	9.6358	93.4091	0.371	0.0000
2026/07/30	ES42	06/08/2026	12.65 Call	Bond Future	18667.4900	18.6675	18934.7600	18.9348	1.432	0.0000
2026/07/30	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	ES42	05/11/2026		Bond Future	9.7361	90.5907	9.6991	90.8627	0.380	0.0000
2026/07/30	ES42	05/11/2026	11.66 Call	Bond Future	12625.8800	12.6259	12897.8800	12.8979	2.154	0.0000
2026/07/30	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	ES42	04/02/2027		Bond Future	9.7940	92.3490	9.7558	92.6260	0.390	0.0000
2026/07/30	ES42	04/02/2027	10.29 Call	Bond Future	3489.0400	3.4890	3766.1200	3.7661	7.941	0.0000
2026/07/30	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/07/30	ES42	06/05/2027		Bond Future	9.8496	89.9141	9.8102	90.1966	0.400	0.0000
2026/07/30	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	ES42	06/05/2027	9.33 Put	Bond Future	3828.2100	3.8282	3545.8000	3.5458	7.377	0.0000
2026/07/30	ES42	05/08/2027		Bond Future	9.9137	91.6607	9.8729	91.9488	0.411	0.0000
2026/07/30	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	ES42	05/08/2027	9.84 Put	Bond Future	521.2900	0.5213	233.2000	0.2332	55.265	0.0000
2026/07/30	GOVI	06/08/2026		GOVI	1380.7390	1380.7390	1383.8240	1383.8240	0.223	0.0000
2026/07/30	GOVI	06/08/2026	1,189. Call 00	GOVI	1917390.0000	191.7390	1948240.0000	194.8240	1.609	0.0000
2026/07/30	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	GOVI	05/11/2026		GOVI	1406.0650	1406.0650	1409.2030	1409.2030	0.223	0.0000
2026/07/30	GOVI	05/11/2026	1,277. Call 00	GOVI	1290650.0000	129.0650	1322030.0000	132.2030	2.431	0.0000
2026/07/30	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	GOVI	04/02/2027		GOVI	1433.0050	1433.0050	1436.2000	1436.2000	0.223	0.0000
2026/07/30	GOVI	04/02/2027	1,369. Call 00	GOVI	640050.0000	64.0050	672000.0000	67.2000	4.992	0.0000
2026/07/30	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	GOVI	06/05/2027		GOVI	1461.0640	1461.0640	1464.3210	1464.3210	0.223	0.0000
2026/07/30	GOVI	06/05/2027	1,427. Call 00	GOVI	340640.0000	34.0640	373210.0000	37.3210	9.561	0.0000
2026/07/30	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	GOVI	05/08/2027		GOVI	1488.8710	1488.8710	1492.1920	1492.1920	0.223	0.0000
2026/07/30	GOVI	05/08/2027	1,465. Call 00	GOVI	238710.0000	23.8710	271920.0000	27.1920	13.912	0.0000
2026/07/30	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/07/30	I258	06/08/2026		Bond Future	133.1724	133.1724	133.1889	133.1889	0.012	0.0000
2026/07/30	I258	06/08/2026	112.95 Call	Bond Future	20222.3500	20.2224	20238.9100	20.2389	0.082	0.0000
2026/07/30	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	I258	05/11/2026		Bond Future	135.6212	135.6212	135.6380	135.6380	0.012	0.0000
2026/07/30	I258	05/11/2026	114.95 Call	Bond Future	20678.8012	20.6788	20695.0996	20.6951	0.079	0.0000
2026/07/30	I258	05/11/2026	114.95 Put	Bond Future	7.5712	0.0076	7.1496	0.0071	5.569	0.0000
2026/07/30	I258	04/02/2027		Bond Future	135.2938	135.2938	135.3109	135.3109	0.013	0.0000
2026/07/30	I258	04/02/2027	118.90 Call	Bond Future	16573.3158	16.5733	16587.2901	16.5873	0.084	0.0000
2026/07/30	I258	04/02/2027	118.90 Put	Bond Future	179.5158	0.1795	176.4001	0.1764	1.736	0.0000
2026/07/30	I258	06/05/2027		Bond Future	137.9745	137.9745	137.9918	137.9918	0.013	0.0000
2026/07/30	I258	06/05/2027	134.78 Call	Bond Future	6579.8058	6.5798	6582.3123	6.5823	0.038	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
2026/07/30	I258	06/05/2027	134.78 Put	Bond Future	3385.3558	3.3854	3370.5223	3.3705	0.0000	0.0000
2026/07/30	I258	05/08/2027		Bond Future	137.6302	137.6302	137.6497	137.6497	0.014	0.0000
2026/07/30	I258	05/08/2027	138.93 Call	Bond Future	4625.4169	4.6254	4627.7766	4.6278	0.051	0.0000
2026/07/30	I258	05/08/2027	138.93 Put	Bond Future	5925.2669	5.9253	5908.0766	5.9081	0.290	0.0000
2026/07/30	IGOV	06/08/2026		Index Future	452.8080	452.8080	452.8430	452.8430	0.008	0.0000
2026/07/30	IGOV	05/11/2026		Index Future	461.2260	461.2260	461.2610	461.2610	0.008	0.0000
2026/07/30	IGOV	04/02/2027		Index Future	470.1740	470.1740	470.2080	470.2080	0.007	0.0000
2026/07/30	IGOV	06/05/2027		Index Future	479.4880	479.4880	479.5220	479.5220	0.007	0.0000
2026/07/30	IGOV	05/08/2027		Index Future	488.7200	488.7200	488.7560	488.7560	0.007	0.0000
2026/07/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/07/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/07/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/07/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/07/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/07/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/07/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/07/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/07/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/07/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/07/30	R033	06/08/2026		Bond Future	8.4357	111.4659	8.3698	111.8127	0.781	0.0000
2026/07/30	R033	06/08/2026	10.25 Call	Bond Future	9011.6500	9.0117	9358.4300	9.3584	3.848	0.0000
2026/07/30	R033	06/08/2026	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R033	05/11/2026		Bond Future	8.4880	108.4469	8.4186	108.7998	0.817	0.0000
2026/07/30	R033	05/11/2026	9.33 Call	Bond Future	4584.8200	4.5848	4876.2900	4.8763	6.357	0.0000
2026/07/30	R033	05/11/2026	9.33 Put	Bond Future	414.7700	0.4148	353.3300	0.3533	14.813	0.0000
2026/07/30	R033	04/02/2027		Bond Future	8.5284	110.5255	8.4554	110.8849	0.857	0.0000
2026/07/30	R033	04/02/2027	8.65 Call	Bond Future	2300.5500	2.3006	2500.4400	2.5004	8.689	0.0000
2026/07/30	R033	04/02/2027	8.65 Put	Bond Future	1705.9500	1.7060	1546.4500	1.5465	9.350	0.0000
2026/07/30	R033	06/05/2027		Bond Future	8.5618	107.6463	8.4847	108.0126	0.901	0.0000
2026/07/30	R033	06/05/2027	7.93 Call	Bond Future	1091.1200	1.0911	1204.4100	1.2044	10.383	0.0000
2026/07/30	R033	06/05/2027	7.93 Put	Bond Future	4138.2600	4.1383	3885.2300	3.8852	6.114	0.0000
2026/07/30	R033	05/08/2027		Bond Future	8.6110	109.7140	8.5293	110.0876	0.949	0.0000
2026/07/30	R033	05/08/2027	8.54 Call	Bond Future	2314.0000	2.3140	2498.3500	2.4984	7.967	0.0000
2026/07/30	R033	05/08/2027	8.54 Put	Bond Future	2638.6800	2.6387	2449.4800	2.4495	7.170	0.0000
2026/07/30	R035	06/08/2026	7.70 Put	Bond Future	5774.4200	5.7744	5498.4800	5.4985	4.779	0.0000
2026/07/30	R035	06/08/2026	7.70 Call	Bond Future	0.0100	0.0000	0.0100	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	
2026/07/30	R035	06/08/2026	7.90 Put	Bond Future	4491.3800	4.4914	4215.4200	4.2154	6.144	0.0000	0.0000
2026/07/30	R035	06/08/2026	7.90 Call	Bond Future	0.3000	0.0003	0.2800	0.0003	6.667	0.0000	0.0000
2026/07/30	R035	06/08/2026	8.34 Call	Bond Future	63.1400	0.0631	77.5800	0.0776	22.870	0.0000	0.0000
2026/07/30	R035	06/08/2026	8.34 Put	Bond Future	1799.7700	1.7998	1538.2700	1.5383	14.530	0.0000	0.0000
2026/07/30	R035	06/08/2026	7.95 Put	Bond Future	4173.9600	4.1740	3898.0000	3.8980	6.611	0.0000	0.0000
2026/07/30	R035	06/08/2026	7.95 Call	Bond Future	0.6200	0.0006	0.6000	0.0006	3.226	0.0000	0.0000
2026/07/30	R035	06/08/2026	8.29 Put	Bond Future	2083.1100	2.0831	1815.3800	1.8154	12.852	0.0000	0.0000
2026/07/30	R035	06/08/2026	8.29 Call	Bond Future	38.1700	0.0382	46.3800	0.0464	21.509	0.0000	0.0000
2026/07/30	R035	06/08/2026	8.79 Put	Bond Future	195.8400	0.1958	115.2300	0.1152	41.161	0.0000	0.0000
2026/07/30	R035	06/08/2026	8.79 Call	Bond Future	1181.3600	1.1814	1376.6900	1.3767	16.534	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.39 Call	Bond Future	4472.8700	4.4729	4748.1200	4.7481	6.154	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.39 Put	Bond Future	0.9000	0.0009	0.2100	0.0002	76.667	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.71 Call	Bond Future	6267.1500	6.2672	6543.0600	6.5431	4.402	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.71 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.21 Call	Bond Future	3448.3000	3.4483	3720.4700	3.7205	7.893	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.21 Put	Bond Future	5.5200	0.0055	1.7500	0.0018	68.297	0.0000	0.0000
2026/07/30	R035	06/08/2026	8.71 Put	Bond Future	331.9200	0.3319	214.4800	0.2145	35.382	0.0000	0.0000
2026/07/30	R035	06/08/2026	8.71 Call	Bond Future	840.3500	0.8404	998.8500	0.9989	18.861	0.0000	0.0000
2026/07/30	R035	06/08/2026	10.22 Call	Bond Future	9039.4100	9.0394	9315.3500	9.3154	3.053	0.0000	0.0000
2026/07/30	R035	06/08/2026	10.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.72 Call	Bond Future	6322.5500	6.3226	6598.4600	6.5985	4.364	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.72 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.22 Put	Bond Future	5.0100	0.0050	1.5600	0.0016	68.862	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.22 Call	Bond Future	3505.3300	3.5053	3777.8200	3.7778	7.774	0.0000	0.0000
2026/07/30	R035	06/08/2026	10.13 Call	Bond Future	8557.9400	8.5579	8833.8800	8.8339	3.224	0.0000	0.0000
2026/07/30	R035	06/08/2026	10.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.63 Call	Bond Future	5822.5000	5.8225	6098.3800	6.0984	4.738	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.63 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.13 Put	Bond Future	11.9000	0.0119	4.3000	0.0043	63.866	0.0000	0.0000
2026/07/30	R035	06/08/2026	9.13 Call	Bond Future	2992.7000	2.9927	3261.0400	3.2610	8.966	0.0000	0.0000
2026/07/30	R035	06/08/2026		Bond Future	8.6253	105.4595	8.5795	105.7355	0.530	0.0000	0.0000
2026/07/30	R035	06/08/2026	11.06 Call	Bond Future	13378.7700	13.3788	13654.7100	13.6547	2.063	0.0000	0.0000
2026/07/30	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R035	05/11/2026		Bond Future	8.6772	102.8719	8.6295	103.1527	0.549	0.0000	0.0000
2026/07/30	R035	05/11/2026	10.03 Call	Bond Future	7784.3400	7.7843	8038.9000	8.0389	3.270	0.0000	0.0000
2026/07/30	R035	05/11/2026	10.03 Put	Bond Future	220.9300	0.2209	194.7300	0.1947	11.859	0.0000	0.0000
2026/07/30	R035	05/11/2026	9.80 Call	Bond Future	6643.8100	6.6438	6888.9300	6.8889	3.689	0.0000	0.0000
2026/07/30	R035	05/11/2026	9.80 Put	Bond Future	313.1900	0.3132	277.5500	0.2776	11.380	0.0000	0.0000
2026/07/30	R035	05/11/2026	9.30 Call	Bond Future	4257.3500	4.2574	4469.1800	4.4692	4.976	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
2026/07/30	R035	05/11/2026	9.30 Put	Bond Future	680.4700	0.6805	611.5400	0.6115	10.130	0.0000	0.0000
2026/07/30	R035	05/11/2026	8.80 Put	Bond Future	1502.2300	1.5022	1375.9400	1.3759	8.407	0.0000	0.0000
2026/07/30	R035	05/11/2026	8.80 Call	Bond Future	2220.7900	2.2208	2375.2600	2.3753	6.956	0.0000	0.0000
2026/07/30	R035	05/11/2026	8.97 Call	Bond Future	2850.5200	2.8505	3027.2900	3.0273	6.201	0.0000	0.0000
2026/07/30	R035	05/11/2026	8.97 Put	Bond Future	1148.1200	1.1481	1044.1300	1.0441	9.057	0.0000	0.0000
2026/07/30	R035	05/11/2026	8.47 Call	Bond Future	1248.6900	1.2487	1355.7800	1.3558	8.576	0.0000	0.0000
2026/07/30	R035	05/11/2026	8.47 Put	Bond Future	2476.0600	2.4761	2302.3900	2.3024	7.014	0.0000	0.0000
2026/07/30	R035	05/11/2026	7.97 Put	Bond Future	4726.0000	4.7260	4493.3200	4.4933	4.923	0.0000	0.0000
2026/07/30	R035	05/11/2026	7.97 Call	Bond Future	456.7500	0.4568	504.8300	0.5048	10.527	0.0000	0.0000
2026/07/30	R035	04/02/2027	7.70 Put	Bond Future	6632.7400	6.6327	6394.0300	6.3940	3.599	0.0000	0.0000
2026/07/30	R035	04/02/2027	7.70 Call	Bond Future	557.1200	0.5571	604.3400	0.6043	8.476	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.20 Put	Bond Future	4147.8100	4.1478	3947.5200	3.9475	4.829	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.20 Call	Bond Future	1105.7800	1.1058	1191.4200	1.1914	7.745	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.85 Call	Bond Future	2723.5700	2.7236	2880.7200	2.8807	5.770	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.85 Put	Bond Future	1984.7600	1.9848	1855.9800	1.8560	6.488	0.0000	0.0000
2026/07/30	R035	04/02/2027		Bond Future	8.7205	104.8433	8.6708	105.1292	0.571	0.0000	0.0000
2026/07/30	R035	04/02/2027	9.02 Call	Bond Future	3326.5900	3.3266	3501.3200	3.5013	5.253	0.0000	0.0000
2026/07/30	R035	04/02/2027	9.02 Put	Bond Future	1628.2300	1.6282	1517.0300	1.5170	6.830	0.0000	0.0000
2026/07/30	R035	04/02/2027	7.86 Put	Bond Future	5771.4200	5.7714	5542.4500	5.5425	3.967	0.0000	0.0000
2026/07/30	R035	04/02/2027	7.86 Call	Bond Future	678.7200	0.6787	735.6800	0.7357	8.392	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.36 Put	Bond Future	3492.7600	3.4928	3309.0400	3.3090	5.260	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.36 Call	Bond Future	1398.1700	1.3982	1500.3800	1.5004	7.310	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.67 Call	Bond Future	2156.8700	2.1569	2294.0000	2.2940	6.358	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.67 Put	Bond Future	2447.1200	2.4471	2298.3200	2.2983	6.081	0.0000	0.0000
2026/07/30	R035	04/02/2027	9.43 Call	Bond Future	4993.9200	4.9939	5203.2600	5.2033	4.192	0.0000	0.0000
2026/07/30	R035	04/02/2027	9.43 Put	Bond Future	1029.6700	1.0297	953.0800	0.9531	7.438	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.93 Call	Bond Future	3000.0500	3.0001	3165.6700	3.1657	5.521	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.93 Put	Bond Future	1808.2000	1.8082	1687.8900	1.6879	6.654	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.43 Put	Bond Future	3225.4700	3.2255	3049.3600	3.0494	5.460	0.0000	0.0000
2026/07/30	R035	04/02/2027	8.43 Call	Bond Future	1541.9000	1.5419	1651.7200	1.6517	7.122	0.0000	0.0000
2026/07/30	R035	06/05/2027	7.86 Put	Bond Future	6137.1900	6.1372	5915.0400	5.9150	3.620	0.0000	0.0000
2026/07/30	R035	06/05/2027	7.86 Call	Bond Future	973.6000	0.9736	1042.8100	1.0428	7.109	0.0000	0.0000
2026/07/30	R035	06/05/2027	8.36 Put	Bond Future	3959.0800	3.9591	3777.1100	3.7771	4.596	0.0000	0.0000
2026/07/30	R035	06/05/2027	8.36 Call	Bond Future	1725.6900	1.7257	1835.0800	1.8351	6.339	0.0000	0.0000
2026/07/30	R035	06/05/2027	8.78 Call	Bond Future	2780.8600	2.7809	2930.5900	2.9306	5.384	0.0000	0.0000
2026/07/30	R035	06/05/2027	8.78 Put	Bond Future	2632.5200	2.6325	2490.8900	2.4909	5.380	0.0000	0.0000
2026/07/30	R035	06/05/2027	8.75 Put	Bond Future	2708.3100	2.7083	2563.8200	2.5638	5.335	0.0000	0.0000
2026/07/30	R035	06/05/2027	8.75 Call	Bond Future	2688.8800	2.6889	2835.7500	2.8358	5.462	0.0000	0.0000
2026/07/30	R035	06/05/2027	9.27 Call	Bond Future	4495.2800	4.4953	4687.1600	4.6872	4.268	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
2026/07/30	R035	06/05/2027	9.27 Put	Bond Future	1656.7800	1.6568	1557.3000	1.5573	6.004	0.0000
2026/07/30	R035	06/05/2027		Bond Future	8.7535	102.3908	8.7015	102.6821	0.594	0.0000
2026/07/30	R035	06/05/2027	8.25 Call	Bond Future	1517.4600	1.5175	1616.9000	1.6169	6.553	0.0000
2026/07/30	R035	06/05/2027	8.25 Put	Bond Future	4386.5200	4.3865	4194.6000	4.1946	4.375	0.0000
2026/07/30	R035	05/08/2027	8.25 Put	Bond Future	4783.8800	4.7839	4591.0500	4.5911	4.031	0.0000
2026/07/30	R035	05/08/2027	8.25 Call	Bond Future	1733.1600	1.7332	1837.5500	1.8376	6.023	0.0000
2026/07/30	R035	05/08/2027	8.75 Put	Bond Future	3119.2000	3.1192	2968.9300	2.9689	4.818	0.0000
2026/07/30	R035	05/08/2027	8.75 Call	Bond Future	2850.9200	2.8509	2997.8700	2.9979	5.154	0.0000
2026/07/30	R035	05/08/2027	9.42 Call	Bond Future	5106.4900	5.1065	5305.2500	5.3053	3.892	0.0000
2026/07/30	R035	05/08/2027	9.42 Put	Bond Future	1794.3600	1.7944	1695.9000	1.6959	5.487	0.0000
2026/07/30	R035	05/08/2027		Bond Future	8.7991	104.3581	8.7447	104.6554	0.619	0.0000
2026/07/30	R035	05/08/2027	8.72 Call	Bond Future	2769.5800	2.7696	2913.9200	2.9139	5.212	0.0000
2026/07/30	R035	05/08/2027	8.72 Put	Bond Future	3202.1000	3.2021	3049.2200	3.0492	4.774	0.0000
2026/07/30	R038	06/08/2026		Bond Future	9.0512	116.9129	9.0355	117.0347	0.174	0.0000
2026/07/30	R038	06/08/2026	11.77 Call	Bond Future	18555.9500	18.5560	18677.8100	18.6778	0.657	0.0000
2026/07/30	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R038	05/11/2026		Bond Future	9.1102	113.5516	9.0939	113.6754	0.179	0.0000
2026/07/30	R038	05/11/2026	10.72 Call	Bond Future	11568.1200	11.5681	11679.5400	11.6795	0.963	0.0000
2026/07/30	R038	05/11/2026	10.72 Put	Bond Future	222.4800	0.2225	210.0200	0.2100	5.601	0.0000
2026/07/30	R038	04/02/2027		Bond Future	9.1612	115.7281	9.1443	115.8541	0.184	0.0000
2026/07/30	R038	04/02/2027	9.60 Call	Bond Future	5091.6300	5.0916	5168.0500	5.1681	1.501	0.0000
2026/07/30	R038	04/02/2027	9.60 Put	Bond Future	1888.9000	1.8889	1839.3600	1.8394	2.623	0.0000
2026/07/30	R038	06/05/2027		Bond Future	9.2077	112.5095	9.1902	112.6377	0.190	0.0000
2026/07/30	R038	06/05/2027	8.71 Call	Bond Future	2083.0300	2.0830	2123.1300	2.1231	1.925	0.0000
2026/07/30	R038	06/05/2027	8.71 Put	Bond Future	5804.0700	5.8041	5715.8800	5.7159	1.519	0.0000
2026/07/30	R038	05/08/2027		Bond Future	9.2654	114.6704	9.2471	114.8014	0.197	0.0000
2026/07/30	R038	05/08/2027	9.15 Call	Bond Future	3658.1000	3.6581	3716.5500	3.7166	1.598	0.0000
2026/07/30	R038	05/08/2027	9.15 Put	Bond Future	4488.7500	4.4888	4416.1700	4.4162	1.617	0.0000
2026/07/30	R053	06/08/2026	9.60 Call	Bond Future	4339.6700	4.3397	4603.1000	4.6031	6.070	0.0000
2026/07/30	R053	06/08/2026	9.60 Put	Bond Future	93.8300	0.0938	53.8800	0.0539	42.577	0.0000
2026/07/30	R053	06/08/2026	8.10 Put	Bond Future	14668.2500	14.6683	14364.8700	14.3649	2.068	0.0000
2026/07/30	R053	06/08/2026	8.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R053	06/08/2026	8.60 Put	Bond Future	7841.7100	7.8417	7537.5800	7.5376	3.878	0.0000
2026/07/30	R053	06/08/2026	8.60 Call	Bond Future	2.8800	0.0029	2.1300	0.0021	26.042	0.0000
2026/07/30	R053	06/08/2026	9.10 Call	Bond Future	496.6300	0.4966	526.7800	0.5268	6.071	0.0000
2026/07/30	R053	06/08/2026	9.10 Put	Bond Future	2048.2700	2.0483	1775.0400	1.7750	13.340	0.0000
2026/07/30	R053	06/08/2026		Bond Future	9.2299	127.8329	9.2043	128.1363	0.278	0.0000
2026/07/30	R053	06/08/2026	12.28 Call	Bond Future	28721.6300	28.7216	29025.0100	29.0250	1.056	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
2026/07/30	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/07/30	R053	05/11/2026		Bond Future	9.2763	124.2917	9.2500	124.6002	0.284	0.0000
2026/07/30	R053	05/11/2026	11.21 Call	Bond Future	19772.9000	19.7729	20061.5100	20.0615	1.460	0.0000
2026/07/30	R053	05/11/2026	11.21 Put	Bond Future	256.9700	0.2570	237.0300	0.2370	7.760	0.0000
2026/07/30	R053	04/02/2027		Bond Future	9.3166	126.6740	9.2895	126.9882	0.290	0.0000
2026/07/30	R053	04/02/2027	9.99 Call	Bond Future	9732.6300	9.7326	9952.2100	9.9522	2.256	0.0000
2026/07/30	R053	04/02/2027	9.99 Put	Bond Future	2331.8400	2.3318	2237.2800	2.2373	4.055	0.0000
2026/07/30	R053	06/05/2027		Bond Future	9.3530	123.2915	9.3252	123.6117	0.298	0.0000
2026/07/30	R053	06/05/2027	8.92 Call	Bond Future	3588.4200	3.5884	3702.8700	3.7029	3.189	0.0000
2026/07/30	R053	06/05/2027	8.92 Put	Bond Future	8735.3800	8.7354	8529.6100	8.5296	2.356	0.0000
2026/07/30	R053	05/08/2027		Bond Future	9.3967	125.6596	9.3680	125.9861	0.305	0.0000
2026/07/30	R053	05/08/2027	9.28 Call	Bond Future	5831.3100	5.8313	5984.8300	5.9848	2.633	0.0000
2026/07/30	R053	05/08/2027	9.28 Put	Bond Future	7169.5800	7.1696	6996.6000	6.9966	2.413	0.0000
2026/07/30	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/07/30	R186	06/08/2026	8.57 Call	Bond Future	15.9200	0.0159	14.8900	0.0149	6.470	0.0000
2026/07/30	R186	06/08/2026	8.57 Put	Bond Future	15.9200	0.0159	14.8900	0.0149	6.470	0.0000
2026/07/30	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/07/30	R186	05/11/2026	8.12 Call	Bond Future	27.7400	0.0277	27.6000	0.0276	0.505	0.0000
2026/07/30	R186	05/11/2026	8.12 Put	Bond Future	27.7400	0.0277	27.6000	0.0276	0.505	0.0000
2026/07/30	R202	06/08/2026		Bond Future	302.3114	302.3114	302.3501	302.3501	0.013	0.0000
2026/07/30	R202	06/08/2026	278.86 Call	Bond Future	23451.4400	23.4514	23490.1000	23.4901	0.165	0.0000
2026/07/30	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R202	05/11/2026		Bond Future	307.8705	307.8705	307.9093	307.9093	0.013	0.0000
2026/07/30	R202	05/11/2026	280.46 Call	Bond Future	27410.4600	27.4105	27449.3300	27.4493	0.142	0.0000
2026/07/30	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R202	04/02/2027		Bond Future	308.2314	308.2314	308.2707	308.2707	0.013	0.0000
2026/07/30	R202	04/02/2027	294.73 Call	Bond Future	13501.3500	13.5014	13540.6500	13.5407	0.291	0.0000
2026/07/30	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R202	06/05/2027		Bond Future	314.3382	314.3382	314.3780	314.3780	0.013	0.0000
2026/07/30	R202	06/05/2027	306.99 Call	Bond Future	7348.1900	7.3482	7388.0300	7.3880	0.542	0.0000
2026/07/30	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R202	05/08/2027	312.97 Call	Bond Future	1741.5500	1.7416	1785.4300	1.7854	2.520	0.0000
2026/07/30	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R202	05/08/2027		Bond Future	314.7116	314.7116	314.7554	314.7554	0.014	0.0000
2026/07/30	R209	06/08/2026		Bond Future	8.7702	86.1081	8.7345	86.3131	0.407	0.0000
2026/07/30	R209	06/08/2026	11.39 Call	Bond Future	13441.6300	13.4416	13646.5600	13.6466	1.525	0.0000
2026/07/30	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	
2026/07/30	R209	05/11/2026		Bond Future	8.8189	84.5195	8.7819	84.7280	0.419	0.0000	0.0000
2026/07/30	R209	05/11/2026	10.32 Call	Bond Future	8121.0600	8.1211	8311.4400	8.3114	2.344	0.0000	0.0000
2026/07/30	R209	05/11/2026	10.32 Put	Bond Future	188.6000	0.1886	170.4800	0.1705	9.608	0.0000	0.0000
2026/07/30	R209	04/02/2027	8.96 Call	Bond Future	2582.4800	2.5825	2695.1300	2.6951	4.362	0.0000	0.0000
2026/07/30	R209	04/02/2027	8.96 Put	Bond Future	2028.3000	2.0283	1928.6600	1.9287	4.912	0.0000	0.0000
2026/07/30	R209	04/02/2027	8.03 Put	Bond Future	5449.9100	5.4499	5281.0200	5.2810	3.099	0.0000	0.0000
2026/07/30	R209	04/02/2027	8.03 Call	Bond Future	705.5800	0.7056	748.9800	0.7490	6.151	0.0000	0.0000
2026/07/30	R209	04/02/2027		Bond Future	8.8593	86.1394	8.8209	86.3517	0.433	0.0000	0.0000
2026/07/30	R209	04/02/2027	9.28 Call	Bond Future	3704.4000	3.7044	3840.3900	3.8404	3.671	0.0000	0.0000
2026/07/30	R209	04/02/2027	9.28 Put	Bond Future	1420.0100	1.4200	1343.7100	1.3437	5.373	0.0000	0.0000
2026/07/30	R209	06/05/2027		Bond Future	8.8947	84.6740	8.8549	84.8903	0.448	0.0000	0.0000
2026/07/30	R209	06/05/2027	8.41 Call	Bond Future	1547.1700	1.5472	1621.7700	1.6218	4.822	0.0000	0.0000
2026/07/30	R209	06/05/2027	8.41 Put	Bond Future	4228.6200	4.2286	4086.8500	4.0869	3.353	0.0000	0.0000
2026/07/30	R209	06/05/2027	9.32 Call	Bond Future	4075.7700	4.0758	4211.3300	4.2113	3.326	0.0000	0.0000
2026/07/30	R209	06/05/2027	9.32 Put	Bond Future	1808.6000	1.8086	1727.7900	1.7278	4.468	0.0000	0.0000
2026/07/30	R209	06/05/2027	8.25 Put	Bond Future	4883.6400	4.8836	4731.9800	4.7320	3.105	0.0000	0.0000
2026/07/30	R209	06/05/2027	8.25 Call	Bond Future	1293.5100	1.2935	1358.2200	1.3582	5.003	0.0000	0.0000
2026/07/30	R209	05/08/2027		Bond Future	8.9409	86.3009	8.8994	86.5216	0.464	0.0000	0.0000
2026/07/30	R209	05/08/2027	8.87 Call	Bond Future	2784.3100	2.7843	2891.3000	2.8913	3.843	0.0000	0.0000
2026/07/30	R209	05/08/2027	8.87 Put	Bond Future	3162.0400	3.1620	3048.3300	3.0483	3.596	0.0000	0.0000
2026/07/30	R210	06/08/2026		Bond Future	270.4654	270.4654	270.1925	270.1925	0.101	0.0000	0.0000
2026/07/30	R210	06/08/2026	259.84 Call	Bond Future	10625.4100	10.6254	10352.5100	10.3525	2.568	0.0000	0.0000
2026/07/30	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R210	05/11/2026		Bond Future	271.8436	271.8436	271.5652	271.5652	0.102	0.0000	0.0000
2026/07/30	R210	05/11/2026	253.33 Call	Bond Future	18513.5900	18.5136	18235.1600	18.2352	1.504	0.0000	0.0000
2026/07/30	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R210	04/02/2027		Bond Future	277.1177	277.1177	276.8333	276.8333	0.103	0.0000	0.0000
2026/07/30	R210	04/02/2027	266.03 Call	Bond Future	11087.7400	11.0877	10803.2800	10.8033	2.566	0.0000	0.0000
2026/07/30	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R210	06/05/2027		Bond Future	278.9351	278.9351	278.6459	278.6459	0.104	0.0000	0.0000
2026/07/30	R210	06/05/2027	271.13 Call	Bond Future	7805.0900	7.8051	7515.8800	7.5159	3.705	0.0000	0.0000
2026/07/30	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R210	05/08/2027		Bond Future	284.3606	284.3606	284.0663	284.0663	0.103	0.0000	0.0000
2026/07/30	R210	05/08/2027	276.01 Call	Bond Future	8350.6200	8.3506	8056.3200	8.0563	3.524	0.0000	0.0000
2026/07/30	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R213	06/08/2026		Bond Future	8.1753	98.7386	8.1043	98.9973	0.868	0.0000	0.0000
2026/07/30	R213	06/08/2026	9.69 Call	Bond Future	5322.4900	5.3225	5581.1700	5.5812	4.860	0.0000	0.0000
2026/07/30	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
2026/07/30	R213	05/11/2026		Bond Future	8.2280	96.9800	8.1523	97.2432	0.920	0.0000
2026/07/30	R213	05/11/2026	8.75 Call	Bond Future	2247.0300	2.2470	2441.3300	2.4413	8.647	0.0000
2026/07/30	R213	05/11/2026	8.75 Put	Bond Future	456.4200	0.4564	387.5100	0.3875	15.098	0.0000
2026/07/30	R213	04/02/2027		Bond Future	8.2666	98.8384	8.1855	99.1064	0.982	0.0000
2026/07/30	R213	04/02/2027	8.14 Call	Bond Future	1077.6700	1.0777	1200.5500	1.2006	11.402	0.0000
2026/07/30	R213	04/02/2027	8.14 Put	Bond Future	1496.1600	1.4962	1351.0300	1.3510	9.700	0.0000
2026/07/30	R213	06/05/2027		Bond Future	8.2887	97.2201	8.2015	97.4933	1.052	0.0000
2026/07/30	R213	06/05/2027	7.56 Call	Bond Future	602.9100	0.6029	678.6000	0.6786	12.554	0.0000
2026/07/30	R213	06/05/2027	7.56 Put	Bond Future	2914.9800	2.9150	2717.5400	2.7175	6.773	0.0000
2026/07/30	R213	06/05/2027	9.25 Call	Bond Future	3576.2700	3.5763	3784.4300	3.7844	5.821	0.0000
2026/07/30	R213	06/05/2027	9.25 Put	Bond Future	626.6500	0.6267	561.6800	0.5617	10.368	0.0000
2026/07/30	R213	06/05/2027	8.13 Put	Bond Future	1719.8500	1.7199	1571.9800	1.5720	8.598	0.0000
2026/07/30	R213	06/05/2027	8.13 Call	Bond Future	1222.0300	1.2220	1347.2900	1.3473	10.250	0.0000
2026/07/30	R213	05/08/2027		Bond Future	8.3313	99.0885	8.2370	99.3672	1.132	0.0000
2026/07/30	R213	05/08/2027	8.27 Call	Bond Future	1488.4800	1.4885	1626.7100	1.6267	9.287	0.0000
2026/07/30	R213	05/08/2027	8.27 Put	Bond Future	1669.4200	1.6694	1529.0400	1.5290	8.409	0.0000
2026/07/30	R213	05/08/2027	8.58 Call	Bond Future	2020.1600	2.0202	2183.0300	2.1830	8.062	0.0000
2026/07/30	R213	05/08/2027	8.58 Put	Bond Future	1290.2900	1.2903	1174.5500	1.1746	8.970	0.0000
2026/07/30	R213	05/08/2027	7.95 Put	Bond Future	2196.0800	2.1961	2029.0300	2.0290	7.607	0.0000
2026/07/30	R213	05/08/2027	7.95 Call	Bond Future	1063.7600	1.0638	1175.3200	1.1753	10.487	0.0000
2026/07/30	R214	06/08/2026		Bond Future	9.2705	81.0163	9.2348	81.2544	0.385	0.0000
2026/07/30	R214	06/08/2026	11.97 Call	Bond Future	15390.4800	15.3905	15628.5500	15.6286	1.547	0.0000
2026/07/30	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R214	05/11/2026		Bond Future	9.3248	79.1897	9.2880	79.4319	0.394	0.0000
2026/07/30	R214	05/11/2026	10.97 Call	Bond Future	10051.5100	10.0515	10273.9800	10.2740	2.213	0.0000
2026/07/30	R214	05/11/2026	10.97 Put	Bond Future	212.9200	0.2129	193.1700	0.1932	9.276	0.0000
2026/07/30	R214	04/02/2027		Bond Future	9.3736	80.7072	9.3357	80.9539	0.404	0.0000
2026/07/30	R214	04/02/2027	9.90 Call	Bond Future	4889.5000	4.8895	5054.2900	5.0543	3.370	0.0000
2026/07/30	R214	04/02/2027	9.90 Put	Bond Future	1573.7800	1.5738	1491.9000	1.4919	5.203	0.0000
2026/07/30	R214	06/05/2027		Bond Future	9.4150	78.9878	9.3759	79.2391	0.415	0.0000
2026/07/30	R214	06/05/2027	8.88 Call	Bond Future	1849.5000	1.8495	1934.5700	1.9346	4.600	0.0000
2026/07/30	R214	06/05/2027	8.88 Put	Bond Future	5392.3500	5.3924	5226.0300	5.2260	3.084	0.0000
2026/07/30	R214	05/08/2027		Bond Future	9.4653	80.5056	9.4249	80.7620	0.426	0.0000
2026/07/30	R214	05/08/2027	9.32 Call	Bond Future	3236.8100	3.2368	3357.0600	3.3571	3.715	0.0000
2026/07/30	R214	05/08/2027	9.32 Put	Bond Future	4165.7100	4.1657	4029.5400	4.0295	3.269	0.0000
2026/07/30	R248	06/08/2026		Bond Future	9.3102	98.7439	9.2845	98.9711	0.275	0.0000
2026/07/30	R248	06/08/2026	12.37 Call	Bond Future	21894.6800	21.8947	22121.9300	22.1219	1.038	0.0000
2026/07/30	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
2026/07/30	R248	06/08/2026	9.20 Call			Bond Future433.2000	0.4332	460.8100	0.4608	6.373	0.0000	0.0000
2026/07/30	R248	06/08/2026	9.20 Put			Bond Future1416.0300	1.4160	1216.3900	1.2164	14.099	0.0000	0.0000
2026/07/30	R248	06/08/2026	9.00 Call			Bond Future86.1500	0.0862	85.1400	0.0851	1.172	0.0000	0.0000
2026/07/30	R248	06/08/2026	9.00 Put			Bond Future2895.3500	2.8954	2667.0900	2.6671	7.884	0.0000	0.0000
2026/07/30	R248	06/08/2026	10.00 Call			Bond Future5809.2900	5.8093	6033.6200	6.0336	3.862	0.0000	0.0000
2026/07/30	R248	06/08/2026	10.00 Put			Bond Future4.7800	0.0048	1.8600	0.0019	61.088	0.0000	0.0000
2026/07/30	R248	05/11/2026				Bond Future9.3607	96.0978	9.3343	96.3291	0.282	0.0000	0.0000
2026/07/30	R248	05/11/2026	11.31 Call			Bond Future15072.3600	15.0724	15288.3600	15.2884	1.433	0.0000	0.0000
2026/07/30	R248	05/11/2026	11.31 Put			Bond Future199.3200	0.1993	184.0800	0.1841	7.646	0.0000	0.0000
2026/07/30	R248	04/02/2027				Bond Future9.4060	97.9394	9.3789	98.1748	0.288	0.0000	0.0000
2026/07/30	R248	04/02/2027	10.11 Call			Bond Future7527.1400	7.5271	7692.8700	7.6929	2.202	0.0000	0.0000
2026/07/30	R248	04/02/2027	10.11 Put			Bond Future1728.0000	1.7280	1658.2600	1.6583	4.036	0.0000	0.0000
2026/07/30	R248	06/05/2027				Bond Future9.4442	95.4151	9.4163	95.6551	0.295	0.0000	0.0000
2026/07/30	R248	06/05/2027	9.05 Call			Bond Future2839.2700	2.8393	2928.0600	2.9281	3.127	0.0000	0.0000
2026/07/30	R248	06/05/2027	9.05 Put			Bond Future6323.9300	6.3239	6172.7000	6.1727	2.391	0.0000	0.0000
2026/07/30	R248	05/08/2027				Bond Future9.4904	97.2484	9.4616	97.4931	0.303	0.0000	0.0000
2026/07/30	R248	05/08/2027	9.37 Call			Bond Future4410.3600	4.4104	4525.1000	4.5251	2.602	0.0000	0.0000
2026/07/30	R248	05/08/2027	9.37 Put			Bond Future5442.3000	5.4423	5312.2700	5.3123	2.389	0.0000	0.0000
2026/07/30	R2R9	06/08/2026				Bond Future9.1512	108.9493	9.1455	108.9932	0.062	0.0000	0.0000
2026/07/30	R2R9	06/08/2026	101.74 Call			Bond Future95829.8000	95.8298	95873.6500	95.8737	0.046	0.0000	0.0000
2026/07/30	R2R9	06/08/2026	101.74 Put			Bond Future0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R2R9	05/11/2026				Bond Future9.2099	105.9477	9.2040	105.9922	0.064	0.0000	0.0000
2026/07/30	R2R9	05/11/2026	98.56 Call			Bond Future94977.6200	94.9776	95022.0900	95.0221	0.047	0.0000	0.0000
2026/07/30	R2R9	05/11/2026	98.56 Put			Bond Future0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	R2R9	04/02/2027				Bond Future9.2611	107.9784	9.2550	108.0234	0.065	0.0000	0.0000
2026/07/30	R2R9	04/02/2027	9.89 Call			Bond Future6084.3700	6.0844	6109.1600	6.1092	0.407	0.0000	0.0000
2026/07/30	R2R9	04/02/2027	9.89 Put			Bond Future1558.5100	1.5585	1538.3000	1.5383	1.297	0.0000	0.0000
2026/07/30	R2R9	06/05/2027				Bond Future9.3081	105.1124	9.3018	105.1582	0.067	0.0000	0.0000
2026/07/30	R2R9	06/05/2027	8.83 Call			Bond Future2188.1500	2.1882	2198.8100	2.1988	0.487	0.0000	0.0000
2026/07/30	R2R9	06/05/2027	8.83 Put			Bond Future5761.2100	5.7612	5726.1500	5.7262	0.609	0.0000	0.0000
2026/07/30	R2R9	06/05/2027	9.64 Call			Bond Future5098.9300	5.0989	5120.6400	5.1206	0.426	0.0000	0.0000
2026/07/30	R2R9	06/05/2027	9.64 Put			Bond Future2714.3700	2.7144	2690.3600	2.6904	0.885	0.0000	0.0000
2026/07/30	R2R9	06/05/2027	8.94 Put			Bond Future5198.7600	5.1988	5165.1000	5.1651	0.647	0.0000	0.0000
2026/07/30	R2R9	06/05/2027	8.94 Call			Bond Future2462.7400	2.4627	2474.8000	2.4748	0.490	0.0000	0.0000
2026/07/30	R2R9	05/08/2027				Bond Future9.3654	107.1314	9.3589	107.1782	0.070	0.0000	0.0000
2026/07/30	R2R9	05/08/2027	9.26 Call			Bond Future3733.6400	3.7336	3751.1100	3.7511	0.468	0.0000	0.0000
2026/07/30	R2R9	05/08/2027	9.26 Put			Bond Future4493.5700	4.4936	4464.2000	4.4642	0.654	0.0000	0.0000
2026/07/30	R2R9	05/08/2027	9.68 Call			Bond Future5423.3100	5.4233	5446.0300	5.4460	0.419	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
2026/07/30	R2R9	05/08/2027	9.68 Put	Bond Future	3201.0300	3.2010	3176.9100	3.1769	0.754	0.0000
2026/07/30	R2R9	05/08/2027	8.90 Put	Bond Future	6069.2900	6.0693	6035.4400	6.0354	0.558	0.0000
2026/07/30	R2R9	05/08/2027	8.90 Call	Bond Future	2655.5800	2.6556	2668.5700	2.6686	0.489	0.0000
2026/07/30	R2R9	05/08/2027	9.53 Call	Bond Future	4774.9200	4.7749	4795.8200	4.7958	0.438	0.0000
2026/07/30	R2R9	05/08/2027	9.53 Put	Bond Future	3603.9600	3.6040	3578.0200	3.5780	0.720	0.0000
2026/07/30	R2R9	05/08/2027	8.82 Put	Bond Future	6481.4900	6.4815	6446.7300	6.4467	0.536	0.0000
2026/07/30	R2R9	05/08/2027	8.82 Call	Bond Future	2465.4200	2.4654	2477.5000	2.4775	0.490	0.0000
2026/07/30	R4R2	06/08/2026		Bond Future	9.3262	110.1898	9.2854	110.5390	0.438	0.0000
2026/07/30	R4R2	06/08/2026	102.06 Call	Bond Future	96772.5400	96.7725	97121.7400	97.1217	0.361	0.0000
2026/07/30	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R4R2	05/11/2026		Bond Future	9.3848	107.0847	9.3426	107.4399	0.449	0.0000
2026/07/30	R4R2	05/11/2026	98.76 Call	Bond Future	95862.0700	95.8621	96217.3500	96.2174	0.371	0.0000
2026/07/30	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	R4R2	04/02/2027		Bond Future	9.4366	109.1372	9.3931	109.4990	0.461	0.0000
2026/07/30	R4R2	04/02/2027	10.13 Call	Bond Future	7217.9500	7.2180	7476.6800	7.4767	3.585	0.0000
2026/07/30	R4R2	04/02/2027	10.13 Put	Bond Future	1689.1000	1.6891	1586.0500	1.5861	6.101	0.0000
2026/07/30	R4R2	06/05/2027		Bond Future	9.4845	106.1678	9.4395	106.5366	0.474	0.0000
2026/07/30	R4R2	06/05/2027	9.00 Call	Bond Future	2501.0300	2.5010	2632.3800	2.6324	5.252	0.0000
2026/07/30	R4R2	06/05/2027	9.00 Put	Bond Future	6577.5700	6.5776	6340.1400	6.3401	3.610	0.0000
2026/07/30	R4R2	05/08/2027		Bond Future	9.5417	108.2070	9.4951	108.5831	0.488	0.0000
2026/07/30	R4R2	05/08/2027	9.44 Call	Bond Future	4293.6000	4.2936	4475.3600	4.4754	4.233	0.0000
2026/07/30	R4R2	05/08/2027	9.44 Put	Bond Future	5118.0100	5.1180	4923.6900	4.9237	3.797	0.0000
2026/07/30	RR87	06/08/2026		Bond Future	7.2439	100.8773	7.2552	100.8734	0.156	0.0000
2026/07/30	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/07/30	RR87	06/08/2026	6.53 Put	Bond Future	252.5400	0.2525	256.5300	0.2565	1.580	0.0000
2026/07/30	RR87	05/11/2026		Bond Future	6.8689	102.7075	6.9060	102.7033	0.540	0.0000
2026/07/30	RR87	05/11/2026	5.27 Call	Bond Future	0.0485	0.0000	0.0368	0.0000	24.139	0.0000
2026/07/30	RR87	05/11/2026	5.27 Put	Bond Future	183.4185	0.1834	187.6568	0.1877	2.311	0.0000
2026/07/30	RR88	06/08/2026		Bond Future	7.4427	104.5611	7.4628	104.5371	0.269	0.0000
2026/07/30	RR88	06/08/2026	6.79 Call	Bond Future	0.0001	0.0000	0.0000	0.0000	90.909	0.0000
2026/07/30	RR88	06/08/2026	6.79 Put	Bond Future	785.6601	0.7857	809.6500	0.8097	3.053	0.0000
2026/07/30	RR88	05/11/2026		Bond Future	7.4417	105.8301	7.4666	105.8041	0.335	0.0000
2026/07/30	RR88	05/11/2026	6.71 Call	Bond Future	22.0950	0.0221	19.5317	0.0195	11.601	0.0000
2026/07/30	RR88	05/11/2026	6.71 Put	Bond Future	789.0050	0.7890	812.4517	0.8125	2.972	0.0000
2026/07/30	RR88	04/02/2027		Bond Future	7.3450	104.0148	7.3779	103.9872	0.447	0.0000
2026/07/30	RR88	04/02/2027	7.78 Call	Bond Future	528.7504	0.5288	509.3916	0.5094	3.661	0.0000
2026/07/30	RR88	04/02/2027	7.78 Put	Bond Future	164.0604	0.1641	172.3116	0.1723	5.029	0.0000

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2026/07/30	RR88	06/05/2027		Bond Future	7.1045	106.0523	7.1514	106.0240	0.661	0.0000	0.0000
2026/07/30	RR88	06/05/2027	7.89 Call	Bond Future	578.1692	0.5782	556.7822	0.5568	3.699	0.0000	0.0000
2026/07/30	RR88	06/05/2027	7.89 Put	Bond Future	107.0492	0.1070	113.9322	0.1139	6.430	0.0000	0.0000
2026/07/30	RR88	05/08/2027		Bond Future	6.6364	102.7832	6.7152	102.7546	1.188	0.0000	0.0000
2026/07/30	RR88	05/08/2027	8.07 Call	Bond Future	558.8593	0.5589	534.6866	0.5347	4.325	0.0000	0.0000
2026/07/30	RR88	05/08/2027	8.07 Put	Bond Future	41.0893	0.0411	45.5166	0.0455	10.775	0.0000	0.0000
2026/07/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/07/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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