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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/08/2026 TO 03/08/2026

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	
2026/08/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2029	06/08/2026		Bond Future	152.3654	152.3654	152.3629	152.3629	0.002	0.0000	0.0000
2026/08/03	2029	06/08/2026	144.10 Call	Bond Future	8265.4300	8.2654	8262.8900	8.2629	0.031	0.0000	0.0000
2026/08/03	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2029	05/11/2026		Bond Future	153.6495	153.6495	153.6466	153.6466	0.002	0.0000	0.0000
2026/08/03	2029	05/11/2026	147.56 Call	Bond Future	6089.4800	6.0895	6086.5800	6.0866	0.048	0.0000	0.0000
2026/08/03	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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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
2026/08/03	2029	04/02/2027		Bond Future	156.5496	156.5496	156.5466	0.002	0.0000	0.0000
2026/08/03	2029	04/02/2027	149.72 Call	Bond Future	6829.5800	6.8296	6826.6400	6.8266	0.043	0.0000
2026/08/03	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	2029	06/05/2027		Bond Future	158.1089	158.1089	158.1057	158.1057	0.002	0.0000
2026/08/03	2029	06/05/2027	153.32 Call	Bond Future	4788.8600	4.7889	4785.7100	4.7857	0.066	0.0000
2026/08/03	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	2029	05/08/2027		Bond Future	161.1633	161.1633	161.1604	161.1604	0.002	0.0000
2026/08/03	2029	05/08/2027	156.72 Call	Bond Future	4443.3400	4.4433	4440.4200	4.4404	0.066	0.0000
2026/08/03	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	2030	06/08/2026	7.21 Put	Bond Future	2159.2200	2.1592	1781.5400	1.7815	17.492	0.0000
2026/08/03	2030	06/08/2026	7.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	2030	06/08/2026	7.71 Put	Bond Future	666.8600	0.6669	313.0500	0.3131	53.056	0.0000
2026/08/03	2030	06/08/2026	7.71 Call	Bond Future	26.1200	0.0261	49.9900	0.0500	91.386	0.0000
2026/08/03	2030	06/08/2026	8.06 Call	Bond Future	481.1400	0.4811	786.8300	0.7868	63.535	0.0000
2026/08/03	2030	06/08/2026	8.06 Put	Bond Future	75.4200	0.0754	3.4300	0.0034	95.452	0.0000
2026/08/03	2030	06/08/2026		Bond Future	7.9238	100.4834	7.7976	100.8611	1.593	0.0000
2026/08/03	2030	06/08/2026	9.22 Call	Bond Future	3779.6900	3.7797	4157.3700	4.1574	9.992	0.0000
2026/08/03	2030	06/08/2026	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	2030	05/11/2026		Bond Future	7.9632	102.3009	7.8262	102.6852	1.721	0.0000
2026/08/03	2030	05/11/2026	8.39 Call	Bond Future	1607.3200	1.6073	1878.6500	1.8787	16.881	0.0000
2026/08/03	2030	05/11/2026	8.39 Put	Bond Future	421.8700	0.4219	308.8800	0.3089	26.783	0.0000
2026/08/03	2030	04/02/2027		Bond Future	7.9982	100.1999	7.8481	100.5914	1.876	0.0000
2026/08/03	2030	04/02/2027	7.82 Call	Bond Future	752.7800	0.7528	925.3500	0.9254	22.924	0.0000
2026/08/03	2030	04/02/2027	7.82 Put	Bond Future	1217.8700	1.2179	998.9700	0.9990	17.974	0.0000
2026/08/03	2030	06/05/2027		Bond Future	8.0115	102.1628	7.8462	102.5617	2.064	0.0000
2026/08/03	2030	06/05/2027	7.27 Call	Bond Future	384.7700	0.3848	489.7600	0.4898	27.286	0.0000
2026/08/03	2030	06/05/2027	7.27 Put	Bond Future	2189.1000	2.1891	1895.1800	1.8952	13.427	0.0000
2026/08/03	2030	05/08/2027		Bond Future	8.0597	100.1035	7.8752	100.5102	2.289	0.0000
2026/08/03	2030	05/08/2027	8.11 Call	Bond Future	1230.7300	1.2307	1448.9700	1.4490	17.733	0.0000
2026/08/03	2030	05/08/2027	8.11 Put	Bond Future	1120.1100	1.1201	931.6500	0.9317	16.825	0.0000
2026/08/03	2031	06/08/2026		Bond Future	117.3503	117.3503	117.3640	117.3640	0.012	0.0000
2026/08/03	2031	06/08/2026	113.81 Call	Bond Future	3540.2600	3.5403	3553.9500	3.5540	0.387	0.0000
2026/08/03	2031	06/08/2026	113.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	2031	05/11/2026		Bond Future	119.5017	119.5017	119.5154	119.5154	0.011	0.0000
2026/08/03	2031	05/11/2026	111.49 Call	Bond Future	8011.6600	8.0117	8025.3600	8.0254	0.171	0.0000
2026/08/03	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	2031	04/02/2027		Bond Future	119.2461	119.2461	119.2603	119.2603	0.012	0.0000
2026/08/03	2031	04/02/2027	116.18 Call	Bond Future	3127.1200	3.1271	3138.2400	3.1382	0.356	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
2026/08/03	2031	04/02/2027	116.18 Put	Bond Future	61.0400	0.0610	57.9900	0.0580	4.997	0.0000	0.0000
2026/08/03	2031	06/05/2027		Bond Future	121.6087	121.6087	121.6229	121.6229	0.012	0.0000	0.0000
2026/08/03	2031	06/05/2027	116.87 Call	Bond Future	4753.0500	4.7531	4766.5200	4.7665	0.283	0.0000	0.0000
2026/08/03	2031	06/05/2027	116.87 Put	Bond Future	14.3700	0.0144	13.6200	0.0136	5.219	0.0000	0.0000
2026/08/03	2031	05/08/2027		Bond Future	121.3882	121.3882	121.4033	121.4033	0.012	0.0000	0.0000
2026/08/03	2031	05/08/2027	121.41 Call	Bond Future	900.9500	0.9010	904.8200	0.9048	0.430	0.0000	0.0000
2026/08/03	2031	05/08/2027	121.41 Put	Bond Future	922.8000	0.9228	911.5600	0.9116	1.218	0.0000	0.0000
2026/08/03	2032	06/08/2026		Bond Future	8.2693	102.9187	8.1382	103.5018	1.585	0.0000	0.0000
2026/08/03	2032	06/08/2026	10.12 Call	Bond Future	7801.2900	7.8013	8384.3400	8.3843	7.474	0.0000	0.0000
2026/08/03	2032	06/08/2026	10.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2032	05/11/2026		Bond Future	8.3187	100.6212	8.1801	101.2146	1.666	0.0000	0.0000
2026/08/03	2032	05/11/2026	9.16 Call	Bond Future	3862.3200	3.8623	4353.3700	4.3534	12.714	0.0000	0.0000
2026/08/03	2032	05/11/2026	9.16 Put	Bond Future	351.6400	0.3516	249.3000	0.2493	29.104	0.0000	0.0000
2026/08/03	2032	04/02/2027	8.08 Put	Bond Future	2238.7100	2.2387	1875.3500	1.8754	16.231	0.0000	0.0000
2026/08/03	2032	04/02/2027	8.08 Call	Bond Future	1056.2800	1.0563	1297.3600	1.2974	22.823	0.0000	0.0000
2026/08/03	2032	04/02/2027	7.58 Put	Bond Future	3742.7200	3.7427	3268.7100	3.2687	12.665	0.0000	0.0000
2026/08/03	2032	04/02/2027	7.58 Call	Bond Future	454.9400	0.4549	585.3700	0.5854	28.670	0.0000	0.0000
2026/08/03	2032	04/02/2027	8.36 Call	Bond Future	1611.7500	1.6118	1922.0600	1.9221	19.253	0.0000	0.0000
2026/08/03	2032	04/02/2027	8.36 Put	Bond Future	1638.3400	1.6383	1344.2100	1.3442	17.953	0.0000	0.0000
2026/08/03	2032	04/02/2027		Bond Future	8.3665	102.4964	8.2195	103.1008	1.757	0.0000	0.0000
2026/08/03	2032	04/02/2027	8.48 Call	Bond Future	1894.0800	1.8941	2232.4900	2.2325	17.867	0.0000	0.0000
2026/08/03	2032	04/02/2027	8.48 Put	Bond Future	1430.3200	1.4303	1164.2900	1.1643	18.599	0.0000	0.0000
2026/08/03	2032	06/05/2027		Bond Future	8.3938	100.3426	8.2377	100.9586	1.860	0.0000	0.0000
2026/08/03	2032	06/05/2027	7.80 Call	Bond Future	871.3900	0.8714	1067.9300	1.0679	22.555	0.0000	0.0000
2026/08/03	2032	06/05/2027	7.80 Put	Bond Future	3239.5100	3.2395	2819.9900	2.8200	12.950	0.0000	0.0000
2026/08/03	2032	06/05/2027	7.58 Put	Bond Future	3905.4300	3.9054	3445.7800	3.4458	11.770	0.0000	0.0000
2026/08/03	2032	06/05/2027	7.58 Call	Bond Future	642.3400	0.6423	798.7500	0.7988	24.350	0.0000	0.0000
2026/08/03	2032	06/05/2027	8.08 Put	Bond Future	2501.5400	2.5015	2139.1300	2.1391	14.487	0.0000	0.0000
2026/08/03	2032	06/05/2027	8.08 Call	Bond Future	1258.6600	1.2587	1512.3100	1.5123	20.152	0.0000	0.0000
2026/08/03	2032	06/05/2027	8.47 Call	Bond Future	2036.0400	2.0360	2371.2600	2.3713	16.464	0.0000	0.0000
2026/08/03	2032	06/05/2027	8.47 Put	Bond Future	1736.9900	1.7370	1456.1500	1.4562	16.168	0.0000	0.0000
2026/08/03	2032	06/05/2027	7.94 Put	Bond Future	2849.3200	2.8493	2457.5100	2.4575	13.751	0.0000	0.0000
2026/08/03	2032	06/05/2027	7.94 Call	Bond Future	1045.7400	1.0457	1269.9900	1.2700	21.444	0.0000	0.0000
2026/08/03	2032	06/05/2027	8.44 Put	Bond Future	1787.1700	1.7872	1500.3100	1.5003	16.051	0.0000	0.0000
2026/08/03	2032	06/05/2027	8.44 Call	Bond Future	1968.6500	1.9687	2297.8500	2.2979	16.722	0.0000	0.0000
2026/08/03	2032	06/05/2027	8.93 Call	Bond Future	3223.3900	3.2234	3639.3500	3.6394	12.904	0.0000	0.0000
2026/08/03	2032	06/05/2027	8.93 Put	Bond Future	1142.8100	1.1428	942.7100	0.9427	17.509	0.0000	0.0000
2026/08/03	2032	05/08/2027	7.94 Put	Bond Future	3059.5200	3.0595	2663.7400	2.6637	12.936	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
2026/08/03	2032	05/08/2027	7.94 Call		Bond Future	1151.3700	1.1514	1383.5800	1.3836	20.168	0.0000	0.0000
2026/08/03	2032	05/08/2027	8.44 Put		Bond Future	2018.5500	2.0186	1717.7200	1.7177	14.903	0.0000	0.0000
2026/08/03	2032	05/08/2027	8.44 Call		Bond Future	2011.3000	2.0113	2338.4600	2.3385	16.266	0.0000	0.0000
2026/08/03	2032	05/08/2027	9.08 Call		Bond Future	3573.3700	3.5734	4002.7600	4.0028	12.016	0.0000	0.0000
2026/08/03	2032	05/08/2027	9.08 Put		Bond Future	1211.0800	1.2111	1012.4800	1.0125	16.399	0.0000	0.0000
2026/08/03	2032	05/08/2027			Bond Future	8.4419	102.2570	8.2754	102.8850	1.972	0.0000	0.0000
2026/08/03	2032	05/08/2027	8.42 Call		Bond Future	1970.1900	1.9702	2293.6600	2.2937	16.418	0.0000	0.0000
2026/08/03	2032	05/08/2027	8.42 Put		Bond Future	2052.6300	2.0526	1748.1100	1.7481	14.836	0.0000	0.0000
2026/08/03	2033	06/08/2026			Bond Future	147.5913	147.5913	147.6101	147.6101	0.013	0.0000	0.0000
2026/08/03	2033	06/08/2026	134.25 Call		Bond Future	13341.2800	13.3413	13360.0700	13.3601	0.141	0.0000	0.0000
2026/08/03	2033	06/08/2026	134.25 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2033	05/11/2026			Bond Future	148.6905	148.6905	148.7094	148.7094	0.013	0.0000	0.0000
2026/08/03	2033	05/11/2026	137.26 Call		Bond Future	11430.5100	11.4305	11449.3700	11.4494	0.165	0.0000	0.0000
2026/08/03	2033	05/11/2026	137.26 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2033	04/02/2027			Bond Future	151.4971	151.4971	151.5162	151.5162	0.013	0.0000	0.0000
2026/08/03	2033	04/02/2027	142.71 Call		Bond Future	8787.0500	8.7871	8806.2400	8.8062	0.218	0.0000	0.0000
2026/08/03	2033	04/02/2027	142.71 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2033	06/05/2027			Bond Future	152.8500	152.8500	152.8694	152.8694	0.013	0.0000	0.0000
2026/08/03	2033	06/05/2027	151.21 Call		Bond Future	1639.9900	1.6400	1659.3500	1.6594	1.180	0.0000	0.0000
2026/08/03	2033	06/05/2027	151.21 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2033	05/08/2027			Bond Future	155.8030	155.8030	155.8230	155.8230	0.013	0.0000	0.0000
2026/08/03	2033	05/08/2027	153.15 Call		Bond Future	2652.9500	2.6530	2672.9700	2.6730	0.755	0.0000	0.0000
2026/08/03	2033	05/08/2027	153.15 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2037	06/08/2026	11.30 Call		Bond Future	14222.8200	14.2228	15058.1900	15.0582	5.873	0.0000	0.0000
2026/08/03	2037	06/08/2026	11.30 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2037	06/08/2026	10.70 Call		Bond Future	10940.1200	10.9401	11775.4900	11.7755	7.636	0.0000	0.0000
2026/08/03	2037	06/08/2026	10.70 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2037	06/08/2026	10.02 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2037	06/08/2026	10.02 Call		Bond Future	7002.5300	7.0025	7837.9000	7.8379	11.930	0.0000	0.0000
2026/08/03	2037	06/08/2026			Bond Future	8.9043	97.5553	8.7784	98.3906	1.414	0.0000	0.0000
2026/08/03	2037	06/08/2026	11.71 Call		Bond Future	16368.3300	16.3683	17203.7000	17.2037	5.104	0.0000	0.0000
2026/08/03	2037	06/08/2026	11.71 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2037	06/08/2026	9.30 Call		Bond Future	2584.4200	2.5844	3399.7800	3.3998	31.549	0.0000	0.0000
2026/08/03	2037	06/08/2026	9.30 Put		Bond Future	20.1100	0.0201	0.1000	0.0001	99.503	0.0000	0.0000
2026/08/03	2037	05/11/2026			Bond Future	8.9561	99.3198	8.8256	100.1701	1.458	0.0000	0.0000
2026/08/03	2037	05/11/2026	10.62 Call		Bond Future	10195.1000	10.1951	10992.2500	10.9923	7.819	0.0000	0.0000
2026/08/03	2037	05/11/2026	10.62 Put		Bond Future	172.9200	0.1729	119.8100	0.1198	30.714	0.0000	0.0000
2026/08/03	2037	05/11/2026	10.83 Call		Bond Future	11314.6300	11.3146	12124.4700	12.1245	7.157	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
2026/08/03	2037	05/11/2026	10.83 Put	Bond Future	128.1500	0.1282	87.7300	0.0877	31.541	0.0000	0.0000
2026/08/03	2037	05/11/2026	10.23 Call	Bond Future	8109.0600	8.1091	8870.6200	8.8706	9.391	0.0000	0.0000
2026/08/03	2037	05/11/2026	10.23 Put	Bond Future	306.4700	0.3065	217.7700	0.2178	28.942	0.0000	0.0000
2026/08/03	2037	05/11/2026	9.46 Put	Bond Future	964.4900	0.9645	727.4500	0.7275	24.577	0.0000	0.0000
2026/08/03	2037	05/11/2026	9.46 Call	Bond Future	4155.8800	4.1559	4769.1000	4.7691	14.755	0.0000	0.0000
2026/08/03	2037	04/02/2027		Bond Future	9.0074	96.9128	8.8718	97.7789	1.505	0.0000	0.0000
2026/08/03	2037	04/02/2027	9.51 Call	Bond Future	4641.2700	4.6413	5233.1400	5.2331	12.752	0.0000	0.0000
2026/08/03	2037	04/02/2027	9.51 Put	Bond Future	1518.6200	1.5186	1244.3600	1.2444	18.060	0.0000	0.0000
2026/08/03	2037	04/02/2027	9.81 Call	Bond Future	6035.6400	6.0356	6691.4900	6.6915	10.866	0.0000	0.0000
2026/08/03	2037	04/02/2027	9.81 Put	Bond Future	1112.7000	1.1127	902.4200	0.9024	18.898	0.0000	0.0000
2026/08/03	2037	04/02/2027	9.31 Call	Bond Future	3777.4200	3.7774	4317.0500	4.3171	14.286	0.0000	0.0000
2026/08/03	2037	04/02/2027	9.31 Put	Bond Future	1881.1700	1.8812	1554.6700	1.5547	17.356	0.0000	0.0000
2026/08/03	2037	04/02/2027	8.44 Put	Bond Future	4816.1800	4.8162	4206.3200	4.2063	12.663	0.0000	0.0000
2026/08/03	2037	04/02/2027	8.44 Call	Bond Future	1122.5500	1.1226	1378.8200	1.3788	22.829	0.0000	0.0000
2026/08/03	2037	06/05/2027		Bond Future	9.0510	98.8115	8.9101	99.6943	1.556	0.0000	0.0000
2026/08/03	2037	06/05/2027	8.58 Call	Bond Future	1751.1300	1.7511	2073.0400	2.0730	18.383	0.0000	0.0000
2026/08/03	2037	06/05/2027	8.58 Put	Bond Future	4745.2000	4.7452	4184.2500	4.1843	11.821	0.0000	0.0000
2026/08/03	2037	05/08/2027		Bond Future	9.1093	96.4375	8.9626	97.3374	1.610	0.0000	0.0000
2026/08/03	2037	05/08/2027	9.05 Call	Bond Future	3249.0800	3.2491	3704.6800	3.7047	14.022	0.0000	0.0000
2026/08/03	2037	05/08/2027	9.05 Put	Bond Future	3611.4200	3.6114	3167.0900	3.1671	12.303	0.0000	0.0000
2026/08/03	2038	06/08/2026		Bond Future	161.5043	161.5043	161.6835	161.6835	0.111	0.0000	0.0000
2026/08/03	2038	06/08/2026	144.72 Call	Bond Future	16784.3100	16.7843	16963.5100	16.9635	1.068	0.0000	0.0000
2026/08/03	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2038	05/11/2026		Bond Future	164.4652	164.4652	164.6474	164.6474	0.111	0.0000	0.0000
2026/08/03	2038	05/11/2026	146.31 Call	Bond Future	18155.2000	18.1552	18337.4200	18.3374	1.004	0.0000	0.0000
2026/08/03	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2038	04/02/2027		Bond Future	165.2895	165.2895	165.4755	165.4755	0.113	0.0000	0.0000
2026/08/03	2038	04/02/2027	153.83 Call	Bond Future	11459.4800	11.4595	11645.4600	11.6455	1.623	0.0000	0.0000
2026/08/03	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2038	06/05/2027		Bond Future	168.5640	168.5640	168.7532	168.7532	0.112	0.0000	0.0000
2026/08/03	2038	06/05/2027	166.10 Call	Bond Future	2463.9900	2.4640	2653.2100	2.6532	7.679	0.0000	0.0000
2026/08/03	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2038	05/08/2027		Bond Future	169.4876	169.4876	169.6810	169.6810	0.114	0.0000	0.0000
2026/08/03	2038	05/08/2027	169.13 Call	Bond Future	357.6000	0.3576	551.0400	0.5510	54.094	0.0000	0.0000
2026/08/03	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2040	06/08/2026	9.20 Call	Bond Future	548.8800	0.5489	899.2100	0.8992	63.826	0.0000	0.0000
2026/08/03	2040	06/08/2026	9.20 Put	Bond Future	696.4200	0.6964	167.8800	0.1679	75.894	0.0000	0.0000
2026/08/03	2040	06/08/2026		Bond Future	9.2196	98.6133	9.1037	99.4922	1.257	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	
2026/08/03	2040	06/08/2026	12.19 Call	Bond Future	19179.4300	19.1794	20058.3000	20.0583	4.582	0.0000	0.0000
2026/08/03	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2040	05/11/2026	8.85 Put	Bond Future	4317.0300	4.3170	3683.6200	3.6836	14.672	0.0000	0.0000
2026/08/03	2040	05/11/2026	8.85 Call	Bond Future	1087.9400	1.0879	1348.9600	1.3490	23.992	0.0000	0.0000
2026/08/03	2040	05/11/2026		Bond Future	9.2752	100.3970	9.1555	101.2914	1.291	0.0000	0.0000
2026/08/03	2040	05/11/2026	11.06 Call	Bond Future	12268.6600	12.2687	13107.4900	13.1075	6.837	0.0000	0.0000
2026/08/03	2040	05/11/2026	11.06 Put	Bond Future	197.2500	0.1973	141.6500	0.1417	28.188	0.0000	0.0000
2026/08/03	2040	05/11/2026	11.27 Call	Bond Future	13497.8300	13.4978	14349.1500	14.3492	6.307	0.0000	0.0000
2026/08/03	2040	05/11/2026	11.27 Put	Bond Future	148.8900	0.1489	105.7800	0.1058	28.954	0.0000	0.0000
2026/08/03	2040	05/11/2026	10.67 Call	Bond Future	9954.0500	9.9541	10760.0300	10.7600	8.097	0.0000	0.0000
2026/08/03	2040	05/11/2026	10.67 Put	Bond Future	330.5100	0.3305	242.0600	0.2421	26.762	0.0000	0.0000
2026/08/03	2040	05/11/2026	9.91 Put	Bond Future	962.1900	0.9622	740.2600	0.7403	23.065	0.0000	0.0000
2026/08/03	2040	05/11/2026	9.91 Call	Bond Future	5518.3600	5.5184	6190.8600	6.1909	12.187	0.0000	0.0000
2026/08/03	2040	04/02/2027		Bond Future	9.3308	97.7596	9.2069	98.6708	1.328	0.0000	0.0000
2026/08/03	2040	04/02/2027	9.93 Call	Bond Future	5895.2100	5.8952	6534.3900	6.5344	10.842	0.0000	0.0000
2026/08/03	2040	04/02/2027	9.93 Put	Bond Future	1652.0400	1.6520	1380.0200	1.3800	16.466	0.0000	0.0000
2026/08/03	2040	04/02/2027	10.17 Call	Bond Future	7170.1200	7.1701	7859.5500	7.8596	9.615	0.0000	0.0000
2026/08/03	2040	04/02/2027	10.17 Put	Bond Future	1300.6300	1.3006	1078.8600	1.0789	17.051	0.0000	0.0000
2026/08/03	2040	04/02/2027	9.67 Call	Bond Future	4591.4100	4.5914	5164.0600	5.1641	12.472	0.0000	0.0000
2026/08/03	2040	04/02/2027	9.67 Put	Bond Future	2156.6900	2.1567	1818.1400	1.8181	15.698	0.0000	0.0000
2026/08/03	2040	04/02/2027	8.78 Put	Bond Future	5533.3400	5.5333	4898.0600	4.8981	11.481	0.0000	0.0000
2026/08/03	2040	04/02/2027	8.78 Call	Bond Future	1389.7200	1.3897	1665.6400	1.6656	19.854	0.0000	0.0000
2026/08/03	2040	06/05/2027		Bond Future	9.3795	99.6749	9.2514	100.6037	1.366	0.0000	0.0000
2026/08/03	2040	06/05/2027	8.88 Call	Bond Future	2062.1500	2.0622	2394.5500	2.3946	16.119	0.0000	0.0000
2026/08/03	2040	06/05/2027	8.88 Put	Bond Future	5753.2400	5.7532	5156.8400	5.1568	10.366	0.0000	0.0000
2026/08/03	2040	05/08/2027		Bond Future	9.4416	97.0667	9.3087	98.0135	1.407	0.0000	0.0000
2026/08/03	2040	05/08/2027	9.33 Call	Bond Future	3700.0000	3.7000	4164.7700	4.1648	12.561	0.0000	0.0000
2026/08/03	2040	05/08/2027	9.33 Put	Bond Future	4494.0200	4.4940	4012.0500	4.0121	10.725	0.0000	0.0000
2026/08/03	2043	06/08/2026		Bond Future	124.1999	124.1999	124.2160	124.2160	0.013	0.0000	0.0000
2026/08/03	2043	06/08/2026	110.88 Call	Bond Future	13319.9200	13.3199	13335.9700	13.3360	0.120	0.0000	0.0000
2026/08/03	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	2043	05/11/2026		Bond Future	126.4769	126.4769	126.4931	126.4931	0.013	0.0000	0.0000
2026/08/03	2043	05/11/2026	112.84 Call	Bond Future	13642.7835	13.6428	13658.0614	13.6581	0.112	0.0000	0.0000
2026/08/03	2043	05/11/2026	112.84 Put	Bond Future	5.9035	0.0059	5.0114	0.0050	15.112	0.0000	0.0000
2026/08/03	2043	04/02/2027		Bond Future	125.9062	125.9062	125.9228	125.9228	0.013	0.0000	0.0000
2026/08/03	2043	04/02/2027	117.63 Call	Bond Future	8561.7479	8.5617	8568.2813	8.5683	0.076	0.0000	0.0000
2026/08/03	2043	04/02/2027	117.63 Put	Bond Future	285.5979	0.2856	275.5213	0.2755	3.528	0.0000	0.0000
2026/08/03	2043	06/05/2027		Bond Future	128.4007	128.4007	128.4174	128.4174	0.013	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
2026/08/03	2043	06/05/2027	127.48 Call	Bond Future	3556.4221	3.5564	3549.3263	3.5493	0.200	0.0000
2026/08/03	2043	06/05/2027	127.48 Put	Bond Future	2635.7021	2.6357	2611.9063	2.6119	0.903	0.0000
2026/08/03	2043	05/08/2027		Bond Future	127.8540	127.8540	127.8717	127.8717	0.014	0.0000
2026/08/03	2043	05/08/2027	129.56 Call	Bond Future	2534.8730	2.5349	2529.3032	2.5293	0.220	0.0000
2026/08/03	2043	05/08/2027	129.56 Put	Bond Future	4240.8830	4.2409	4217.6432	4.2176	0.548	0.0000
2026/08/03	2044	06/08/2026	9.75 Call	Bond Future	3389.7800	3.3898	4283.5500	4.2836	26.367	0.0000
2026/08/03	2044	06/08/2026	9.75 Put	Bond Future	24.0700	0.0241	0.1800	0.0002	99.252	0.0000
2026/08/03	2044	06/08/2026	9.25 Call	Bond Future	400.3900	0.4004	624.5200	0.6245	55.978	0.0000
2026/08/03	2044	06/08/2026	9.25 Put	Bond Future	1055.3800	1.0554	361.8500	0.3619	65.714	0.0000
2026/08/03	2044	06/08/2026	9.00 Call	Bond Future	34.2300	0.0342	30.6800	0.0307	10.371	0.0000
2026/08/03	2044	06/08/2026	9.00 Put	Bond Future	2799.9200	2.7999	1878.7100	1.8787	32.901	0.0000
2026/08/03	2044	06/08/2026		Bond Future	9.3293	95.3329	9.2184	96.2506	1.188	0.0000
2026/08/03	2044	06/08/2026	12.42 Call	Bond Future	21003.3200	21.0033	21920.9800	21.9210	4.369	0.0000
2026/08/03	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2044	05/11/2026		Bond Future	9.3815	97.0572	9.2673	97.9913	1.217	0.0000
2026/08/03	2044	05/11/2026	11.34 Call	Bond Future	14259.2700	14.2593	15144.6500	15.1447	6.209	0.0000
2026/08/03	2044	05/11/2026	11.34 Put	Bond Future	175.1000	0.1751	126.4000	0.1264	27.813	0.0000
2026/08/03	2044	05/11/2026	9.50 Call	Bond Future	3209.2100	3.2092	3725.6200	3.7256	16.091	0.0000
2026/08/03	2044	05/11/2026	9.50 Put	Bond Future	2253.7900	2.2538	1836.1200	1.8361	18.532	0.0000
2026/08/03	2044	04/02/2027		Bond Future	9.4335	94.4829	9.3158	95.4343	1.248	0.0000
2026/08/03	2044	04/02/2027	10.18 Call	Bond Future	7312.7500	7.3128	8010.4500	8.0105	9.541	0.0000
2026/08/03	2044	04/02/2027	10.18 Put	Bond Future	1598.7800	1.5988	1345.0600	1.3451	15.870	0.0000
2026/08/03	2044	06/05/2027		Bond Future	9.4792	96.3340	9.3579	97.3038	1.280	0.0000
2026/08/03	2044	06/05/2027	9.08 Call	Bond Future	2593.9900	2.5940	2972.2900	2.9723	14.584	0.0000
2026/08/03	2044	06/05/2027	9.08 Put	Bond Future	5841.9100	5.8419	5250.3800	5.2504	10.126	0.0000
2026/08/03	2044	05/08/2027		Bond Future	9.5364	93.7873	9.4111	94.7759	1.314	0.0000
2026/08/03	2044	05/08/2027	9.44 Call	Bond Future	4198.5900	4.1986	4689.1200	4.6891	11.683	0.0000
2026/08/03	2044	05/08/2027	9.44 Put	Bond Future	4957.7600	4.9578	4459.7600	4.4598	10.045	0.0000
2026/08/03	2046	06/08/2026		Bond Future	143.9027	143.9027	144.1299	144.1299	0.158	0.0000
2026/08/03	2046	06/08/2026	122.38 Call	Bond Future	21522.7100	21.5227	21749.9100	21.7499	1.056	0.0000
2026/08/03	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2046	05/11/2026		Bond Future	144.1694	144.1694	144.4005	144.4005	0.160	0.0000
2026/08/03	2046	05/11/2026	125.48 Call	Bond Future	18689.4200	18.6894	18920.4900	18.9205	1.236	0.0000
2026/08/03	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2046	04/02/2027		Bond Future	146.8904	146.8904	147.1259	147.1259	0.160	0.0000
2026/08/03	2046	04/02/2027	131.09 Call	Bond Future	15800.4300	15.8004	16035.8800	16.0359	1.490	0.0000
2026/08/03	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2046	06/05/2027		Bond Future	147.3779	147.3779	147.6181	147.6181	0.163	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
2026/08/03	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	2046	06/05/2027	148.99 Put	Bond Future	1612.1100	1.6121	1371.9300	1.3719	14.898	0.0000
2026/08/03	2046	05/08/2027		Bond Future	150.2245	150.2245	150.4694	150.4694	0.163	0.0000
2026/08/03	2046	05/08/2027	149.17 Call	Bond Future	1054.4900	1.0545	1299.4200	1.2994	23.227	0.0000
2026/08/03	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2050	06/08/2026		Bond Future	144.8136	144.8136	145.3196	145.3196	0.349	0.0000
2026/08/03	2050	06/08/2026	123.27 Call	Bond Future	21543.5700	21.5436	22049.5500	22.0496	2.349	0.0000
2026/08/03	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2050	05/11/2026		Bond Future	147.4686	147.4686	147.9834	147.9834	0.349	0.0000
2026/08/03	2050	05/11/2026	123.84 Call	Bond Future	23628.5700	23.6286	24143.4000	24.1434	2.179	0.0000
2026/08/03	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2050	04/02/2027		Bond Future	147.7140	147.7140	148.2386	148.2386	0.355	0.0000
2026/08/03	2050	04/02/2027	132.39 Call	Bond Future	15324.0100	15.3240	15848.6000	15.8486	3.423	0.0000
2026/08/03	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2050	06/05/2027		Bond Future	150.6401	150.6401	151.1752	151.1752	0.355	0.0000
2026/08/03	2050	06/05/2027	150.46 Call	Bond Future	180.1000	0.1801	715.1700	0.7152	297.096	0.0000
2026/08/03	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2050	05/08/2027		Bond Future	150.9531	150.9531	151.4990	151.4990	0.362	0.0000
2026/08/03	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	2050	05/08/2027	152.97 Put	Bond Future	2016.9300	2.0169	1471.0000	1.4710	27.067	0.0000
2026/08/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/03	AL37	06/08/2026		Index Future	1291.4020	1291.4020	1297.8090	1297.8090	0.496	0.0000
2026/08/03	AL37	05/11/2026		Index Future	1315.0160	1315.0160	1321.5330	1321.5330	0.496	0.0000
2026/08/03	AL37	04/02/2027		Index Future	1339.5220	1339.5220	1346.1600	1346.1600	0.496	0.0000
2026/08/03	AL37	06/05/2027		Index Future	1365.7430	1365.7430	1372.5020	1372.5020	0.495	0.0000
2026/08/03	AL37	05/08/2027		Index Future	1391.5540	1391.5540	1398.4480	1398.4480	0.495	0.0000
2026/08/03	AL7T	06/08/2026		Index Future	1670.7990	1670.7990	1684.1070	1684.1070	0.797	0.0000
2026/08/03	AL7T	05/11/2026		Index Future	1701.3500	1701.3500	1714.8920	1714.8920	0.796	0.0000
2026/08/03	AL7T	04/02/2027		Index Future	1733.0560	1733.0560	1746.8490	1746.8490	0.796	0.0000
2026/08/03	AL7T	06/05/2027		Index Future	1766.9800	1766.9800	1781.0330	1781.0330	0.795	0.0000
2026/08/03	AL7T	05/08/2027		Index Future	1800.3740	1800.3740	1814.7020	1814.7020	0.796	0.0000
2026/08/03	ALBI	06/08/2026		Index Future	1410.0690	1410.0690	1420.8040	1420.8040	0.761	0.0000
2026/08/03	ALBI	05/11/2026		Index Future	1435.8540	1435.8540	1446.7760	1446.7760	0.761	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
2026/08/03	ALBI	04/02/2027		Index Future	1462.6110	1462.6110	1473.7370	0.761	0.0000	0.0000
2026/08/03	ALBI	06/05/2027		Index Future	1491.2420	1491.2420	1502.5760	0.760	0.0000	0.0000
2026/08/03	ALBI	05/08/2027		Index Future	1519.4250	1519.4250	1530.9800	0.760	0.0000	0.0000
2026/08/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	0.000	0.0000	0.0000
2026/08/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/03	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	
2026/08/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/03	ES33	06/08/2026		Bond Future	9.0458	95.0803	8.9246	95.6756	1.340	0.0000	0.0000
2026/08/03	ES33	06/08/2026	12.02 Call	Bond Future	13211.6500	13.2117	13806.9500	13.8070	4.506	0.0000	0.0000
2026/08/03	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	ES33	05/11/2026		Bond Future	9.1191	93.0307	8.9921	93.6367	1.392	0.0000	0.0000
2026/08/03	ES33	05/11/2026	10.83 Call	Bond Future	7702.2600	7.7023	8308.3300	8.3083	7.869	0.0000	0.0000
2026/08/03	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	ES33	04/02/2027		Bond Future	9.1955	94.7866	9.0621	95.4041	1.450	0.0000	0.0000
2026/08/03	ES33	04/02/2027	9.70 Call	Bond Future	2290.0500	2.2901	2907.5500	2.9076	26.964	0.0000	0.0000
2026/08/03	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	ES33	06/05/2027		Bond Future	9.2534	92.8685	9.1133	93.4981	1.514	0.0000	0.0000
2026/08/03	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	ES33	06/05/2027	8.80 Put	Bond Future	2056.8000	2.0568	1427.2300	1.4272	30.609	0.0000	0.0000
2026/08/03	ES33	05/08/2027		Bond Future	9.3297	94.6613	9.1822	95.3032	1.582	0.0000	0.0000
2026/08/03	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	382.7400	0.3827	100.000	0.0000	0.0000
2026/08/03	ES33	05/08/2027	9.27 Put	Bond Future	259.1500	0.2592	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/03	ES42	06/08/2026		Bond Future	9.6452	93.3392	9.5342	94.1730	1.151	0.0000	0.0000
2026/08/03	ES42	06/08/2026	12.65 Call	Bond Future	18864.8700	18.8649	19698.6700	19.6987	4.420	0.0000	0.0000
2026/08/03	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	ES42	05/11/2026		Bond Future	9.7094	90.7866	9.5949	91.6354	1.180	0.0000	0.0000
2026/08/03	ES42	05/11/2026	11.66 Call	Bond Future	12821.7500	12.8218	13670.6300	13.6706	6.621	0.0000	0.0000
2026/08/03	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	ES42	04/02/2027		Bond Future	9.7731	92.5001	9.6548	93.3651	1.211	0.0000	0.0000
2026/08/03	ES42	04/02/2027	10.29 Call	Bond Future	3640.2000	3.6402	4505.1500	4.5052	23.761	0.0000	0.0000
2026/08/03	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/08/03	ES42	06/05/2027		Bond Future	9.8281	90.0683	9.7059	90.9501	1.244	0.0000	0.0000
2026/08/03	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	ES42	06/05/2027	9.33 Put	Bond Future	3674.0900	3.6741	2792.2500	2.7923	24.002	0.0000	0.0000
2026/08/03	ES42	05/08/2027		Bond Future	9.8931	91.8060	9.7667	92.7051	1.277	0.0000	0.0000
2026/08/03	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	523.0800	0.5231	100.000	0.0000	0.0000
2026/08/03	ES42	05/08/2027	9.84 Put	Bond Future	376.0000	0.3760	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/03	GOVI	06/08/2026		GOVI	1383.1830	1383.1830	1393.9710	1393.9710	0.780	0.0000	0.0000
2026/08/03	GOVI	06/08/2026	1,189. Call 00	GOVI	1941830.0000	194.1830	2049710.0000	204.9710	5.556	0.0000	0.0000
2026/08/03	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	GOVI	05/11/2026		GOVI	1408.4750	1408.4750	1419.4520	1419.4520	0.779	0.0000	0.0000
2026/08/03	GOVI	05/11/2026	1,277. Call 00	GOVI	1314750.0000	131.4750	1424520.0000	142.4520	8.349	0.0000	0.0000
2026/08/03	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	GOVI	04/02/2027		GOVI	1434.7230	1434.7230	1445.9040	1445.9040	0.779	0.0000	0.0000
2026/08/03	GOVI	04/02/2027	1,369. Call 00	GOVI	657230.0000	65.7230	769040.0000	76.9040	17.012	0.0000	0.0000
2026/08/03	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	GOVI	06/05/2027		GOVI	1462.8070	1462.8070	1474.1990	1474.1990	0.779	0.0000	0.0000
2026/08/03	GOVI	06/05/2027	1,427. Call 00	GOVI	358070.0000	35.8070	471990.0000	47.1990	31.815	0.0000	0.0000
2026/08/03	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	GOVI	05/08/2027		GOVI	1490.4530	1490.4530	1502.0670	1502.0670	0.779	0.0000	0.0000
2026/08/03	GOVI	05/08/2027	1,465. Call 00	GOVI	254530.0000	25.4530	370670.0000	37.0670	45.629	0.0000	0.0000
2026/08/03	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/08/03	I258	06/08/2026		Bond Future	132.9808	132.9808	132.9976	132.9976	0.013	0.0000	0.0000
2026/08/03	I258	06/08/2026	112.95 Call	Bond Future	20030.8100	20.0308	20047.5600	20.0476	0.084	0.0000	0.0000
2026/08/03	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	I258	05/11/2026		Bond Future	135.4190	135.4190	135.4355	135.4355	0.012	0.0000	0.0000
2026/08/03	I258	05/11/2026	114.95 Call	Bond Future	20477.3765	20.4774	20492.6904	20.4927	0.075	0.0000	0.0000
2026/08/03	I258	05/11/2026	114.95 Put	Bond Future	8.4065	0.0084	7.1504	0.0072	14.942	0.0000	0.0000
2026/08/03	I258	04/02/2027		Bond Future	135.0168	135.0168	135.0339	135.0339	0.013	0.0000	0.0000
2026/08/03	I258	04/02/2027	118.90 Call	Bond Future	16317.7460	16.3177	16326.1980	16.3262	0.052	0.0000	0.0000
2026/08/03	I258	04/02/2027	118.90 Put	Bond Future	200.9060	0.2009	192.2580	0.1923	4.305	0.0000	0.0000
2026/08/03	I258	06/05/2027		Bond Future	137.6919	137.6919	137.7092	137.7092	0.013	0.0000	0.0000
2026/08/03	I258	06/05/2027	134.78 Call	Bond Future	6416.5386	6.4165	6401.9097	6.4019	0.228	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	
2026/08/03	I258	06/05/2027	134.78 Put	Bond Future	3504.6186	3.5046	3472.6997	3.4727	0.911	0.0000	0.0000
2026/08/03	I258	05/08/2027		Bond Future	137.3248	137.3248	137.3430	137.3430	0.013	0.0000	0.0000
2026/08/03	I258	05/08/2027	138.93 Call	Bond Future	4449.8740	4.4499	4437.4339	4.4374	0.280	0.0000	0.0000
2026/08/03	I258	05/08/2027	138.93 Put	Bond Future	6055.0940	6.0551	6024.4339	6.0244	0.506	0.0000	0.0000
2026/08/03	IGOV	06/08/2026		Index Future	452.6690	452.6690	453.3410	453.3410	0.148	0.0000	0.0000
2026/08/03	IGOV	05/11/2026		Index Future	461.0590	461.0590	461.7410	461.7410	0.148	0.0000	0.0000
2026/08/03	IGOV	04/02/2027		Index Future	469.7620	469.7620	470.4560	470.4560	0.148	0.0000	0.0000
2026/08/03	IGOV	06/05/2027		Index Future	479.0660	479.0660	479.7710	479.7710	0.147	0.0000	0.0000
2026/08/03	IGOV	05/08/2027		Index Future	488.2260	488.2260	488.9470	488.9470	0.148	0.0000	0.0000
2026/08/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/08/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/08/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/08/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/08/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/08/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/08/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/08/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/08/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/08/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/08/03	R033	06/08/2026		Bond Future	8.3693	111.8153	8.2382	112.5089	1.566	0.0000	0.0000
2026/08/03	R033	06/08/2026	10.25 Call	Bond Future	9361.0100	9.3610	10054.6600	10.0547	7.410	0.0000	0.0000
2026/08/03	R033	06/08/2026	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R033	05/11/2026		Bond Future	8.4193	108.7966	8.2814	109.5025	1.638	0.0000	0.0000
2026/08/03	R033	05/11/2026	9.33 Call	Bond Future	4887.4900	4.8875	5484.3400	5.4843	12.212	0.0000	0.0000
2026/08/03	R033	05/11/2026	9.33 Put	Bond Future	367.7900	0.3678	258.6800	0.2587	29.666	0.0000	0.0000
2026/08/03	R033	04/02/2027		Bond Future	8.4677	110.8240	8.3223	111.5432	1.717	0.0000	0.0000
2026/08/03	R033	04/02/2027	8.65 Call	Bond Future	2472.8500	2.4729	2894.4500	2.8945	17.049	0.0000	0.0000
2026/08/03	R033	04/02/2027	8.65 Put	Bond Future	1579.7600	1.5798	1282.2000	1.2822	18.836	0.0000	0.0000
2026/08/03	R033	06/05/2027		Bond Future	8.4977	107.9508	8.3442	108.6838	1.806	0.0000	0.0000
2026/08/03	R033	06/05/2027	7.93 Call	Bond Future	1081.6400	1.0816	1321.0500	1.3211	22.134	0.0000	0.0000
2026/08/03	R033	06/05/2027	7.93 Put	Bond Future	3824.3000	3.8243	3330.7300	3.3307	12.906	0.0000	0.0000
2026/08/03	R033	05/08/2027		Bond Future	8.5463	110.0100	8.3838	110.7572	1.902	0.0000	0.0000
2026/08/03	R033	05/08/2027	8.54 Call	Bond Future	2438.1000	2.4381	2826.7200	2.8267	15.939	0.0000	0.0000
2026/08/03	R033	05/08/2027	8.54 Put	Bond Future	2466.7600	2.4668	2108.2000	2.1082	14.536	0.0000	0.0000
2026/08/03	R035	06/08/2026	7.70 Put	Bond Future	5556.2100	5.5562	4792.1300	4.7921	13.752	0.0000	0.0000
2026/08/03	R035	06/08/2026	7.70 Call	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
2026/08/03	R035	06/08/2026	7.90 Put	Bond Future	4272.9200	4.2729	3508.8000	3.5088	17.883	0.0000	0.0000
2026/08/03	R035	06/08/2026	7.90 Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/03	R035	06/08/2026	8.34 Call	Bond Future	51.1100	0.0511	79.4500	0.0795	55.449	0.0000	0.0000
2026/08/03	R035	06/08/2026	8.34 Put	Bond Future	1569.5400	1.5695	833.8000	0.8338	46.876	0.0000	0.0000
2026/08/03	R035	06/08/2026	7.95 Put	Bond Future	3955.2400	3.9552	3191.0700	3.1911	19.320	0.0000	0.0000
2026/08/03	R035	06/08/2026	7.95 Call	Bond Future	0.1000	0.0001	0.0100	0.0000	90.000	0.0000	0.0000
2026/08/03	R035	06/08/2026	8.29 Put	Bond Future	1854.2800	1.8543	1099.7300	1.0997	40.692	0.0000	0.0000
2026/08/03	R035	06/08/2026	8.29 Call	Bond Future	27.5400	0.0275	37.0700	0.0371	34.604	0.0000	0.0000
2026/08/03	R035	06/08/2026	8.79 Put	Bond Future	106.4400	0.1064	3.6300	0.0036	96.590	0.0000	0.0000
2026/08/03	R035	06/08/2026	8.79 Call	Bond Future	1310.1600	1.3102	1971.4300	1.9714	50.472	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.39 Call	Bond Future	4690.2900	4.6903	5454.2500	5.4543	16.288	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.39 Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.71 Call	Bond Future	6485.3200	6.4853	7249.4000	7.2494	11.782	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.21 Call	Bond Future	3662.2000	3.6622	4425.0600	4.4251	20.831	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.21 Put	Bond Future	1.2200	0.0012	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/03	R035	06/08/2026	8.71 Put	Bond Future	204.5400	0.2045	14.4900	0.0145	92.916	0.0000	0.0000
2026/08/03	R035	06/08/2026	8.71 Call	Bond Future	931.1700	0.9312	1505.2000	1.5052	61.646	0.0000	0.0000
2026/08/03	R035	06/08/2026	10.22 Call	Bond Future	9257.6100	9.2576	10021.6900	10.0217	8.254	0.0000	0.0000
2026/08/03	R035	06/08/2026	10.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.72 Call	Bond Future	6540.7200	6.5407	7304.8000	7.3048	11.682	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.22 Put	Bond Future	1.0800	0.0011	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.22 Call	Bond Future	3719.6000	3.7196	4482.6000	4.4826	20.513	0.0000	0.0000
2026/08/03	R035	06/08/2026	10.13 Call	Bond Future	8776.1400	8.7761	9540.2200	9.5402	8.706	0.0000	0.0000
2026/08/03	R035	06/08/2026	10.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.63 Call	Bond Future	6040.6300	6.0406	6804.7100	6.8047	12.649	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.13 Put	Bond Future	3.1900	0.0032	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/03	R035	06/08/2026	9.13 Call	Bond Future	3202.1900	3.2022	3963.0800	3.9631	23.762	0.0000	0.0000
2026/08/03	R035	06/08/2026		Bond Future	8.5891	105.6777	8.4632	106.4418	1.466	0.0000	0.0000
2026/08/03	R035	06/08/2026	11.06 Call	Bond Future	13596.9700	13.5970	14361.0500	14.3611	5.619	0.0000	0.0000
2026/08/03	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R035	05/11/2026		Bond Future	8.6404	103.0884	8.5091	103.8661	1.519	0.0000	0.0000
2026/08/03	R035	05/11/2026	10.03 Call	Bond Future	7988.6100	7.9886	8702.1400	8.7021	8.932	0.0000	0.0000
2026/08/03	R035	05/11/2026	10.03 Put	Bond Future	208.7100	0.2087	144.5700	0.1446	30.732	0.0000	0.0000
2026/08/03	R035	05/11/2026	9.80 Call	Bond Future	6849.3900	6.8494	7538.1300	7.5381	10.055	0.0000	0.0000
2026/08/03	R035	05/11/2026	9.80 Put	Bond Future	302.2800	0.3023	213.3500	0.2134	29.420	0.0000	0.0000
2026/08/03	R035	05/11/2026	9.30 Call	Bond Future	4449.9100	4.4499	5053.7800	5.0538	13.570	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
2026/08/03	R035	05/11/2026	9.30 Put	Bond Future	656.5400	0.6565	482.7400	0.4827	26.472	0.0000	0.0000
2026/08/03	R035	05/11/2026	8.80 Put	Bond Future	1426.8800	1.4269	1104.4300	1.1044	22.598	0.0000	0.0000
2026/08/03	R035	05/11/2026	8.80 Call	Bond Future	2361.9300	2.3619	2817.1500	2.8172	19.273	0.0000	0.0000
2026/08/03	R035	05/11/2026	8.97 Call	Bond Future	3016.4400	3.0164	3530.1800	3.5302	17.031	0.0000	0.0000
2026/08/03	R035	05/11/2026	8.97 Put	Bond Future	1097.5500	1.0976	833.6200	0.8336	24.047	0.0000	0.0000
2026/08/03	R035	05/11/2026	8.47 Call	Bond Future	1324.5100	1.3245	1649.2200	1.6492	24.515	0.0000	0.0000
2026/08/03	R035	05/11/2026	8.47 Put	Bond Future	2335.3900	2.3354	1882.4300	1.8824	19.395	0.0000	0.0000
2026/08/03	R035	05/11/2026	7.97 Put	Bond Future	4498.4300	4.4984	3865.4600	3.8655	14.071	0.0000	0.0000
2026/08/03	R035	05/11/2026	7.97 Call	Bond Future	445.6700	0.4457	590.3700	0.5904	32.468	0.0000	0.0000
2026/08/03	R035	04/02/2027	7.70 Put	Bond Future	6384.3000	6.3843	5722.1200	5.7221	10.372	0.0000	0.0000
2026/08/03	R035	04/02/2027	7.70 Call	Bond Future	474.9500	0.4750	604.8700	0.6049	27.354	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.20 Put	Bond Future	3963.2800	3.9633	3423.0900	3.4231	13.630	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.20 Call	Bond Future	1087.5200	1.0875	1339.4300	1.3394	23.164	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.85 Call	Bond Future	2837.5700	2.8376	3292.9500	3.2930	16.048	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.85 Put	Bond Future	1932.4900	1.9325	1595.7700	1.5958	17.424	0.0000	0.0000
2026/08/03	R035	04/02/2027		Bond Future	8.6916	105.0095	8.5544	105.8016	1.578	0.0000	0.0000
2026/08/03	R035	04/02/2027	9.02 Call	Bond Future	3462.4800	3.4625	3964.3600	3.9644	14.495	0.0000	0.0000
2026/08/03	R035	04/02/2027	9.02 Put	Bond Future	1597.8500	1.5979	1307.6300	1.3076	18.163	0.0000	0.0000
2026/08/03	R035	04/02/2027	7.86 Put	Bond Future	5545.5700	5.5456	4916.0100	4.9160	11.352	0.0000	0.0000
2026/08/03	R035	04/02/2027	7.86 Call	Bond Future	619.1400	0.6191	781.6800	0.7817	26.253	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.36 Put	Bond Future	3338.5100	3.3385	2848.0700	2.8481	14.690	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.36 Call	Bond Future	1410.1900	1.4102	1711.8500	1.7119	21.391	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.67 Call	Bond Future	2241.7500	2.2418	2642.8900	2.6429	17.894	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.67 Put	Bond Future	2365.7300	2.3657	1974.7700	1.9748	16.526	0.0000	0.0000
2026/08/03	R035	04/02/2027	9.43 Call	Bond Future	5156.7200	5.1567	5748.6300	5.7486	11.478	0.0000	0.0000
2026/08/03	R035	04/02/2027	9.43 Put	Bond Future	1026.2000	1.0262	826.0100	0.8260	19.508	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.93 Call	Bond Future	3125.2000	3.1252	3603.0800	3.6031	15.291	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.93 Put	Bond Future	1767.0800	1.7671	1452.8600	1.4529	17.782	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.43 Put	Bond Future	3091.6400	3.0916	2623.7300	2.6237	15.135	0.0000	0.0000
2026/08/03	R035	04/02/2027	8.43 Call	Bond Future	1574.3400	1.5743	1898.5300	1.8985	20.592	0.0000	0.0000
2026/08/03	R035	06/05/2027	7.86 Put	Bond Future	5891.9700	5.8920	5281.4900	5.2815	10.361	0.0000	0.0000
2026/08/03	R035	06/05/2027	7.86 Call	Bond Future	898.1000	0.8981	1095.0500	1.0951	21.930	0.0000	0.0000
2026/08/03	R035	06/05/2027	8.36 Put	Bond Future	3792.2900	3.7923	3304.5900	3.3046	12.860	0.0000	0.0000
2026/08/03	R035	06/05/2027	8.36 Call	Bond Future	1728.6200	1.7286	2048.3500	2.0484	18.496	0.0000	0.0000
2026/08/03	R035	06/05/2027	8.78 Call	Bond Future	2881.3200	2.8813	3315.0900	3.3151	15.055	0.0000	0.0000
2026/08/03	R035	06/05/2027	8.78 Put	Bond Future	2563.2600	2.5633	2189.6000	2.1896	14.578	0.0000	0.0000
2026/08/03	R035	06/05/2027	8.75 Put	Bond Future	2634.5800	2.6346	2253.1200	2.2531	14.479	0.0000	0.0000
2026/08/03	R035	06/05/2027	8.75 Call	Bond Future	2784.8700	2.7849	3210.8400	3.2108	15.296	0.0000	0.0000
2026/08/03	R035	06/05/2027	9.27 Call	Bond Future	4652.2200	4.6522	5197.8200	5.1978	11.728	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
2026/08/03	R035	06/05/2027	9.27 Put	Bond Future	1644.0000	1.6440	1382.1700	1.3822	15.926	0.0000
2026/08/03	R035	06/05/2027		Bond Future	8.7232	102.5605	8.5800	103.3679	1.642	0.0000
2026/08/03	R035	06/05/2027	8.25 Call	Bond Future	1491.7100	1.4917	1781.5100	1.7815	19.427	0.0000
2026/08/03	R035	06/05/2027	8.25 Put	Bond Future	4191.0500	4.1911	3673.4200	3.6734	12.351	0.0000
2026/08/03	R035	05/08/2027	8.25 Put	Bond Future	4581.7800	4.5818	4060.3400	4.0603	11.381	0.0000
2026/08/03	R035	05/08/2027	8.25 Call	Bond Future	1690.4300	1.6904	1992.0600	1.9921	17.843	0.0000
2026/08/03	R035	05/08/2027	8.75 Put	Bond Future	3036.3600	3.0364	2637.6600	2.6377	13.131	0.0000
2026/08/03	R035	05/08/2027	8.75 Call	Bond Future	2927.4500	2.9275	3351.8200	3.3518	14.496	0.0000
2026/08/03	R035	05/08/2027	9.42 Call	Bond Future	5259.8300	5.2598	5822.5300	5.8225	10.698	0.0000
2026/08/03	R035	05/08/2027	9.42 Put	Bond Future	1788.3300	1.7883	1527.9600	1.5280	14.559	0.0000
2026/08/03	R035	05/08/2027		Bond Future	8.7699	104.5175	8.6200	105.3406	1.710	0.0000
2026/08/03	R035	05/08/2027	8.72 Call	Bond Future	2840.9400	2.8409	3258.1200	3.2581	14.685	0.0000
2026/08/03	R035	05/08/2027	8.72 Put	Bond Future	3114.0900	3.1141	2708.2000	2.7082	13.034	0.0000
2026/08/03	R038	06/08/2026		Bond Future	9.0399	117.0006	8.9139	117.9825	1.394	0.0000
2026/08/03	R038	06/08/2026	11.77 Call	Bond Future	18643.7300	18.6437	19625.5600	19.6256	5.266	0.0000
2026/08/03	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	R038	05/11/2026		Bond Future	9.0993	113.6346	8.9685	114.6339	1.437	0.0000
2026/08/03	R038	05/11/2026	10.72 Call	Bond Future	11655.6400	11.6556	12586.5200	12.5865	7.987	0.0000
2026/08/03	R038	05/11/2026	10.72 Put	Bond Future	227.0000	0.2270	158.5300	0.1585	30.163	0.0000
2026/08/03	R038	04/02/2027		Bond Future	9.1580	115.7522	9.0222	116.7702	1.483	0.0000
2026/08/03	R038	04/02/2027	9.60 Call	Bond Future	5151.7300	5.1517	5828.0300	5.8280	13.128	0.0000
2026/08/03	R038	04/02/2027	9.60 Put	Bond Future	1924.8600	1.9249	1583.2100	1.5832	17.749	0.0000
2026/08/03	R038	06/05/2027		Bond Future	9.2043	112.5342	9.0633	113.5719	1.532	0.0000
2026/08/03	R038	06/05/2027	8.71 Call	Bond Future	2028.9600	2.0290	2401.3300	2.4013	18.353	0.0000
2026/08/03	R038	06/05/2027	8.71 Put	Bond Future	5725.2200	5.7252	5059.9400	5.0599	11.620	0.0000
2026/08/03	R038	05/08/2027		Bond Future	9.2639	114.6808	9.1172	115.7384	1.583	0.0000
2026/08/03	R038	05/08/2027	9.15 Call	Bond Future	3668.3600	3.6684	4187.2700	4.1873	14.146	0.0000
2026/08/03	R038	05/08/2027	9.15 Put	Bond Future	4488.6300	4.4886	3949.8600	3.9499	12.003	0.0000
2026/08/03	R053	06/08/2026	9.60 Call	Bond Future	4369.3200	4.3693	5640.0100	5.6400	29.082	0.0000
2026/08/03	R053	06/08/2026	9.60 Put	Bond Future	51.9500	0.0520	0.5800	0.0006	98.884	0.0000
2026/08/03	R053	06/08/2026	8.10 Put	Bond Future	14596.7200	14.5967	13274.6600	13.2747	9.057	0.0000
2026/08/03	R053	06/08/2026	8.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	R053	06/08/2026	8.60 Put	Bond Future	7767.7700	7.7678	6445.2800	6.4453	17.025	0.0000
2026/08/03	R053	06/08/2026	8.60 Call	Bond Future	0.4700	0.0005	0.0400	0.0000	91.489	0.0000
2026/08/03	R053	06/08/2026	9.10 Call	Bond Future	399.9600	0.4000	609.5700	0.6096	52.408	0.0000
2026/08/03	R053	06/08/2026	9.10 Put	Bond Future	1880.0700	1.8801	767.6200	0.7676	59.171	0.0000
2026/08/03	R053	06/08/2026		Bond Future	9.2239	127.9044	9.1131	129.2265	1.201	0.0000
2026/08/03	R053	06/08/2026	12.28 Call	Bond Future	28793.1600	28.7932	30115.2200	30.1152	4.592	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
2026/08/03	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/03	R053	05/11/2026		Bond Future	9.2707	124.3575	9.1568	125.7032	1.229	0.0000
2026/08/03	R053	05/11/2026	11.21 Call	Bond Future	19865.7400	19.8657	21134.2200	21.1342	6.385	0.0000
2026/08/03	R053	05/11/2026	11.21 Put	Bond Future	283.9500	0.2840	206.7800	0.2068	27.177	0.0000
2026/08/03	R053	04/02/2027		Bond Future	9.3165	126.6751	9.1993	128.0457	1.258	0.0000
2026/08/03	R053	04/02/2027	9.99 Call	Bond Future	9846.9700	9.8470	10831.7200	10.8317	10.001	0.0000
2026/08/03	R053	04/02/2027	9.99 Put	Bond Future	2445.1400	2.4451	2059.2400	2.0592	15.782	0.0000
2026/08/03	R053	06/05/2027		Bond Future	9.3529	123.2926	9.2324	124.6900	1.289	0.0000
2026/08/03	R053	06/05/2027	8.92 Call	Bond Future	3532.0300	3.5320	4062.3300	4.0623	15.014	0.0000
2026/08/03	R053	06/05/2027	8.92 Put	Bond Future	8677.8400	8.6778	7810.8000	7.8108	9.991	0.0000
2026/08/03	R053	05/08/2027		Bond Future	9.3980	125.6445	9.2739	127.0687	1.320	0.0000
2026/08/03	R053	05/08/2027	9.28 Call	Bond Future	5873.6100	5.8736	6573.6900	6.5737	11.919	0.0000
2026/08/03	R053	05/08/2027	9.28 Put	Bond Future	7227.0000	7.2270	6502.9200	6.5029	10.019	0.0000
2026/08/03	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/08/03	R186	06/08/2026	8.57 Call	Bond Future	13.7900	0.0138	9.7500	0.0098	29.297	0.0000
2026/08/03	R186	06/08/2026	8.57 Put	Bond Future	13.7900	0.0138	9.7500	0.0098	29.297	0.0000
2026/08/03	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/08/03	R186	05/11/2026	8.12 Call	Bond Future	27.4600	0.0275	27.0300	0.0270	1.566	0.0000
2026/08/03	R186	05/11/2026	8.12 Put	Bond Future	27.4600	0.0275	27.0300	0.0270	1.566	0.0000
2026/08/03	R202	06/08/2026		Bond Future	302.0030	302.0030	302.0418	302.0418	0.013	0.0000
2026/08/03	R202	06/08/2026	278.86 Call	Bond Future	23142.9700	23.1430	23181.7900	23.1818	0.168	0.0000
2026/08/03	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	R202	05/11/2026		Bond Future	307.5397	307.5397	307.5788	307.5788	0.013	0.0000
2026/08/03	R202	05/11/2026	280.46 Call	Bond Future	27079.6900	27.0797	27118.7500	27.1188	0.144	0.0000
2026/08/03	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	R202	04/02/2027		Bond Future	307.7342	307.7342	307.7741	307.7741	0.013	0.0000
2026/08/03	R202	04/02/2027	294.73 Call	Bond Future	13004.2400	13.0042	13044.1100	13.0441	0.307	0.0000
2026/08/03	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	R202	06/05/2027		Bond Future	313.8303	313.8303	313.8704	313.8704	0.013	0.0000
2026/08/03	R202	06/05/2027	306.99 Call	Bond Future	6840.3300	6.8403	6880.4300	6.8804	0.586	0.0000
2026/08/03	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	R202	05/08/2027		Bond Future	314.1540	314.1540	314.1962	314.1962	0.013	0.0000
2026/08/03	R202	05/08/2027	312.97 Call	Bond Future	1184.0100	1.1840	1226.1600	1.2262	3.560	0.0000
2026/08/03	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	R209	06/08/2026		Bond Future	8.7441	86.2582	8.6232	86.9564	1.382	0.0000
2026/08/03	R209	06/08/2026	11.39 Call	Bond Future	13591.7200	13.5917	14289.9100	14.2899	5.137	0.0000
2026/08/03	R209	06/08/2026	11.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/08/03	R209	05/11/2026		Bond Future	8.7926	84.6677	8.6673	85.3783	1.425	0.0000	0.0000
2026/08/03	R209	05/11/2026	10.32 Call	Bond Future	8267.0700	8.2671	8923.4800	8.9235	7.940	0.0000	0.0000
2026/08/03	R209	05/11/2026	10.32 Put	Bond Future	186.4900	0.1865	132.2400	0.1322	29.090	0.0000	0.0000
2026/08/03	R209	04/02/2027	8.96 Call	Bond Future	2661.8200	2.6618	3065.6600	3.0657	15.172	0.0000	0.0000
2026/08/03	R209	04/02/2027	8.96 Put	Bond Future	2001.5800	2.0016	1681.5200	1.6815	15.990	0.0000	0.0000
2026/08/03	R209	04/02/2027	8.03 Put	Bond Future	5299.5200	5.2995	4732.0500	4.7321	10.708	0.0000	0.0000
2026/08/03	R209	04/02/2027	8.03 Call	Bond Future	661.2500	0.6613	817.6800	0.8177	23.657	0.0000	0.0000
2026/08/03	R209	04/02/2027		Bond Future	8.8401	86.2455	8.7100	86.9694	1.472	0.0000	0.0000
2026/08/03	R209	04/02/2027	9.28 Call	Bond Future	3809.3600	3.8094	4289.3000	4.2893	12.599	0.0000	0.0000
2026/08/03	R209	04/02/2027	9.28 Put	Bond Future	1418.9100	1.4189	1174.9500	1.1750	17.193	0.0000	0.0000
2026/08/03	R209	06/05/2027		Bond Future	8.8748	84.7821	8.7397	85.5200	1.522	0.0000	0.0000
2026/08/03	R209	06/05/2027	8.41 Call	Bond Future	1532.9700	1.5330	1802.2800	1.8023	17.568	0.0000	0.0000
2026/08/03	R209	06/05/2027	8.41 Put	Bond Future	4106.3000	4.1063	3637.7000	3.6377	11.412	0.0000	0.0000
2026/08/03	R209	06/05/2027	9.32 Call	Bond Future	4183.1900	4.1832	4660.1800	4.6602	11.403	0.0000	0.0000
2026/08/03	R209	06/05/2027	9.32 Put	Bond Future	1807.9000	1.8079	1546.9800	1.5470	14.432	0.0000	0.0000
2026/08/03	R209	06/05/2027	8.25 Put	Bond Future	4735.3100	4.7353	4230.0700	4.2301	10.670	0.0000	0.0000
2026/08/03	R209	06/05/2027	8.25 Call	Bond Future	1253.3000	1.2533	1485.9700	1.4860	18.565	0.0000	0.0000
2026/08/03	R209	05/08/2027		Bond Future	8.9223	86.3998	8.7818	87.1519	1.575	0.0000	0.0000
2026/08/03	R209	05/08/2027	8.87 Call	Bond Future	2833.7400	2.8337	3214.4900	3.2145	13.436	0.0000	0.0000
2026/08/03	R209	05/08/2027	8.87 Put	Bond Future	3112.5300	3.1125	2741.1800	2.7412	11.931	0.0000	0.0000
2026/08/03	R210	06/08/2026		Bond Future	270.3055	270.3055	270.2912	270.2912	0.005	0.0000	0.0000
2026/08/03	R210	06/08/2026	259.84 Call	Bond Future	10465.4600	10.4655	10451.2300	10.4512	0.136	0.0000	0.0000
2026/08/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R210	05/11/2026		Bond Future	271.6658	271.6658	271.6508	271.6508	0.006	0.0000	0.0000
2026/08/03	R210	05/11/2026	253.33 Call	Bond Future	18335.7800	18.3358	18320.7900	18.3208	0.082	0.0000	0.0000
2026/08/03	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R210	04/02/2027		Bond Future	276.7935	276.7935	276.7782	276.7782	0.006	0.0000	0.0000
2026/08/03	R210	04/02/2027	266.03 Call	Bond Future	10763.4600	10.7635	10748.1500	10.7482	0.142	0.0000	0.0000
2026/08/03	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R210	06/05/2027		Bond Future	278.6042	278.6042	278.5884	278.5884	0.006	0.0000	0.0000
2026/08/03	R210	06/05/2027	271.13 Call	Bond Future	7474.2100	7.4742	7458.3800	7.4584	0.212	0.0000	0.0000
2026/08/03	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R210	05/08/2027		Bond Future	283.9860	283.9860	283.9704	283.9704	0.006	0.0000	0.0000
2026/08/03	R210	05/08/2027	276.01 Call	Bond Future	7976.0300	7.9760	7960.4000	7.9604	0.196	0.0000	0.0000
2026/08/03	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R213	06/08/2026		Bond Future	8.0989	99.0171	7.9678	99.4973	1.619	0.0000	0.0000
2026/08/03	R213	06/08/2026	9.69 Call	Bond Future	5600.9900	5.6010	6081.1100	6.0811	8.572	0.0000	0.0000
2026/08/03	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
2026/08/03	R213	05/11/2026		Bond Future	8.1480	97.2582	8.0081	97.7468	1.717	0.0000
2026/08/03	R213	05/11/2026	8.75 Call	Bond Future	2477.4400	2.4774	2851.3300	2.8513	15.092	0.0000
2026/08/03	R213	05/11/2026	8.75 Put	Bond Future	408.6200	0.4086	293.8900	0.2939	28.077	0.0000
2026/08/03	R213	04/02/2027		Bond Future	8.1963	99.0706	8.0462	99.5683	1.831	0.0000
2026/08/03	R213	04/02/2027	8.14 Call	Bond Future	1191.1500	1.1912	1436.8200	1.4368	20.625	0.0000
2026/08/03	R213	04/02/2027	8.14 Put	Bond Future	1377.4100	1.3774	1125.3700	1.1254	18.298	0.0000
2026/08/03	R213	06/05/2027		Bond Future	8.2131	97.4570	8.0519	97.9643	1.963	0.0000
2026/08/03	R213	06/05/2027	7.56 Call	Bond Future	607.6300	0.6076	757.8000	0.7578	24.714	0.0000
2026/08/03	R213	06/05/2027	7.56 Put	Bond Future	2682.8300	2.6828	2325.7600	2.3258	13.309	0.0000
2026/08/03	R213	06/05/2027	9.25 Call	Bond Future	3787.0300	3.7870	4180.8700	4.1809	10.400	0.0000
2026/08/03	R213	06/05/2027	9.25 Put	Bond Future	600.5400	0.6005	487.1400	0.4871	18.883	0.0000
2026/08/03	R213	06/05/2027	8.13 Put	Bond Future	1591.9400	1.5919	1333.8300	1.3338	16.214	0.0000
2026/08/03	R213	06/05/2027	8.13 Call	Bond Future	1330.9900	1.3310	1580.1200	1.5801	18.718	0.0000
2026/08/03	R213	05/08/2027		Bond Future	8.2539	99.3170	8.0796	99.8341	2.112	0.0000
2026/08/03	R213	05/08/2027	8.27 Call	Bond Future	1604.3200	1.6043	1876.4800	1.8765	16.964	0.0000
2026/08/03	R213	05/08/2027	8.27 Put	Bond Future	1556.8100	1.5568	1311.8500	1.3119	15.735	0.0000
2026/08/03	R213	05/08/2027	8.58 Call	Bond Future	2177.6800	2.1777	2493.6000	2.4936	14.507	0.0000
2026/08/03	R213	05/08/2027	8.58 Put	Bond Future	1219.3600	1.2194	1018.1600	1.0182	16.500	0.0000
2026/08/03	R213	05/08/2027	7.95 Put	Bond Future	2023.3600	2.0234	1728.0200	1.7280	14.597	0.0000
2026/08/03	R213	05/08/2027	7.95 Call	Bond Future	1119.4900	1.1195	1341.2700	1.3413	19.811	0.0000
2026/08/03	R214	06/08/2026		Bond Future	9.2443	81.1910	9.1335	81.9356	1.199	0.0000
2026/08/03	R214	06/08/2026	11.97 Call	Bond Future	15565.1800	15.5652	16309.7700	16.3098	4.784	0.0000
2026/08/03	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/03	R214	05/11/2026		Bond Future	9.2984	79.3632	9.1842	80.1211	1.228	0.0000
2026/08/03	R214	05/11/2026	10.97 Call	Bond Future	10216.4000	10.2164	10919.5400	10.9195	6.882	0.0000
2026/08/03	R214	05/11/2026	10.97 Put	Bond Future	204.3200	0.2043	149.5800	0.1496	26.791	0.0000
2026/08/03	R214	04/02/2027		Bond Future	9.3528	80.8421	9.2350	81.6141	1.260	0.0000
2026/08/03	R214	04/02/2027	9.90 Call	Bond Future	5006.7000	5.0067	5536.5200	5.5365	10.582	0.0000
2026/08/03	R214	04/02/2027	9.90 Put	Bond Future	1556.0400	1.5560	1313.8800	1.3139	15.563	0.0000
2026/08/03	R214	06/05/2027		Bond Future	9.3935	79.1255	9.2721	79.9124	1.292	0.0000
2026/08/03	R214	06/05/2027	8.88 Call	Bond Future	1819.3800	1.8194	2097.6500	2.0977	15.295	0.0000
2026/08/03	R214	06/05/2027	8.88 Put	Bond Future	5224.5100	5.2245	4715.8200	4.7158	9.737	0.0000
2026/08/03	R214	05/08/2027		Bond Future	9.4448	80.6355	9.3195	81.4376	1.327	0.0000
2026/08/03	R214	05/08/2027	9.32 Call	Bond Future	3281.9100	3.2819	3672.3600	3.6724	11.897	0.0000
2026/08/03	R214	05/08/2027	9.32 Put	Bond Future	4080.9000	4.0809	3669.2600	3.6693	10.087	0.0000
2026/08/03	R248	06/08/2026		Bond Future	9.2990	98.8423	9.1883	99.8325	1.191	0.0000
2026/08/03	R248	06/08/2026	12.37 Call	Bond Future	21993.0800	21.9931	22983.3100	22.9833	4.502	0.0000
2026/08/03	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/08/03	R248	06/08/2026	9.20 Call			Bond Future	371.2900	0.3713	573.2700	0.5733	54.400	0.0000	0.0000
2026/08/03	R248	06/08/2026	9.20 Put			Bond Future	1255.7200	1.2557	467.4700	0.4675	62.773	0.0000	0.0000
2026/08/03	R248	06/08/2026	9.00 Call			Bond Future	52.1600	0.0522	52.9800	0.0530	1.572	0.0000	0.0000
2026/08/03	R248	06/08/2026	9.00 Put			Bond Future	2762.9600	2.7630	1773.5500	1.7736	35.810	0.0000	0.0000
2026/08/03	R248	06/08/2026	10.00 Call			Bond Future	5904.2800	5.9043	6893.1400	6.8931	16.748	0.0000	0.0000
2026/08/03	R248	06/08/2026	10.00 Put			Bond Future	1.3700	0.0014	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/03	R248	05/11/2026				Bond Future	9.3498	96.1926	9.2359	97.2006	1.219	0.0000	0.0000
2026/08/03	R248	05/11/2026	11.31 Call			Bond Future	15168.2200	15.1682	16121.2700	16.1213	6.283	0.0000	0.0000
2026/08/03	R248	05/11/2026	11.31 Put			Bond Future	200.3700	0.2004	145.4400	0.1454	27.414	0.0000	0.0000
2026/08/03	R248	04/02/2027				Bond Future	9.4007	97.9852	9.2833	99.0119	1.249	0.0000	0.0000
2026/08/03	R248	04/02/2027	10.11 Call			Bond Future	7636.0300	7.6360	8380.4500	8.3805	9.749	0.0000	0.0000
2026/08/03	R248	04/02/2027	10.11 Put			Bond Future	1791.0300	1.7910	1508.7400	1.5087	15.761	0.0000	0.0000
2026/08/03	R248	06/05/2027				Bond Future	9.4387	95.4622	9.3180	96.5087	1.279	0.0000	0.0000
2026/08/03	R248	06/05/2027	9.05 Call			Bond Future	2827.7500	2.8278	3240.4300	3.2404	14.594	0.0000	0.0000
2026/08/03	R248	06/05/2027	9.05 Put			Bond Future	6265.3200	6.2653	5631.4300	5.6314	10.117	0.0000	0.0000
2026/08/03	R248	05/08/2027				Bond Future	9.4862	97.2837	9.3619	98.3505	1.311	0.0000	0.0000
2026/08/03	R248	05/08/2027	9.37 Call			Bond Future	4452.9000	4.4529	4977.1900	4.9772	11.774	0.0000	0.0000
2026/08/03	R248	05/08/2027	9.37 Put			Bond Future	5449.4700	5.4495	4907.0200	4.9070	9.954	0.0000	0.0000
2026/08/03	R2R9	06/08/2026				Bond Future	9.1499	108.9594	9.0239	109.9332	1.377	0.0000	0.0000
2026/08/03	R2R9	06/08/2026	101.74 Call			Bond Future	95839.8600	95.8399	96813.6500	96.8137	1.016	0.0000	0.0000
2026/08/03	R2R9	06/08/2026	101.74 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R2R9	05/11/2026				Bond Future	9.2093	105.9520	9.0788	106.9432	1.417	0.0000	0.0000
2026/08/03	R2R9	05/11/2026	98.56 Call			Bond Future	94981.9200	94.9819	95973.1500	95.9732	1.044	0.0000	0.0000
2026/08/03	R2R9	05/11/2026	98.56 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R2R9	04/02/2027				Bond Future	9.2681	107.9265	9.1329	108.9361	1.459	0.0000	0.0000
2026/08/03	R2R9	04/02/2027	9.89 Call			Bond Future	6092.9900	6.0930	6811.2100	6.8112	11.788	0.0000	0.0000
2026/08/03	R2R9	04/02/2027	9.89 Put			Bond Future	1619.0700	1.6191	1327.6100	1.3276	18.002	0.0000	0.0000
2026/08/03	R2R9	06/05/2027				Bond Future	9.3153	105.0595	9.1752	106.0887	1.504	0.0000	0.0000
2026/08/03	R2R9	06/05/2027	8.83 Call			Bond Future	2089.1100	2.0891	2463.6600	2.4637	17.929	0.0000	0.0000
2026/08/03	R2R9	06/05/2027	8.83 Put			Bond Future	5715.0800	5.7151	5060.4400	5.0604	11.455	0.0000	0.0000
2026/08/03	R2R9	06/05/2027	9.64 Call			Bond Future	5112.2900	5.1123	5744.8500	5.7449	12.373	0.0000	0.0000
2026/08/03	R2R9	06/05/2027	9.64 Put			Bond Future	2780.6400	2.7806	2384.0100	2.3840	14.264	0.0000	0.0000
2026/08/03	R2R9	06/05/2027	8.94 Put			Bond Future	5179.8800	5.1799	4561.4300	4.5614	11.939	0.0000	0.0000
2026/08/03	R2R9	06/05/2027	8.94 Call			Bond Future	2390.9500	2.3910	2801.6900	2.8017	17.179	0.0000	0.0000
2026/08/03	R2R9	05/08/2027				Bond Future	9.3749	107.0636	9.2295	108.1126	1.551	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	9.26 Call			Bond Future	3699.4100	3.6994	4214.9100	4.2149	13.935	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	9.26 Put			Bond Future	4527.1600	4.5272	3993.6200	3.9936	11.785	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	9.68 Call			Bond Future	5423.9000	5.4239	6055.6600	6.0557	11.648	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
2026/08/03	R2R9	05/08/2027	9.68 Put	Bond Future	3269.4400	3.2694	2852.1600	2.8522	12.763	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	8.90 Put	Bond Future	6038.4500	6.0385	5397.2400	5.3972	10.619	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	8.90 Call	Bond Future	2556.9200	2.5569	2964.7500	2.9648	15.950	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	9.53 Call	Bond Future	4766.4200	4.7664	5358.8500	5.3589	12.429	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	9.53 Put	Bond Future	3663.2800	3.6633	3206.6700	3.2067	12.465	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	8.82 Put	Bond Future	6430.6700	6.4307	5766.0300	5.7660	10.335	0.0000	0.0000
2026/08/03	R2R9	05/08/2027	8.82 Call	Bond Future	2346.7800	2.3468	2731.1800	2.7312	16.380	0.0000	0.0000
2026/08/03	R4R2	06/08/2026		Bond Future	9.2998	110.4153	9.1889	111.3714	1.193	0.0000	0.0000
2026/08/03	R4R2	06/08/2026	102.06 Call	Bond Future	96997.9900	96.9980	97954.1400	97.9541	0.986	0.0000	0.0000
2026/08/03	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R4R2	05/11/2026		Bond Future	9.3582	107.3082	9.2437	108.2814	1.224	0.0000	0.0000
2026/08/03	R4R2	05/11/2026	98.76 Call	Bond Future	96085.6000	96.0856	97058.8200	97.0588	1.013	0.0000	0.0000
2026/08/03	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	R4R2	04/02/2027		Bond Future	9.4160	109.3079	9.2976	110.2993	1.257	0.0000	0.0000
2026/08/03	R4R2	04/02/2027	10.13 Call	Bond Future	7409.7000	7.4097	8128.3700	8.1284	9.699	0.0000	0.0000
2026/08/03	R4R2	04/02/2027	10.13 Put	Bond Future	1710.1700	1.7102	1437.5000	1.4375	15.944	0.0000	0.0000
2026/08/03	R4R2	06/05/2027		Bond Future	9.4632	106.3420	9.3409	107.3525	1.293	0.0000	0.0000
2026/08/03	R4R2	06/05/2027	9.00 Call	Bond Future	2469.0200	2.4690	2841.5800	2.8416	15.089	0.0000	0.0000
2026/08/03	R4R2	06/05/2027	9.00 Put	Bond Future	6371.3700	6.3714	5733.4700	5.7335	10.012	0.0000	0.0000
2026/08/03	R4R2	05/08/2027		Bond Future	9.5214	108.3705	9.3949	109.4004	1.329	0.0000	0.0000
2026/08/03	R4R2	05/08/2027	9.44 Call	Bond Future	4389.1300	4.3891	4902.1700	4.9022	11.689	0.0000	0.0000
2026/08/03	R4R2	05/08/2027	9.44 Put	Bond Future	5050.0800	5.0501	4533.1400	4.5331	10.236	0.0000	0.0000
2026/08/03	RR87	06/08/2026		Bond Future	7.2573	100.8726	7.1741	100.9020	1.146	0.0000	0.0000
2026/08/03	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	RR87	06/08/2026	6.53 Put	Bond Future	257.2800	0.2573	227.9300	0.2279	11.408	0.0000	0.0000
2026/08/03	RR87	05/11/2026		Bond Future	6.9600	102.6971	6.7008	102.7268	3.724	0.0000	0.0000
2026/08/03	RR87	05/11/2026	5.27 Call	Bond Future	0.0121	0.0000	0.0566	0.0001	366.063	0.0000	0.0000
2026/08/03	RR87	05/11/2026	5.27 Put	Bond Future	193.8121	0.1938	164.1866	0.1642	15.286	0.0000	0.0000
2026/08/03	RR88	06/08/2026		Bond Future	7.4629	104.5371	7.3814	104.6346	1.091	0.0000	0.0000
2026/08/03	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	RR88	06/08/2026	6.79 Put	Bond Future	809.7400	0.8097	712.1700	0.7122	12.050	0.0000	0.0000
2026/08/03	RR88	05/11/2026		Bond Future	7.4720	105.7985	7.3715	105.9033	1.345	0.0000	0.0000
2026/08/03	RR88	05/11/2026	6.71 Call	Bond Future	18.1533	0.0182	25.9228	0.0259	42.799	0.0000	0.0000
2026/08/03	RR88	05/11/2026	6.71 Put	Bond Future	816.6633	0.8167	719.6028	0.7196	11.885	0.0000	0.0000
2026/08/03	RR88	04/02/2027		Bond Future	7.4506	103.9262	7.3196	104.0363	1.759	0.0000	0.0000
2026/08/03	RR88	04/02/2027	7.78 Call	Bond Future	471.7605	0.4718	542.6368	0.5426	15.024	0.0000	0.0000
2026/08/03	RR88	04/02/2027	7.78 Put	Bond Future	195.7605	0.1958	156.5068	0.1565	20.052	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
2026/08/03	RR88	06/05/2027		Bond Future	7.2545	105.9620	7.0683	106.0741	2.566	0.0000	0.0000
2026/08/03	RR88	06/05/2027	7.89 Call	Bond Future	517.3889	0.5174	597.7903	0.5978	15.540	0.0000	0.0000
2026/08/03	RR88	06/05/2027	7.89 Put	Bond Future	136.5389	0.1365	104.8903	0.1049	23.179	0.0000	0.0000
2026/08/03	RR88	05/08/2027		Bond Future	6.9276	102.6776	6.6122	102.7920	4.553	0.0000	0.0000
2026/08/03	RR88	05/08/2027	8.07 Call	Bond Future	474.8791	0.4749	567.9081	0.5679	19.590	0.0000	0.0000
2026/08/03	RR88	05/08/2027	8.07 Put	Bond Future	62.7191	0.0627	41.3681	0.0414	34.042	0.0000	0.0000
2026/08/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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