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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2026 TO 04/08/2026

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
2026/08/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/04	2029	06/08/2026		Bond Future	152.3629	152.3629	152.3990	152.3990	0.024	0.0000
2026/08/04	2029	06/08/2026	144.10 Call	Bond Future	8262.8900	8.2629	8299.0000	8.2990	0.437	0.0000
2026/08/04	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2029	05/11/2026		Bond Future	153.6466	153.6466	153.6831	153.6831	0.024	0.0000
2026/08/04	2029	05/11/2026	147.56 Call	Bond Future	6086.5800	6.0866	6123.0500	6.1231	0.599	0.0000
2026/08/04	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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3,726
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13,269
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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
2026/08/04	2029	04/02/2027		Bond Future	156.5466	156.5466	156.5838	0.024	0.0000	0.0000
2026/08/04	2029	04/02/2027	149.72 Call	Bond Future	6826.6400	6.8266	6863.7800	6.8638	0.544	0.0000
2026/08/04	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2029	06/05/2027		Bond Future	158.1057	158.1057	158.1433	158.1433	0.024	0.0000
2026/08/04	2029	06/05/2027	153.32 Call	Bond Future	4785.7100	4.7857	4823.2800	4.8233	0.785	0.0000
2026/08/04	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2029	05/08/2027		Bond Future	161.1604	161.1604	161.1990	161.1990	0.024	0.0000
2026/08/04	2029	05/08/2027	156.72 Call	Bond Future	4440.4200	4.4404	4479.0000	4.4790	0.869	0.0000
2026/08/04	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2030	06/08/2026	7.21 Put	Bond Future	1781.5400	1.7815	1433.0700	1.4331	19.560	0.0000
2026/08/04	2030	06/08/2026	7.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2030	06/08/2026	7.71 Put	Bond Future	313.0500	0.3131	80.8800	0.0809	74.164	0.0000
2026/08/04	2030	06/08/2026	7.71 Call	Bond Future	49.9900	0.0500	166.2900	0.1663	232.647	0.0000
2026/08/04	2030	06/08/2026	8.06 Call	Bond Future	786.8300	0.7868	1131.8900	1.1319	43.854	0.0000
2026/08/04	2030	06/08/2026	8.06 Put	Bond Future	3.4300	0.0034	0.0200	0.0000	99.417	0.0000
2026/08/04	2030	06/08/2026		Bond Future	7.7976	100.8611	7.6816	101.2095	1.487	0.0000
2026/08/04	2030	06/08/2026	9.22 Call	Bond Future	4157.3700	4.1574	4505.8400	4.5058	8.382	0.0000
2026/08/04	2030	06/08/2026	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2030	05/11/2026		Bond Future	7.8262	102.6852	7.7004	103.0398	1.608	0.0000
2026/08/04	2030	05/11/2026	8.39 Call	Bond Future	1878.6500	1.8787	2155.0500	2.1551	14.713	0.0000
2026/08/04	2030	05/11/2026	8.39 Put	Bond Future	308.8800	0.3089	230.6900	0.2307	25.314	0.0000
2026/08/04	2030	04/02/2027		Bond Future	7.8481	100.5914	7.7103	100.9525	1.756	0.0000
2026/08/04	2030	04/02/2027	7.82 Call	Bond Future	925.3500	0.9254	1111.4300	1.1114	20.109	0.0000
2026/08/04	2030	04/02/2027	7.82 Put	Bond Future	998.9700	0.9990	823.8900	0.8239	17.526	0.0000
2026/08/04	2030	06/05/2027		Bond Future	7.8462	102.5617	7.6943	102.9297	1.935	0.0000
2026/08/04	2030	06/05/2027	7.27 Call	Bond Future	489.7600	0.4898	607.7700	0.6078	24.095	0.0000
2026/08/04	2030	06/05/2027	7.27 Put	Bond Future	1895.1800	1.8952	1645.1700	1.6452	13.192	0.0000
2026/08/04	2030	05/08/2027		Bond Future	7.8752	100.5102	7.7058	100.8854	2.151	0.0000
2026/08/04	2030	05/08/2027	8.11 Call	Bond Future	1448.9700	1.4490	1672.7000	1.6727	15.441	0.0000
2026/08/04	2030	05/08/2027	8.11 Put	Bond Future	931.6500	0.9317	780.1500	0.7802	16.261	0.0000
2026/08/04	2031	06/08/2026		Bond Future	117.3640	117.3640	117.3777	117.3777	0.012	0.0000
2026/08/04	2031	06/08/2026	113.81 Call	Bond Future	3553.9500	3.5540	3567.6900	3.5677	0.387	0.0000
2026/08/04	2031	06/08/2026	113.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2031	05/11/2026		Bond Future	119.5154	119.5154	119.5291	119.5291	0.011	0.0000
2026/08/04	2031	05/11/2026	111.49 Call	Bond Future	8025.3600	8.0254	8039.1000	8.0391	0.171	0.0000
2026/08/04	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2031	04/02/2027		Bond Future	119.2603	119.2603	119.2746	119.2746	0.012	0.0000
2026/08/04	2031	04/02/2027	116.18 Call	Bond Future	3138.2400	3.1382	3151.0000	3.1510	0.407	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
2026/08/04	2031	04/02/2027	116.18 Put	Bond Future	57.9900	0.0580	56.3800	0.0564	2.776	0.0000	0.0000
2026/08/04	2031	06/05/2027		Bond Future	121.6229	121.6229	121.6373	121.6373	0.012	0.0000	0.0000
2026/08/04	2031	06/05/2027	116.87 Call	Bond Future	4766.5200	4.7665	4780.5200	4.7805	0.294	0.0000	0.0000
2026/08/04	2031	06/05/2027	116.87 Put	Bond Future	13.6200	0.0136	13.2100	0.0132	3.010	0.0000	0.0000
2026/08/04	2031	05/08/2027		Bond Future	121.4033	121.4033	121.4176	121.4176	0.012	0.0000	0.0000
2026/08/04	2031	05/08/2027	121.41 Call	Bond Future	904.8200	0.9048	910.7900	0.9108	0.660	0.0000	0.0000
2026/08/04	2031	05/08/2027	121.41 Put	Bond Future	911.5600	0.9116	903.2400	0.9032	0.913	0.0000	0.0000
2026/08/04	2032	06/08/2026		Bond Future	8.1382	103.5018	8.0123	104.0658	1.547	0.0000	0.0000
2026/08/04	2032	06/08/2026	10.12 Call	Bond Future	8384.3400	8.3843	8948.3600	8.9484	6.727	0.0000	0.0000
2026/08/04	2032	06/08/2026	10.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2032	05/11/2026		Bond Future	8.1801	101.2146	8.0470	101.7886	1.627	0.0000	0.0000
2026/08/04	2032	05/11/2026	9.16 Call	Bond Future	4353.3700	4.3534	4858.0400	4.8580	11.593	0.0000	0.0000
2026/08/04	2032	05/11/2026	9.16 Put	Bond Future	249.3000	0.2493	179.9800	0.1800	27.806	0.0000	0.0000
2026/08/04	2032	04/02/2027		Bond Future	8.2195	103.1008	8.0784	103.6855	1.717	0.0000	0.0000
2026/08/04	2032	04/02/2027	8.48 Call	Bond Future	2232.4900	2.2325	2600.5900	2.6006	16.488	0.0000	0.0000
2026/08/04	2032	04/02/2027	8.48 Put	Bond Future	1164.2900	1.1643	947.7500	0.9478	18.598	0.0000	0.0000
2026/08/04	2032	04/02/2027	8.08 Put	Bond Future	1875.3500	1.8754	1566.3200	1.5663	16.479	0.0000	0.0000
2026/08/04	2032	04/02/2027	8.08 Call	Bond Future	1297.3600	1.2974	1572.9700	1.5730	21.244	0.0000	0.0000
2026/08/04	2032	04/02/2027	7.58 Put	Bond Future	3268.7100	3.2687	2843.7200	2.8437	13.002	0.0000	0.0000
2026/08/04	2032	04/02/2027	7.58 Call	Bond Future	585.3700	0.5854	745.0200	0.7450	27.273	0.0000	0.0000
2026/08/04	2032	04/02/2027	8.36 Call	Bond Future	1922.0600	1.9221	2264.2300	2.2642	17.802	0.0000	0.0000
2026/08/04	2032	04/02/2027	8.36 Put	Bond Future	1344.2100	1.3442	1101.7400	1.1017	18.038	0.0000	0.0000
2026/08/04	2032	06/05/2027	7.58 Put	Bond Future	3445.7800	3.4458	3032.8300	3.0328	11.984	0.0000	0.0000
2026/08/04	2032	06/05/2027	7.58 Call	Bond Future	798.7500	0.7988	981.7000	0.9817	22.905	0.0000	0.0000
2026/08/04	2032	06/05/2027	8.08 Put	Bond Future	2139.1300	2.1391	1826.0100	1.8260	14.638	0.0000	0.0000
2026/08/04	2032	06/05/2027	8.08 Call	Bond Future	1512.3100	1.5123	1795.0900	1.7951	18.699	0.0000	0.0000
2026/08/04	2032	06/05/2027	8.47 Call	Bond Future	2371.2600	2.3713	2731.7700	2.7318	15.203	0.0000	0.0000
2026/08/04	2032	06/05/2027	8.47 Put	Bond Future	1456.1500	1.4562	1220.7600	1.2208	16.165	0.0000	0.0000
2026/08/04	2032	06/05/2027	7.94 Put	Bond Future	2457.5100	2.4575	2115.0800	2.1151	13.934	0.0000	0.0000
2026/08/04	2032	06/05/2027	7.94 Call	Bond Future	1269.9900	1.2700	1523.4600	1.5235	19.958	0.0000	0.0000
2026/08/04	2032	06/05/2027	8.44 Put	Bond Future	1500.3100	1.5003	1259.3600	1.2594	16.060	0.0000	0.0000
2026/08/04	2032	06/05/2027	8.44 Call	Bond Future	2297.8500	2.2979	2652.8000	2.6528	15.447	0.0000	0.0000
2026/08/04	2032	06/05/2027	8.93 Call	Bond Future	3639.3500	3.6394	4072.5000	4.0725	11.902	0.0000	0.0000
2026/08/04	2032	06/05/2027	8.93 Put	Bond Future	942.7100	0.9427	779.9600	0.7800	17.264	0.0000	0.0000
2026/08/04	2032	06/05/2027		Bond Future	8.2377	100.9586	8.0878	101.5545	1.820	0.0000	0.0000
2026/08/04	2032	06/05/2027	7.80 Call	Bond Future	1067.9300	1.0679	1293.0100	1.2930	21.076	0.0000	0.0000
2026/08/04	2032	06/05/2027	7.80 Put	Bond Future	2819.9900	2.8200	2449.1700	2.4492	13.150	0.0000	0.0000
2026/08/04	2032	05/08/2027		Bond Future	8.2754	102.8850	8.1156	103.4924	1.931	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	
2026/08/04	2032	05/08/2027	8.42 Call	Bond Future	2293.6600	2.2937	2641.1500	2.6412	15.150	0.0000	0.0000
2026/08/04	2032	05/08/2027	8.42 Put	Bond Future	1748.1100	1.7481	1488.1300	1.4881	14.872	0.0000	0.0000
2026/08/04	2032	05/08/2027	7.94 Put	Bond Future	2663.7400	2.6637	2315.1700	2.3152	13.086	0.0000	0.0000
2026/08/04	2032	05/08/2027	7.94 Call	Bond Future	1383.5800	1.3836	1642.4800	1.6425	18.712	0.0000	0.0000
2026/08/04	2032	05/08/2027	8.44 Put	Bond Future	1717.7200	1.7177	1461.2200	1.4612	14.933	0.0000	0.0000
2026/08/04	2032	05/08/2027	8.44 Call	Bond Future	2338.4600	2.3385	2689.4300	2.6894	15.009	0.0000	0.0000
2026/08/04	2032	05/08/2027	9.08 Call	Bond Future	4002.7600	4.0028	4446.3700	4.4464	11.083	0.0000	0.0000
2026/08/04	2032	05/08/2027	9.08 Put	Bond Future	1012.4800	1.0125	848.6200	0.8486	16.184	0.0000	0.0000
2026/08/04	2033	06/08/2026		Bond Future	147.6101	147.6101	148.3385	148.3385	0.494	0.0000	0.0000
2026/08/04	2033	06/08/2026	134.25 Call	Bond Future	13360.0700	13.3601	14088.5400	14.0885	5.453	0.0000	0.0000
2026/08/04	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2033	05/11/2026		Bond Future	148.7094	148.7094	149.4509	149.4509	0.499	0.0000	0.0000
2026/08/04	2033	05/11/2026	137.26 Call	Bond Future	11449.3700	11.4494	12190.8800	12.1909	6.476	0.0000	0.0000
2026/08/04	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2033	04/02/2027		Bond Future	151.5162	151.5162	152.2718	152.2718	0.499	0.0000	0.0000
2026/08/04	2033	04/02/2027	142.71 Call	Bond Future	8806.2400	8.8062	9561.7900	9.5618	8.580	0.0000	0.0000
2026/08/04	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2033	06/05/2027		Bond Future	152.8694	152.8694	153.6397	153.6397	0.504	0.0000	0.0000
2026/08/04	2033	06/05/2027	151.21 Call	Bond Future	1659.3500	1.6594	2429.7200	2.4297	46.426	0.0000	0.0000
2026/08/04	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2033	05/08/2027		Bond Future	155.8230	155.8230	156.6085	156.6085	0.504	0.0000	0.0000
2026/08/04	2033	05/08/2027	153.15 Call	Bond Future	2672.9700	2.6730	3458.5200	3.4585	29.389	0.0000	0.0000
2026/08/04	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2037	06/08/2026	9.30 Call	Bond Future	3399.7800	3.3998	4345.5200	4.3455	27.818	0.0000	0.0000
2026/08/04	2037	06/08/2026	9.30 Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/04	2037	06/08/2026	11.30 Call	Bond Future	15058.1900	15.0582	16004.0300	16.0040	6.281	0.0000	0.0000
2026/08/04	2037	06/08/2026	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2037	06/08/2026	10.70 Call	Bond Future	11775.4900	11.7755	12721.3300	12.7213	8.032	0.0000	0.0000
2026/08/04	2037	06/08/2026	10.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2037	06/08/2026	10.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2037	06/08/2026	10.02 Call	Bond Future	7837.9000	7.8379	8783.7400	8.7837	12.068	0.0000	0.0000
2026/08/04	2037	06/08/2026		Bond Future	8.7784	98.3906	8.6375	99.3365	1.605	0.0000	0.0000
2026/08/04	2037	06/08/2026	11.71 Call	Bond Future	17203.7000	17.2037	18149.5400	18.1495	5.498	0.0000	0.0000
2026/08/04	2037	06/08/2026	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2037	05/11/2026		Bond Future	8.8256	100.1701	8.6796	101.1328	1.654	0.0000	0.0000
2026/08/04	2037	05/11/2026	10.62 Call	Bond Future	10992.2500	10.9923	11917.4400	11.9174	8.417	0.0000	0.0000
2026/08/04	2037	05/11/2026	10.62 Put	Bond Future	119.8100	0.1198	82.2800	0.0823	31.325	0.0000	0.0000
2026/08/04	2037	05/11/2026	10.83 Call	Bond Future	12124.4700	12.1245	13059.3000	13.0593	7.710	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
2026/08/04	2037	05/11/2026	10.83 Put	Bond Future	87.7300	0.0877	59.8400	0.0598	31.791	0.0000	0.0000
2026/08/04	2037	05/11/2026	10.23 Call	Bond Future	8870.6200	8.8706	9767.5200	9.7675	10.111	0.0000	0.0000
2026/08/04	2037	05/11/2026	10.23 Put	Bond Future	217.7700	0.2178	151.9500	0.1520	30.225	0.0000	0.0000
2026/08/04	2037	05/11/2026	9.46 Put	Bond Future	727.4500	0.7275	530.3900	0.5304	27.089	0.0000	0.0000
2026/08/04	2037	05/11/2026	9.46 Call	Bond Future	4769.1000	4.7691	5534.7600	5.5348	16.055	0.0000	0.0000
2026/08/04	2037	04/02/2027	9.81 Call	Bond Future	6691.4900	6.6915	7483.8000	7.4838	11.841	0.0000	0.0000
2026/08/04	2037	04/02/2027	9.81 Put	Bond Future	902.4200	0.9024	714.1400	0.7141	20.864	0.0000	0.0000
2026/08/04	2037	04/02/2027	9.31 Call	Bond Future	4317.0500	4.3171	4992.6800	4.9927	15.650	0.0000	0.0000
2026/08/04	2037	04/02/2027	9.31 Put	Bond Future	1554.6700	1.5547	1249.7100	1.2497	19.616	0.0000	0.0000
2026/08/04	2037	04/02/2027	8.44 Put	Bond Future	4206.3200	4.2063	3581.6000	3.5816	14.852	0.0000	0.0000
2026/08/04	2037	04/02/2027	8.44 Call	Bond Future	1378.8200	1.3788	1734.6900	1.7347	25.810	0.0000	0.0000
2026/08/04	2037	04/02/2027		Bond Future	8.8718	97.7789	8.7202	98.7595	1.709	0.0000	0.0000
2026/08/04	2037	04/02/2027	9.51 Call	Bond Future	5233.1400	5.2331	5962.1600	5.9622	13.931	0.0000	0.0000
2026/08/04	2037	04/02/2027	9.51 Put	Bond Future	1244.3600	1.2444	992.7900	0.9928	20.217	0.0000	0.0000
2026/08/04	2037	06/05/2027		Bond Future	8.9101	99.6943	8.7527	100.6939	1.767	0.0000	0.0000
2026/08/04	2037	06/05/2027	8.58 Call	Bond Future	2073.0400	2.0730	2497.8500	2.4979	20.492	0.0000	0.0000
2026/08/04	2037	06/05/2027	8.58 Put	Bond Future	4184.2500	4.1843	3609.4500	3.6095	13.737	0.0000	0.0000
2026/08/04	2037	05/08/2027		Bond Future	8.9626	97.3374	8.7987	98.3562	1.829	0.0000	0.0000
2026/08/04	2037	05/08/2027	9.05 Call	Bond Future	3704.6800	3.7047	4276.4700	4.2765	15.434	0.0000	0.0000
2026/08/04	2037	05/08/2027	9.05 Put	Bond Future	3167.0900	3.1671	2720.0400	2.7200	14.115	0.0000	0.0000
2026/08/04	2038	06/08/2026		Bond Future	161.6835	161.6835	162.3396	162.3396	0.406	0.0000	0.0000
2026/08/04	2038	06/08/2026	144.72 Call	Bond Future	16963.5100	16.9635	17619.5500	17.6196	3.867	0.0000	0.0000
2026/08/04	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2038	05/11/2026		Bond Future	164.6474	164.6474	165.3150	165.3150	0.405	0.0000	0.0000
2026/08/04	2038	05/11/2026	146.31 Call	Bond Future	18337.4200	18.3374	19005.0300	19.0050	3.641	0.0000	0.0000
2026/08/04	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2038	04/02/2027		Bond Future	165.4755	165.4755	166.1560	166.1560	0.411	0.0000	0.0000
2026/08/04	2038	04/02/2027	153.83 Call	Bond Future	11645.4600	11.6455	12326.0000	12.3260	5.844	0.0000	0.0000
2026/08/04	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2038	06/05/2027		Bond Future	168.7532	168.7532	169.4470	169.4470	0.411	0.0000	0.0000
2026/08/04	2038	06/05/2027	166.10 Call	Bond Future	2653.2100	2.6532	3346.9700	3.3470	26.148	0.0000	0.0000
2026/08/04	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2038	05/08/2027		Bond Future	169.6810	169.6810	170.3880	170.3880	0.417	0.0000	0.0000
2026/08/04	2038	05/08/2027	169.13 Call	Bond Future	551.0400	0.5510	1258.0200	1.2580	128.299	0.0000	0.0000
2026/08/04	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2040	06/08/2026		Bond Future	9.1037	99.4922	8.9778	100.4588	1.382	0.0000	0.0000
2026/08/04	2040	06/08/2026	12.19 Call	Bond Future	20058.3000	20.0583	21024.9900	21.0250	4.819	0.0000	0.0000
2026/08/04	2040	06/08/2026	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/04	2040	06/08/2026	9.20 Call	Bond Future	899.2100	0.8992	1708.6900	1.7087	90.021	0.0000	0.0000
2026/08/04	2040	06/08/2026	9.20 Put	Bond Future	167.8800	0.1679	10.6700	0.0107	93.644	0.0000	0.0000
2026/08/04	2040	05/11/2026	8.85 Put	Bond Future	3683.6200	3.6836	3068.8700	3.0689	16.689	0.0000	0.0000
2026/08/04	2040	05/11/2026	8.85 Call	Bond Future	1348.9600	1.3490	1718.2100	1.7182	27.373	0.0000	0.0000
2026/08/04	2040	05/11/2026		Bond Future	9.1555	101.2914	9.0255	102.2754	1.420	0.0000	0.0000
2026/08/04	2040	05/11/2026	11.06 Call	Bond Future	13107.4900	13.1075	14052.5200	14.0525	7.210	0.0000	0.0000
2026/08/04	2040	05/11/2026	11.06 Put	Bond Future	141.6500	0.1417	102.6800	0.1027	27.511	0.0000	0.0000
2026/08/04	2040	05/11/2026	11.27 Call	Bond Future	14349.1500	14.3492	15303.6000	15.3036	6.652	0.0000	0.0000
2026/08/04	2040	05/11/2026	11.27 Put	Bond Future	105.7800	0.1058	76.2300	0.0762	27.935	0.0000	0.0000
2026/08/04	2040	05/11/2026	10.67 Call	Bond Future	10760.0300	10.7600	11679.2900	11.6793	8.543	0.0000	0.0000
2026/08/04	2040	05/11/2026	10.67 Put	Bond Future	242.0600	0.2421	177.3200	0.1773	26.745	0.0000	0.0000
2026/08/04	2040	05/11/2026	9.91 Put	Bond Future	740.2600	0.7403	560.5200	0.5605	24.281	0.0000	0.0000
2026/08/04	2040	05/11/2026	9.91 Call	Bond Future	6190.8600	6.1909	6995.1200	6.9951	12.991	0.0000	0.0000
2026/08/04	2040	04/02/2027	10.17 Call	Bond Future	7859.5500	7.8596	8666.0400	8.6660	10.261	0.0000	0.0000
2026/08/04	2040	04/02/2027	10.17 Put	Bond Future	1078.8600	1.0789	883.0700	0.8831	18.148	0.0000	0.0000
2026/08/04	2040	04/02/2027	9.67 Call	Bond Future	5164.0600	5.1641	5855.4200	5.8554	13.388	0.0000	0.0000
2026/08/04	2040	04/02/2027	9.67 Put	Bond Future	1818.1400	1.8181	1507.2200	1.5072	17.101	0.0000	0.0000
2026/08/04	2040	04/02/2027	8.78 Put	Bond Future	4898.0600	4.8981	4262.0600	4.2621	12.985	0.0000	0.0000
2026/08/04	2040	04/02/2027	8.78 Call	Bond Future	1665.6400	1.6656	2031.9200	2.0319	21.990	0.0000	0.0000
2026/08/04	2040	04/02/2027		Bond Future	9.2069	98.6708	9.0725	99.6731	1.460	0.0000	0.0000
2026/08/04	2040	04/02/2027	9.93 Call	Bond Future	6534.3900	6.5344	7292.1500	7.2922	11.596	0.0000	0.0000
2026/08/04	2040	04/02/2027	9.93 Put	Bond Future	1380.0200	1.3800	1135.5000	1.1355	17.719	0.0000	0.0000
2026/08/04	2040	06/05/2027		Bond Future	9.2514	100.6037	9.1123	101.6254	1.503	0.0000	0.0000
2026/08/04	2040	06/05/2027	8.88 Call	Bond Future	2394.5500	2.3946	2816.4800	2.8165	17.620	0.0000	0.0000
2026/08/04	2040	06/05/2027	8.88 Put	Bond Future	5156.8400	5.1568	4557.0400	4.5570	11.631	0.0000	0.0000
2026/08/04	2040	05/08/2027		Bond Future	9.3087	98.0135	9.1646	99.0549	1.548	0.0000	0.0000
2026/08/04	2040	05/08/2027	9.33 Call	Bond Future	4164.7700	4.1648	4728.7000	4.7287	13.540	0.0000	0.0000
2026/08/04	2040	05/08/2027	9.33 Put	Bond Future	4012.0500	4.0121	3534.5800	3.5346	11.901	0.0000	0.0000
2026/08/04	2043	06/08/2026		Bond Future	124.2160	124.2160	124.2320	124.2320	0.013	0.0000	0.0000
2026/08/04	2043	06/08/2026	110.88 Call	Bond Future	13335.9700	13.3360	13352.0200	13.3520	0.120	0.0000	0.0000
2026/08/04	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2043	05/11/2026		Bond Future	126.4931	126.4931	126.5091	126.5091	0.013	0.0000	0.0000
2026/08/04	2043	05/11/2026	112.84 Call	Bond Future	13658.0614	13.6581	13673.8140	13.6738	0.115	0.0000	0.0000
2026/08/04	2043	05/11/2026	112.84 Put	Bond Future	5.0114	0.0050	4.7040	0.0047	6.135	0.0000	0.0000
2026/08/04	2043	04/02/2027		Bond Future	125.9228	125.9228	125.9395	125.9395	0.013	0.0000	0.0000
2026/08/04	2043	04/02/2027	117.63 Call	Bond Future	8568.2813	8.5683	8580.6945	8.5807	0.145	0.0000	0.0000
2026/08/04	2043	04/02/2027	117.63 Put	Bond Future	275.5213	0.2755	271.1945	0.2712	1.570	0.0000	0.0000
2026/08/04	2043	06/05/2027		Bond Future	128.4174	128.4174	128.4343	128.4343	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/08/04	2043	06/05/2027	127.48 Call	Bond Future	3549.3263	3.5493	3553.3169	3.5533	0.112	0.0000
2026/08/04	2043	06/05/2027	127.48 Put	Bond Future	2611.9063	2.6119	2598.9769	2.5990	0.495	0.0000
2026/08/04	2043	05/08/2027		Bond Future	127.8717	127.8717	127.8884	127.8884	0.013	0.0000
2026/08/04	2043	05/08/2027	129.56 Call	Bond Future	2529.3032	2.5293	2532.1259	2.5321	0.112	0.0000
2026/08/04	2043	05/08/2027	129.56 Put	Bond Future	4217.6432	4.2176	4203.7259	4.2037	0.330	0.0000
2026/08/04	2044	06/08/2026	9.25 Call	Bond Future	624.5200	0.6245	1362.5200	1.3625	118.171	0.0000
2026/08/04	2044	06/08/2026	9.25 Put	Bond Future	361.8500	0.3619	42.2000	0.0422	88.338	0.0000
2026/08/04	2044	06/08/2026	9.00 Call	Bond Future	30.6800	0.0307	115.2000	0.1152	275.489	0.0000
2026/08/04	2044	06/08/2026	9.00 Put	Bond Future	1878.7100	1.8787	905.5800	0.9056	51.798	0.0000
2026/08/04	2044	06/08/2026		Bond Future	9.2184	96.2506	9.0927	97.3082	1.364	0.0000
2026/08/04	2044	06/08/2026	12.42 Call	Bond Future	21920.9800	21.9210	22978.6300	22.9786	4.825	0.0000
2026/08/04	2044	06/08/2026	12.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2044	06/08/2026	9.75 Call	Bond Future	4283.5500	4.2836	5341.0200	5.3410	24.687	0.0000
2026/08/04	2044	06/08/2026	9.75 Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0.0000
2026/08/04	2044	05/11/2026	9.50 Call	Bond Future	3725.6200	3.7256	4416.2100	4.4162	18.536	0.0000
2026/08/04	2044	05/11/2026	9.50 Put	Bond Future	1836.1200	1.8361	1450.2000	1.4502	21.018	0.0000
2026/08/04	2044	05/11/2026		Bond Future	9.2673	97.9913	9.1378	99.0678	1.397	0.0000
2026/08/04	2044	05/11/2026	11.34 Call	Bond Future	15144.6500	15.1447	16186.1600	16.1862	6.877	0.0000
2026/08/04	2044	05/11/2026	11.34 Put	Bond Future	126.4000	0.1264	91.4000	0.0914	27.690	0.0000
2026/08/04	2044	04/02/2027		Bond Future	9.3158	95.4343	9.1823	96.5309	1.433	0.0000
2026/08/04	2044	04/02/2027	10.18 Call	Bond Future	8010.4500	8.0105	8870.5200	8.8705	10.737	0.0000
2026/08/04	2044	04/02/2027	10.18 Put	Bond Future	1345.0600	1.3451	1108.5300	1.1085	17.585	0.0000
2026/08/04	2044	06/05/2027		Bond Future	9.3579	97.3038	9.2203	98.4217	1.470	0.0000
2026/08/04	2044	06/05/2027	9.08 Call	Bond Future	2972.2900	2.9723	3470.8200	3.4708	16.773	0.0000
2026/08/04	2044	06/05/2027	9.08 Put	Bond Future	5250.3800	5.2504	4631.0400	4.6310	11.796	0.0000
2026/08/04	2044	05/08/2027		Bond Future	9.4111	94.7759	9.2691	95.9153	1.509	0.0000
2026/08/04	2044	05/08/2027	9.44 Call	Bond Future	4689.1200	4.6891	5311.4700	5.3115	13.272	0.0000
2026/08/04	2044	05/08/2027	9.44 Put	Bond Future	4459.7600	4.4598	3942.7200	3.9427	11.593	0.0000
2026/08/04	2046	06/08/2026		Bond Future	144.1299	144.1299	144.5666	144.5666	0.303	0.0000
2026/08/04	2046	06/08/2026	122.38 Call	Bond Future	21749.9100	21.7499	22186.6200	22.1866	2.008	0.0000
2026/08/04	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2046	05/11/2026		Bond Future	144.4005	144.4005	144.8447	144.8447	0.308	0.0000
2026/08/04	2046	05/11/2026	125.48 Call	Bond Future	18920.4900	18.9205	19364.6900	19.3647	2.348	0.0000
2026/08/04	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2046	04/02/2027		Bond Future	147.1259	147.1259	147.5787	147.5787	0.308	0.0000
2026/08/04	2046	04/02/2027	131.09 Call	Bond Future	16035.8800	16.0359	16488.7300	16.4887	2.824	0.0000
2026/08/04	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	2046	06/05/2027		Bond Future	147.6181	147.6181	148.0794	148.0794	0.313	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
2026/08/04	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2046	06/05/2027	148.99 Put	Bond Future	1371.9300	1.3719	910.6100	0.9106	33.626	0.0000	0.0000
2026/08/04	2046	05/08/2027		Bond Future	150.4694	150.4694	150.9400	150.9400	0.313	0.0000	0.0000
2026/08/04	2046	05/08/2027	149.17 Call	Bond Future	1299.4200	1.2994	1769.9900	1.7700	36.214	0.0000	0.0000
2026/08/04	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2050	06/08/2026		Bond Future	145.3196	145.3196	146.3189	146.3189	0.688	0.0000	0.0000
2026/08/04	2050	06/08/2026	123.27 Call	Bond Future	22049.5500	22.0496	23048.8600	23.0489	4.532	0.0000	0.0000
2026/08/04	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2050	05/11/2026		Bond Future	147.9834	147.9834	149.0010	149.0010	0.688	0.0000	0.0000
2026/08/04	2050	05/11/2026	123.84 Call	Bond Future	24143.4000	24.1434	25160.9600	25.1610	4.215	0.0000	0.0000
2026/08/04	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2050	04/02/2027		Bond Future	148.2386	148.2386	149.2757	149.2757	0.700	0.0000	0.0000
2026/08/04	2050	04/02/2027	132.39 Call	Bond Future	15848.6000	15.8486	16885.7000	16.8857	6.544	0.0000	0.0000
2026/08/04	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2050	06/05/2027		Bond Future	151.1752	151.1752	152.2322	152.2322	0.699	0.0000	0.0000
2026/08/04	2050	06/05/2027	150.46 Call	Bond Future	715.1700	0.7152	1772.2400	1.7722	147.807	0.0000	0.0000
2026/08/04	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2050	05/08/2027		Bond Future	151.4990	151.4990	152.5759	152.5759	0.711	0.0000	0.0000
2026/08/04	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	2050	05/08/2027	152.97 Put	Bond Future	1471.0000	1.4710	394.0700	0.3941	73.211	0.0000	0.0000
2026/08/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	AL37	06/08/2026		Index Future	1297.8090	1297.8090	1303.8810	1303.8810	0.468	0.0000	0.0000
2026/08/04	AL37	05/11/2026		Index Future	1321.5330	1321.5330	1327.7120	1327.7120	0.468	0.0000	0.0000
2026/08/04	AL37	04/02/2027		Index Future	1346.1600	1346.1600	1352.4540	1352.4540	0.468	0.0000	0.0000
2026/08/04	AL37	06/05/2027		Index Future	1372.5020	1372.5020	1378.9170	1378.9170	0.467	0.0000	0.0000
2026/08/04	AL37	05/08/2027		Index Future	1398.4480	1398.4480	1404.9870	1404.9870	0.468	0.0000	0.0000
2026/08/04	AL7T	06/08/2026		Index Future	1684.1070	1684.1070	1698.7060	1698.7060	0.867	0.0000	0.0000
2026/08/04	AL7T	05/11/2026		Index Future	1714.8920	1714.8920	1729.7550	1729.7550	0.867	0.0000	0.0000
2026/08/04	AL7T	04/02/2027		Index Future	1746.8490	1746.8490	1761.9880	1761.9880	0.867	0.0000	0.0000
2026/08/04	AL7T	06/05/2027		Index Future	1781.0330	1781.0330	1796.4650	1796.4650	0.866	0.0000	0.0000
2026/08/04	AL7T	05/08/2027		Index Future	1814.7020	1814.7020	1830.4280	1830.4280	0.867	0.0000	0.0000
2026/08/04	ALBI	06/08/2026		Index Future	1420.8040	1420.8040	1432.4610	1432.4610	0.820	0.0000	0.0000
2026/08/04	ALBI	05/11/2026		Index Future	1446.7760	1446.7760	1458.6430	1458.6430	0.820	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
2026/08/04	ALBI	04/02/2027		Index Future	1473.7370	1473.7370	1485.8240	0.820	0.0000	0.0000
2026/08/04	ALBI	06/05/2027		Index Future	1502.5760	1502.5760	1514.8970	0.820	0.0000	0.0000
2026/08/04	ALBI	05/08/2027		Index Future	1530.9800	1530.9800	1543.5370	0.820	0.0000	0.0000
2026/08/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	0.000	0.0000	0.0000
2026/08/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/08/04	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
2026/08/04	C446	31/03/2046			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	C818	21/12/2027			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	C871	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	CC42	31/03/2042			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	CI43	31/01/2043			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	CI58	31/01/2058			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	CR33	31/03/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	CR38	31/03/2038			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	CS33	15/09/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/04	ES33	06/08/2026			Bond Future	8.9246	95.6756	8.7935	96.3250	1.469	0.0000
2026/08/04	ES33	06/08/2026	12.02 Call		Bond Future	13806.9500	13.8070	14456.3500	14.4564	4.703	0.0000
2026/08/04	ES33	06/08/2026	12.02 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	ES33	05/11/2026			Bond Future	8.9921	93.6367	8.8548	94.2978	1.527	0.0000
2026/08/04	ES33	05/11/2026	10.83 Call		Bond Future	8308.3300	8.3083	8969.4200	8.9694	7.957	0.0000
2026/08/04	ES33	05/11/2026	10.83 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	ES33	04/02/2027			Bond Future	9.0621	95.4041	8.9179	96.0777	1.591	0.0000
2026/08/04	ES33	04/02/2027	9.70 Call		Bond Future	2907.5500	2.9076	3581.1200	3.5811	23.166	0.0000
2026/08/04	ES33	04/02/2027	9.70 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	ES33	06/05/2027			Bond Future	9.1133	93.4981	8.9618	94.1848	1.662	0.0000
2026/08/04	ES33	06/05/2027	8.80 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	ES33	06/05/2027	8.80 Put		Bond Future	1427.2300	1.4272	740.4800	0.7405	48.118	0.0000
2026/08/04	ES33	05/08/2027			Bond Future	9.1822	95.3032	9.0226	96.0034	1.738	0.0000
2026/08/04	ES33	05/08/2027	9.27 Call		Bond Future	382.7400	0.3827	1082.9500	1.0830	182.947	0.0000
2026/08/04	ES33	05/08/2027	9.27 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	ES42	06/08/2026			Bond Future	9.5342	94.1730	9.4033	95.1712	1.373	0.0000
2026/08/04	ES42	06/08/2026	12.65 Call		Bond Future	19698.6700	19.6987	20696.8900	20.6969	5.067	0.0000
2026/08/04	ES42	06/08/2026	12.65 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	ES42	05/11/2026			Bond Future	9.5949	91.6354	9.4597	92.6518	1.408	0.0000
2026/08/04	ES42	05/11/2026	11.66 Call		Bond Future	13670.6300	13.6706	14686.9900	14.6870	7.435	0.0000
2026/08/04	ES42	05/11/2026	11.66 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	ES42	04/02/2027			Bond Future	9.6548	93.3651	9.5153	94.4006	1.445	0.0000
2026/08/04	ES42	04/02/2027	10.29 Call		Bond Future	4505.1500	4.5052	5540.6600	5.5407	22.985	0.0000
2026/08/04	ES42	04/02/2027	10.29 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/08/04	ES42	06/05/2027		Bond Future	9.7059	90.9501	9.5618	92.0060	1.484	0.0000
2026/08/04	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	ES42	06/05/2027	9.33 Put	Bond Future	2792.2500	2.7923	1736.3800	1.7364	37.814	0.0000
2026/08/04	ES42	05/08/2027		Bond Future	9.7667	92.7051	9.6178	93.7815	1.524	0.0000
2026/08/04	ES42	05/08/2027	9.84 Call	Bond Future	523.0800	0.5231	1599.5000	1.5995	205.785	0.0000
2026/08/04	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	GOVI	06/08/2026		GOVI	1393.9710	1393.9710	1405.6960	1405.6960	0.841	0.0000
2026/08/04	GOVI	06/08/2026	1,189. Call 00	GOVI	2049710.0000	204.9710	2166960.0000	216.6960	5.720	0.0000
2026/08/04	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	GOVI	05/11/2026		GOVI	1419.4520	1419.4520	1431.3880	1431.3880	0.841	0.0000
2026/08/04	GOVI	05/11/2026	1,277. Call 00	GOVI	1424520.0000	142.4520	1543880.0000	154.3880	8.379	0.0000
2026/08/04	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	GOVI	04/02/2027		GOVI	1445.9040	1445.9040	1458.0620	1458.0620	0.841	0.0000
2026/08/04	GOVI	04/02/2027	1,369. Call 00	GOVI	769040.0000	76.9040	890620.0000	89.0620	15.809	0.0000
2026/08/04	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	GOVI	06/05/2027		GOVI	1474.1990	1474.1990	1486.5920	1486.5920	0.841	0.0000
2026/08/04	GOVI	06/05/2027	1,427. Call 00	GOVI	471990.0000	47.1990	595920.0000	59.5920	26.257	0.0000
2026/08/04	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	GOVI	05/08/2027		GOVI	1502.0670	1502.0670	1514.6960	1514.6960	0.841	0.0000
2026/08/04	GOVI	05/08/2027	1,465. Call 00	GOVI	370670.0000	37.0670	496960.0000	49.6960	34.071	0.0000
2026/08/04	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/04	I258	06/08/2026		Bond Future	132.9976	132.9976	133.0141	133.0141	0.012	0.0000
2026/08/04	I258	06/08/2026	112.95 Call	Bond Future	20047.5600	20.0476	20064.0900	20.0641	0.082	0.0000
2026/08/04	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	I258	05/11/2026		Bond Future	135.4355	135.4355	135.4523	135.4523	0.012	0.0000
2026/08/04	I258	05/11/2026	114.95 Call	Bond Future	20492.6904	20.4927	20509.0003	20.5090	0.080	0.0000
2026/08/04	I258	05/11/2026	114.95 Put	Bond Future	7.1504	0.0072	6.7303	0.0067	5.875	0.0000
2026/08/04	I258	04/02/2027		Bond Future	135.0339	135.0339	135.0516	135.0516	0.013	0.0000
2026/08/04	I258	04/02/2027	118.90 Call	Bond Future	16326.1980	16.3262	16340.4589	16.3405	0.087	0.0000
2026/08/04	I258	04/02/2027	118.90 Put	Bond Future	192.2580	0.1923	188.8889	0.1889	1.752	0.0000
2026/08/04	I258	06/05/2027		Bond Future	137.7092	137.7092	137.7266	137.7266	0.013	0.0000
2026/08/04	I258	06/05/2027	134.78 Call	Bond Future	6401.9097	6.4019	6404.1641	6.4042	0.035	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	
2026/08/04	I258	06/05/2027	134.78 Put	Bond Future	3472.6997	3.4727	3457.5341	3.4575	0.437	0.0000	0.0000
2026/08/04	I258	05/08/2027		Bond Future	137.3430	137.3430	137.3603	137.3603	0.013	0.0000	0.0000
2026/08/04	I258	05/08/2027	138.93 Call	Bond Future	4437.4339	4.4374	4438.5597	4.4386	0.025	0.0000	0.0000
2026/08/04	I258	05/08/2027	138.93 Put	Bond Future	6024.4339	6.0244	6008.2397	6.0082	0.269	0.0000	0.0000
2026/08/04	IGOV	06/08/2026		Index Future	453.3410	453.3410	454.9160	454.9160	0.347	0.0000	0.0000
2026/08/04	IGOV	05/11/2026		Index Future	461.7410	461.7410	463.3440	463.3440	0.347	0.0000	0.0000
2026/08/04	IGOV	04/02/2027		Index Future	470.4560	470.4560	472.0900	472.0900	0.347	0.0000	0.0000
2026/08/04	IGOV	06/05/2027		Index Future	479.7710	479.7710	481.4360	481.4360	0.347	0.0000	0.0000
2026/08/04	IGOV	05/08/2027		Index Future	488.9470	488.9470	490.6450	490.6450	0.347	0.0000	0.0000
2026/08/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/08/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/08/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/08/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/08/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/08/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/08/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/08/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/08/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/08/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/08/04	R033	06/08/2026		Bond Future	8.2382	112.5089	8.1123	113.1807	1.528	0.0000	0.0000
2026/08/04	R033	06/08/2026	10.25 Call	Bond Future	10054.6600	10.0547	10726.3800	10.7264	6.681	0.0000	0.0000
2026/08/04	R033	06/08/2026	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R033	05/11/2026		Bond Future	8.2814	109.5025	8.1490	110.1861	1.599	0.0000	0.0000
2026/08/04	R033	05/11/2026	9.33 Call	Bond Future	5484.3400	5.4843	6094.8800	6.0949	11.132	0.0000	0.0000
2026/08/04	R033	05/11/2026	9.33 Put	Bond Future	258.6800	0.2587	185.6300	0.1856	28.240	0.0000	0.0000
2026/08/04	R033	04/02/2027		Bond Future	8.3223	111.5432	8.1827	112.2395	1.678	0.0000	0.0000
2026/08/04	R033	04/02/2027	8.65 Call	Bond Future	2894.4500	2.8945	3349.9400	3.3499	15.737	0.0000	0.0000
2026/08/04	R033	04/02/2027	8.65 Put	Bond Future	1282.2000	1.2822	1041.3700	1.0414	18.783	0.0000	0.0000
2026/08/04	R033	06/05/2027		Bond Future	8.3442	108.6838	8.1968	109.3935	1.766	0.0000	0.0000
2026/08/04	R033	06/05/2027	7.93 Call	Bond Future	1321.0500	1.3211	1594.5400	1.5945	20.702	0.0000	0.0000
2026/08/04	R033	06/05/2027	7.93 Put	Bond Future	3330.7300	3.3307	2894.5400	2.8945	13.096	0.0000	0.0000
2026/08/04	R033	05/08/2027		Bond Future	8.3838	110.7572	8.2278	111.4807	1.861	0.0000	0.0000
2026/08/04	R033	05/08/2027	8.54 Call	Bond Future	2826.7200	2.8267	3243.4400	3.2434	14.742	0.0000	0.0000
2026/08/04	R033	05/08/2027	8.54 Put	Bond Future	2108.2000	2.1082	1801.4600	1.8015	14.550	0.0000	0.0000
2026/08/04	R035	06/08/2026	7.70 Put	Bond Future	4792.1300	4.7921	3959.6400	3.9596	17.372	0.0000	0.0000
2026/08/04	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
2026/08/04	R035	06/08/2026	7.90 Put	Bond Future	3508.8000	3.5088	2676.3200	2.6763	23.725	0.0000	0.0000
2026/08/04	R035	06/08/2026	7.90 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	8.34 Call	Bond Future	79.4500	0.0795	309.1000	0.3091	289.050	0.0000	0.0000
2026/08/04	R035	06/08/2026	8.34 Put	Bond Future	833.8000	0.8338	230.9600	0.2310	72.300	0.0000	0.0000
2026/08/04	R035	06/08/2026	7.95 Put	Bond Future	3191.0700	3.1911	2358.6100	2.3586	26.087	0.0000	0.0000
2026/08/04	R035	06/08/2026	7.95 Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	8.29 Put	Bond Future	1099.7300	1.0997	397.7400	0.3977	63.833	0.0000	0.0000
2026/08/04	R035	06/08/2026	8.29 Call	Bond Future	37.0700	0.0371	167.5700	0.1676	352.037	0.0000	0.0000
2026/08/04	R035	06/08/2026	8.79 Put	Bond Future	3.6300	0.0036	0.0100	0.0000	99.725	0.0000	0.0000
2026/08/04	R035	06/08/2026	8.79 Call	Bond Future	1971.4300	1.9714	2800.3000	2.8003	42.044	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.39 Call	Bond Future	5454.2500	5.4543	6286.7400	6.2867	15.263	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.71 Call	Bond Future	7249.4000	7.2494	8081.8900	8.0819	11.484	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.21 Call	Bond Future	4425.0600	4.4251	5257.5500	5.2576	18.813	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	8.71 Put	Bond Future	14.4900	0.0145	0.0900	0.0001	99.379	0.0000	0.0000
2026/08/04	R035	06/08/2026	8.71 Call	Bond Future	1505.2000	1.5052	2323.2900	2.3233	54.351	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.72 Call	Bond Future	7304.8000	7.3048	8137.2900	8.1373	11.396	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.22 Call	Bond Future	4482.6000	4.4826	5315.0900	5.3151	18.572	0.0000	0.0000
2026/08/04	R035	06/08/2026	10.13 Call	Bond Future	9540.2200	9.5402	10372.7100	10.3727	8.726	0.0000	0.0000
2026/08/04	R035	06/08/2026	10.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.63 Call	Bond Future	6804.7100	6.8047	7637.2000	7.6372	12.234	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026	9.13 Call	Bond Future	3963.0800	3.9631	4795.5700	4.7956	21.006	0.0000	0.0000
2026/08/04	R035	06/08/2026	10.22 Call	Bond Future	10021.6900	10.0217	10854.1800	10.8542	8.307	0.0000	0.0000
2026/08/04	R035	06/08/2026	10.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	06/08/2026		Bond Future	8.4632	106.4418	8.3273	107.2743	1.605	0.0000	0.0000
2026/08/04	R035	06/08/2026	11.06 Call	Bond Future	14361.0500	14.3611	15193.5400	15.1935	5.797	0.0000	0.0000
2026/08/04	R035	06/08/2026	11.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R035	05/11/2026		Bond Future	8.5091	103.8661	8.3675	104.7134	1.664	0.0000	0.0000
2026/08/04	R035	05/11/2026	10.03 Call	Bond Future	8702.1400	8.7021	9504.6400	9.5046	9.222	0.0000	0.0000
2026/08/04	R035	05/11/2026	10.03 Put	Bond Future	144.5700	0.1446	99.7400	0.0997	31.009	0.0000	0.0000
2026/08/04	R035	05/11/2026	9.80 Call	Bond Future	7538.1300	7.5381	8321.2400	8.3212	10.389	0.0000	0.0000
2026/08/04	R035	05/11/2026	9.80 Put	Bond Future	213.3500	0.2134	149.1300	0.1491	30.101	0.0000	0.0000
2026/08/04	R035	05/11/2026	9.30 Call	Bond Future	5053.7800	5.0538	5765.8500	5.7659	14.090	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
2026/08/04	R035	05/11/2026	9.30 Put	Bond Future	482.7400	0.4827	347.4800	0.3475	28.019	0.0000	0.0000
2026/08/04	R035	05/11/2026	8.80 Put	Bond Future	1104.4300	1.1044	830.1100	0.8301	24.838	0.0000	0.0000
2026/08/04	R035	05/11/2026	8.80 Call	Bond Future	2817.1500	2.8172	3390.1600	3.3902	20.340	0.0000	0.0000
2026/08/04	R035	05/11/2026	8.97 Call	Bond Future	3530.1800	3.5302	4160.0400	4.1600	17.842	0.0000	0.0000
2026/08/04	R035	05/11/2026	8.97 Put	Bond Future	833.6200	0.8336	616.1500	0.6162	26.087	0.0000	0.0000
2026/08/04	R035	05/11/2026	8.47 Call	Bond Future	1649.2200	1.6492	2085.1800	2.0852	26.434	0.0000	0.0000
2026/08/04	R035	05/11/2026	8.47 Put	Bond Future	1882.4300	1.8824	1471.0600	1.4711	21.853	0.0000	0.0000
2026/08/04	R035	05/11/2026	7.97 Put	Bond Future	3865.4600	3.8655	3236.4500	3.2365	16.273	0.0000	0.0000
2026/08/04	R035	05/11/2026	7.97 Call	Bond Future	590.3700	0.5904	808.6900	0.8087	36.980	0.0000	0.0000
2026/08/04	R035	04/02/2027	7.70 Put	Bond Future	5722.1200	5.7221	5042.8400	5.0428	11.871	0.0000	0.0000
2026/08/04	R035	04/02/2027	7.70 Call	Bond Future	604.8700	0.6049	788.7100	0.7887	30.393	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.20 Put	Bond Future	3423.0900	3.4231	2894.1500	2.8942	15.452	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.20 Call	Bond Future	1339.4300	1.3394	1673.6100	1.6736	24.949	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.85 Call	Bond Future	3292.9500	3.2930	3849.2400	3.8492	16.893	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.85 Put	Bond Future	1595.7700	1.5958	1288.9400	1.2889	19.228	0.0000	0.0000
2026/08/04	R035	04/02/2027		Bond Future	8.5544	105.8016	8.4065	106.6647	1.729	0.0000	0.0000
2026/08/04	R035	04/02/2027	9.02 Call	Bond Future	3964.3600	3.9644	4567.4700	4.5675	15.213	0.0000	0.0000
2026/08/04	R035	04/02/2027	9.02 Put	Bond Future	1307.6300	1.3076	1047.6200	1.0476	19.884	0.0000	0.0000
2026/08/04	R035	04/02/2027	9.43 Call	Bond Future	5748.6300	5.7486	6438.6600	6.4387	12.003	0.0000	0.0000
2026/08/04	R035	04/02/2027	9.43 Put	Bond Future	826.0100	0.8260	652.9200	0.6529	20.955	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.93 Call	Bond Future	3603.0800	3.6031	4182.1800	4.1822	16.072	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.93 Put	Bond Future	1452.8600	1.4529	1168.8400	1.1688	19.549	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.43 Put	Bond Future	2623.7300	2.6237	2177.2500	2.1773	17.017	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.43 Call	Bond Future	1898.5300	1.8985	2315.1700	2.3152	21.945	0.0000	0.0000
2026/08/04	R035	04/02/2027	7.86 Put	Bond Future	4916.0100	4.9160	4278.4700	4.2785	12.969	0.0000	0.0000
2026/08/04	R035	04/02/2027	7.86 Call	Bond Future	781.6800	0.7817	1007.2600	1.0073	28.858	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.36 Put	Bond Future	2848.0700	2.8481	2376.3600	2.3764	16.562	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.36 Call	Bond Future	1711.8500	1.7119	2103.2600	2.1033	22.865	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.67 Call	Bond Future	2642.8900	2.6429	3142.8700	3.1429	18.918	0.0000	0.0000
2026/08/04	R035	04/02/2027	8.67 Put	Bond Future	1974.7700	1.9748	1611.6300	1.6116	18.389	0.0000	0.0000
2026/08/04	R035	06/05/2027	7.86 Put	Bond Future	5281.4900	5.2815	4661.7200	4.6617	11.735	0.0000	0.0000
2026/08/04	R035	06/05/2027	7.86 Call	Bond Future	1095.0500	1.0951	1355.0200	1.3550	23.740	0.0000	0.0000
2026/08/04	R035	06/05/2027	8.36 Put	Bond Future	3304.5900	3.3046	2827.7400	2.8277	14.430	0.0000	0.0000
2026/08/04	R035	06/05/2027	8.36 Call	Bond Future	2048.3500	2.0484	2451.2400	2.4512	19.669	0.0000	0.0000
2026/08/04	R035	06/05/2027	8.78 Call	Bond Future	3315.0900	3.3151	3841.2600	3.8413	15.872	0.0000	0.0000
2026/08/04	R035	06/05/2027	8.78 Put	Bond Future	2189.6000	2.1896	1836.0300	1.8360	16.148	0.0000	0.0000
2026/08/04	R035	06/05/2027	8.75 Put	Bond Future	2253.1200	2.2531	1891.3900	1.8914	16.055	0.0000	0.0000
2026/08/04	R035	06/05/2027	8.75 Call	Bond Future	3210.8400	3.2108	3728.8500	3.7289	16.133	0.0000	0.0000
2026/08/04	R035	06/05/2027	9.27 Call	Bond Future	5197.8200	5.1978	5837.7100	5.8377	12.311	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
2026/08/04	R035	06/05/2027	9.27 Put	Bond Future	1382.1700	1.3822	1142.3200	1.1423	17.353	0.0000
2026/08/04	R035	06/05/2027		Bond Future	8.5800	103.3679	8.4256	104.2476	1.800	0.0000
2026/08/04	R035	06/05/2027	8.25 Call	Bond Future	1781.5100	1.7815	2150.7100	2.1507	20.724	0.0000
2026/08/04	R035	06/05/2027	8.25 Put	Bond Future	3673.4200	3.6734	3162.8800	3.1629	13.898	0.0000
2026/08/04	R035	05/08/2027		Bond Future	8.6200	105.3406	8.4584	106.2373	1.875	0.0000
2026/08/04	R035	05/08/2027	8.72 Call	Bond Future	3258.1200	3.2581	3762.6300	3.7626	15.485	0.0000
2026/08/04	R035	05/08/2027	8.72 Put	Bond Future	2708.2000	2.7082	2315.9700	2.3160	14.483	0.0000
2026/08/04	R035	05/08/2027	8.25 Put	Bond Future	4060.3400	4.0603	3541.4500	3.5415	12.779	0.0000
2026/08/04	R035	05/08/2027	8.25 Call	Bond Future	1992.0600	1.9921	2369.9100	2.3699	18.968	0.0000
2026/08/04	R035	05/08/2027	8.75 Put	Bond Future	2637.6600	2.6377	2253.1000	2.2531	14.580	0.0000
2026/08/04	R035	05/08/2027	8.75 Call	Bond Future	3351.8200	3.3518	3864.0000	3.8640	15.281	0.0000
2026/08/04	R035	05/08/2027	9.42 Call	Bond Future	5822.5300	5.8225	6476.5800	6.4766	11.233	0.0000
2026/08/04	R035	05/08/2027	9.42 Put	Bond Future	1527.9600	1.5280	1285.2700	1.2853	15.883	0.0000
2026/08/04	R038	06/08/2026		Bond Future	8.9139	117.9825	8.7780	119.0549	1.525	0.0000
2026/08/04	R038	06/08/2026	11.77 Call	Bond Future	19625.5600	19.6256	20698.0300	20.6980	5.465	0.0000
2026/08/04	R038	06/08/2026	11.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R038	05/11/2026		Bond Future	8.9685	114.6339	8.8275	115.7255	1.572	0.0000
2026/08/04	R038	05/11/2026	10.72 Call	Bond Future	12586.5200	12.5865	13630.6200	13.6306	8.295	0.0000
2026/08/04	R038	05/11/2026	10.72 Put	Bond Future	158.5300	0.1585	111.0000	0.1110	29.982	0.0000
2026/08/04	R038	04/02/2027		Bond Future	9.0222	116.7702	8.8758	117.8821	1.623	0.0000
2026/08/04	R038	04/02/2027	9.60 Call	Bond Future	5828.0300	5.8280	6634.5000	6.6345	13.838	0.0000
2026/08/04	R038	04/02/2027	9.60 Put	Bond Future	1583.2100	1.5832	1277.7300	1.2777	19.295	0.0000
2026/08/04	R038	06/05/2027		Bond Future	9.0633	113.5719	8.9113	114.7053	1.677	0.0000
2026/08/04	R038	06/05/2027	8.71 Call	Bond Future	2401.3300	2.4013	2874.5400	2.8745	19.706	0.0000
2026/08/04	R038	06/05/2027	8.71 Put	Bond Future	5059.9400	5.0599	4399.7500	4.3998	13.047	0.0000
2026/08/04	R038	05/08/2027		Bond Future	9.1172	115.7384	8.9592	116.8937	1.734	0.0000
2026/08/04	R038	05/08/2027	9.15 Call	Bond Future	4187.2700	4.1873	4816.2500	4.8163	15.021	0.0000
2026/08/04	R038	05/08/2027	9.15 Put	Bond Future	3949.8600	3.9499	3423.5400	3.4235	13.325	0.0000
2026/08/04	R053	06/08/2026	8.10 Put	Bond Future	13274.6600	13.2747	11745.1100	11.7451	11.522	0.0000
2026/08/04	R053	06/08/2026	8.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R053	06/08/2026	8.60 Put	Bond Future	6445.2800	6.4453	4915.7900	4.9158	23.730	0.0000
2026/08/04	R053	06/08/2026	8.60 Call	Bond Future	0.0400	0.0000	0.1000	0.0001	150.000	0.0000
2026/08/04	R053	06/08/2026	9.10 Call	Bond Future	609.5700	0.6096	1495.6300	1.4956	145.358	0.0000
2026/08/04	R053	06/08/2026	9.10 Put	Bond Future	767.6200	0.7676	124.1300	0.1241	83.829	0.0000
2026/08/04	R053	06/08/2026	9.60 Call	Bond Future	5640.0100	5.6400	7168.9800	7.1690	27.109	0.0000
2026/08/04	R053	06/08/2026	9.60 Put	Bond Future	0.5800	0.0006	0.0000	0.0000	(100.000)	0.0000
2026/08/04	R053	06/08/2026		Bond Future	9.1131	129.2265	8.9874	130.7561	1.380	0.0000
2026/08/04	R053	06/08/2026	12.28 Call	Bond Future	30115.2200	30.1152	31644.7700	31.6448	5.079	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
2026/08/04	R053	06/08/2026	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	R053	05/11/2026		Bond Future	9.1568	125.7032	9.0275	127.2601	1.412	0.0000
2026/08/04	R053	05/11/2026	11.21 Call	Bond Future	21134.2200	21.1342	22634.9700	22.6350	7.101	0.0000
2026/08/04	R053	05/11/2026	11.21 Put	Bond Future	206.7800	0.2068	150.6100	0.1506	27.164	0.0000
2026/08/04	R053	04/02/2027		Bond Future	9.1993	128.0457	9.0663	129.6316	1.445	0.0000
2026/08/04	R053	04/02/2027	9.99 Call	Bond Future	10831.7200	10.8317	12055.0100	12.0550	11.294	0.0000
2026/08/04	R053	04/02/2027	9.99 Put	Bond Future	2059.2400	2.0592	1696.6500	1.6967	17.608	0.0000
2026/08/04	R053	06/05/2027		Bond Future	9.2324	124.6900	9.0958	126.3065	1.480	0.0000
2026/08/04	R053	06/05/2027	8.92 Call	Bond Future	4062.3300	4.0623	4766.0800	4.7661	17.324	0.0000
2026/08/04	R053	06/05/2027	8.92 Put	Bond Future	7810.8000	7.8108	6897.9700	6.8980	11.687	0.0000
2026/08/04	R053	05/08/2027		Bond Future	9.2739	127.0687	9.1333	128.7165	1.516	0.0000
2026/08/04	R053	05/08/2027	9.28 Call	Bond Future	6573.6900	6.5737	7466.6000	7.4666	13.583	0.0000
2026/08/04	R053	05/08/2027	9.28 Put	Bond Future	6502.9200	6.5029	5748.0000	5.7480	11.609	0.0000
2026/08/04	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/08/04	R186	06/08/2026	8.57 Call	Bond Future	9.7500	0.0098	7.9600	0.0080	18.359	0.0000
2026/08/04	R186	06/08/2026	8.57 Put	Bond Future	9.7500	0.0098	7.9600	0.0080	18.359	0.0000
2026/08/04	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/08/04	R186	05/11/2026	8.12 Call	Bond Future	27.0300	0.0270	26.8800	0.0269	0.555	0.0000
2026/08/04	R186	05/11/2026	8.12 Put	Bond Future	27.0300	0.0270	26.8800	0.0269	0.555	0.0000
2026/08/04	R202	06/08/2026		Bond Future	302.0418	302.0418	303.0412	303.0412	0.331	0.0000
2026/08/04	R202	06/08/2026	278.86 Call	Bond Future	23181.7900	23.1818	24181.1800	24.1812	4.311	0.0000
2026/08/04	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R202	05/11/2026		Bond Future	307.5788	307.5788	308.5956	308.5956	0.331	0.0000
2026/08/04	R202	05/11/2026	280.46 Call	Bond Future	27118.7500	27.1188	28135.5500	28.1356	3.749	0.0000
2026/08/04	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R202	04/02/2027		Bond Future	307.7741	307.7741	308.8111	308.8111	0.337	0.0000
2026/08/04	R202	04/02/2027	294.73 Call	Bond Future	13044.1100	13.0441	14081.0900	14.0811	7.950	0.0000
2026/08/04	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R202	06/05/2027		Bond Future	313.8704	313.8704	314.9273	314.9273	0.337	0.0000
2026/08/04	R202	06/05/2027	306.99 Call	Bond Future	6880.4300	6.8804	7937.3300	7.9373	15.361	0.0000
2026/08/04	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R202	05/08/2027		Bond Future	314.1962	314.1962	315.2723	315.2723	0.343	0.0000
2026/08/04	R202	05/08/2027	312.97 Call	Bond Future	1226.1600	1.2262	2302.3200	2.3023	87.767	0.0000
2026/08/04	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R209	06/08/2026		Bond Future	8.6232	86.9564	8.4924	87.7203	1.517	0.0000
2026/08/04	R209	06/08/2026	11.39 Call	Bond Future	14289.9100	14.2899	15053.7500	15.0538	5.345	0.0000
2026/08/04	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	
2026/08/04	R209	05/11/2026		Bond Future	8.6673	85.3783	8.5317	86.1558	1.564	0.0000	0.0000
2026/08/04	R209	05/11/2026	10.32 Call	Bond Future	8923.4800	8.9235	9662.7300	9.6627	8.284	0.0000	0.0000
2026/08/04	R209	05/11/2026	10.32 Put	Bond Future	132.2400	0.1322	93.9800	0.0940	28.932	0.0000	0.0000
2026/08/04	R209	04/02/2027		Bond Future	8.7100	86.9694	8.5693	87.7613	1.616	0.0000	0.0000
2026/08/04	R209	04/02/2027	9.28 Call	Bond Future	4289.3000	4.2893	4861.9400	4.8619	13.350	0.0000	0.0000
2026/08/04	R209	04/02/2027	9.28 Put	Bond Future	1174.9500	1.1750	955.6400	0.9556	18.665	0.0000	0.0000
2026/08/04	R209	04/02/2027	8.96 Call	Bond Future	3065.6600	3.0657	3561.2300	3.5612	16.165	0.0000	0.0000
2026/08/04	R209	04/02/2027	8.96 Put	Bond Future	1681.5200	1.6815	1385.1400	1.3851	17.626	0.0000	0.0000
2026/08/04	R209	04/02/2027	8.03 Put	Bond Future	4732.0500	4.7321	4155.0000	4.1550	12.195	0.0000	0.0000
2026/08/04	R209	04/02/2027	8.03 Call	Bond Future	817.6800	0.8177	1032.5800	1.0326	26.282	0.0000	0.0000
2026/08/04	R209	06/05/2027	9.32 Call	Bond Future	4660.1800	4.6602	5223.9000	5.2239	12.097	0.0000	0.0000
2026/08/04	R209	06/05/2027	9.32 Put	Bond Future	1546.9800	1.5470	1303.4600	1.3035	15.742	0.0000	0.0000
2026/08/04	R209	06/05/2027	8.25 Put	Bond Future	4230.0700	4.2301	3721.9200	3.7219	12.013	0.0000	0.0000
2026/08/04	R209	06/05/2027	8.25 Call	Bond Future	1485.9700	1.4860	1785.0600	1.7851	20.128	0.0000	0.0000
2026/08/04	R209	06/05/2027		Bond Future	8.7397	85.5200	8.5936	86.3272	1.672	0.0000	0.0000
2026/08/04	R209	06/05/2027	8.41 Call	Bond Future	1802.2800	1.8023	2143.6700	2.1437	18.942	0.0000	0.0000
2026/08/04	R209	06/05/2027	8.41 Put	Bond Future	3637.7000	3.6377	3171.8500	3.1719	12.806	0.0000	0.0000
2026/08/04	R209	05/08/2027		Bond Future	8.7818	87.1519	8.6298	87.9748	1.730	0.0000	0.0000
2026/08/04	R209	05/08/2027	8.87 Call	Bond Future	3214.4900	3.2145	3674.5900	3.6746	14.313	0.0000	0.0000
2026/08/04	R209	05/08/2027	8.87 Put	Bond Future	2741.1800	2.7412	2378.4300	2.3784	13.233	0.0000	0.0000
2026/08/04	R210	06/08/2026		Bond Future	270.2912	270.2912	270.3626	270.3626	0.026	0.0000	0.0000
2026/08/04	R210	06/08/2026	259.84 Call	Bond Future	10451.2300	10.4512	10522.6400	10.5226	0.683	0.0000	0.0000
2026/08/04	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R210	05/11/2026		Bond Future	271.6508	271.6508	271.7230	271.7230	0.027	0.0000	0.0000
2026/08/04	R210	05/11/2026	253.33 Call	Bond Future	18320.7900	18.3208	18393.0000	18.3930	0.394	0.0000	0.0000
2026/08/04	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R210	04/02/2027		Bond Future	276.7782	276.7782	276.8518	276.8518	0.027	0.0000	0.0000
2026/08/04	R210	04/02/2027	266.03 Call	Bond Future	10748.1500	10.7482	10821.7600	10.8218	0.685	0.0000	0.0000
2026/08/04	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R210	06/05/2027		Bond Future	278.5884	278.5884	278.6629	278.6629	0.027	0.0000	0.0000
2026/08/04	R210	06/05/2027	271.13 Call	Bond Future	7458.3800	7.4584	7532.8500	7.5329	0.998	0.0000	0.0000
2026/08/04	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R210	05/08/2027		Bond Future	283.9704	283.9704	284.0469	284.0469	0.027	0.0000	0.0000
2026/08/04	R210	05/08/2027	276.01 Call	Bond Future	7960.4000	7.9604	8036.8600	8.0369	0.961	0.0000	0.0000
2026/08/04	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	R213	06/08/2026		Bond Future	7.9678	99.4973	7.8419	99.9611	1.580	0.0000	0.0000
2026/08/04	R213	06/08/2026	9.69 Call	Bond Future	6081.1100	6.0811	6544.9400	6.5449	7.627	0.0000	0.0000
2026/08/04	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
2026/08/04	R213	05/11/2026		Bond Future	8.0081	97.7468	7.8738	98.2188	1.677	0.0000
2026/08/04	R213	05/11/2026	8.75 Call	Bond Future	2851.3300	2.8513	3243.1800	3.2432	13.743	0.0000
2026/08/04	R213	05/11/2026	8.75 Put	Bond Future	293.8900	0.2939	213.7300	0.2137	27.276	0.0000
2026/08/04	R213	04/02/2027		Bond Future	8.0462	99.5683	7.9021	100.0491	1.791	0.0000
2026/08/04	R213	04/02/2027	8.14 Call	Bond Future	1436.8200	1.4368	1709.7700	1.7098	18.997	0.0000
2026/08/04	R213	04/02/2027	8.14 Put	Bond Future	1125.3700	1.1254	917.5200	0.9175	18.469	0.0000
2026/08/04	R213	06/05/2027	9.25 Call	Bond Future	4180.8700	4.1809	4581.3100	4.5813	9.578	0.0000
2026/08/04	R213	06/05/2027	9.25 Put	Bond Future	487.1400	0.4871	397.6000	0.3976	18.381	0.0000
2026/08/04	R213	06/05/2027	8.13 Put	Bond Future	1333.8300	1.3338	1116.0700	1.1161	16.326	0.0000
2026/08/04	R213	06/05/2027	8.13 Call	Bond Future	1580.1200	1.5801	1852.3400	1.8523	17.228	0.0000
2026/08/04	R213	06/05/2027		Bond Future	8.0519	97.9643	7.8971	98.4542	1.922	0.0000
2026/08/04	R213	06/05/2027	7.56 Call	Bond Future	757.8000	0.7578	932.0000	0.9320	22.988	0.0000
2026/08/04	R213	06/05/2027	7.56 Put	Bond Future	2325.7600	2.3258	2009.9800	2.0100	13.577	0.0000
2026/08/04	R213	05/08/2027		Bond Future	8.0796	99.8341	7.9123	100.3336	2.071	0.0000
2026/08/04	R213	05/08/2027	8.27 Call	Bond Future	1876.4800	1.8765	2168.6900	2.1687	15.572	0.0000
2026/08/04	R213	05/08/2027	8.27 Put	Bond Future	1311.8500	1.3119	1104.5300	1.1045	15.804	0.0000
2026/08/04	R213	05/08/2027	8.58 Call	Bond Future	2493.6000	2.4936	2825.6800	2.8257	13.317	0.0000
2026/08/04	R213	05/08/2027	8.58 Put	Bond Future	1018.1600	1.0182	850.7100	0.8507	16.446	0.0000
2026/08/04	R213	05/08/2027	7.95 Put	Bond Future	1728.0200	1.7280	1472.8600	1.4729	14.766	0.0000
2026/08/04	R213	05/08/2027	7.95 Call	Bond Future	1341.2700	1.3413	1585.6400	1.5856	18.219	0.0000
2026/08/04	R214	06/08/2026		Bond Future	9.1335	81.9356	9.0027	82.8270	1.432	0.0000
2026/08/04	R214	06/08/2026	11.97 Call	Bond Future	16309.7700	16.3098	17201.1400	17.2011	5.465	0.0000
2026/08/04	R214	06/08/2026	11.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R214	05/11/2026		Bond Future	9.1842	80.1211	9.0495	81.0284	1.467	0.0000
2026/08/04	R214	05/11/2026	10.97 Call	Bond Future	10919.5400	10.9195	11785.1000	11.7851	7.927	0.0000
2026/08/04	R214	05/11/2026	10.97 Put	Bond Future	149.5800	0.1496	107.8100	0.1078	27.925	0.0000
2026/08/04	R214	04/02/2027		Bond Future	9.2350	81.6141	9.0961	82.5384	1.505	0.0000
2026/08/04	R214	04/02/2027	9.90 Call	Bond Future	5536.5200	5.5365	6223.8000	6.2238	12.414	0.0000
2026/08/04	R214	04/02/2027	9.90 Put	Bond Future	1313.8800	1.3139	1076.9100	1.0769	18.036	0.0000
2026/08/04	R214	06/05/2027		Bond Future	9.2721	79.9124	9.1290	80.8546	1.544	0.0000
2026/08/04	R214	06/05/2027	8.88 Call	Bond Future	2097.6500	2.0977	2483.3100	2.4833	18.385	0.0000
2026/08/04	R214	06/05/2027	8.88 Put	Bond Future	4715.8200	4.7158	4159.3600	4.1594	11.800	0.0000
2026/08/04	R214	05/08/2027		Bond Future	9.3195	81.4376	9.1718	82.3979	1.585	0.0000
2026/08/04	R214	05/08/2027	9.32 Call	Bond Future	3672.3600	3.6724	4189.0800	4.1891	14.071	0.0000
2026/08/04	R214	05/08/2027	9.32 Put	Bond Future	3669.2600	3.6693	3225.6700	3.2257	12.089	0.0000
2026/08/04	R248	06/08/2026	9.00 Call	Bond Future	52.9800	0.0530	192.4900	0.1925	263.326	0.0000
2026/08/04	R248	06/08/2026	9.00 Put	Bond Future	1773.5500	1.7736	769.2000	0.7692	56.629	0.0000
2026/08/04	R248	06/08/2026	10.00 Call	Bond Future	6893.1400	6.8931	8037.0000	8.0370	16.594	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
2026/08/04	R248	06/08/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/04	R248	06/08/2026		Bond Future	9.1883	99.8325	9.0625	100.9764	1.368	0.0000
2026/08/04	R248	06/08/2026	12.37 Call	Bond Future	22983.3100	22.9833	24127.1700	24.1272	4.977	0.0000
2026/08/04	R248	06/08/2026	12.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R248	06/08/2026	9.20 Call	Bond Future	573.2700	0.5733	1313.2600	1.3133	129.082	0.0000
2026/08/04	R248	06/08/2026	9.20 Put	Bond Future	467.4700	0.4675	63.6000	0.0636	86.395	0.0000
2026/08/04	R248	05/11/2026	9.50 Call	Bond Future	4195.3800	4.1954	4959.3900	4.9594	18.211	0.0000
2026/08/04	R248	05/11/2026	9.50 Put	Bond Future	1885.0400	1.8850	1484.7300	1.4847	21.236	0.0000
2026/08/04	R248	05/11/2026		Bond Future	9.2359	97.2006	9.1066	98.3649	1.400	0.0000
2026/08/04	R248	05/11/2026	11.31 Call	Bond Future	16121.2700	16.1213	17245.8400	17.2458	6.976	0.0000
2026/08/04	R248	05/11/2026	11.31 Put	Bond Future	145.4400	0.1454	105.6900	0.1057	27.331	0.0000
2026/08/04	R248	04/02/2027		Bond Future	9.2833	99.0119	9.1502	100.1980	1.434	0.0000
2026/08/04	R248	04/02/2027	10.11 Call	Bond Future	8380.4500	8.3805	9302.1000	9.3021	10.998	0.0000
2026/08/04	R248	04/02/2027	10.11 Put	Bond Future	1508.7400	1.5087	1244.3100	1.2443	17.527	0.0000
2026/08/04	R248	06/05/2027		Bond Future	9.3180	96.5087	9.1812	97.7178	1.469	0.0000
2026/08/04	R248	06/05/2027	9.05 Call	Bond Future	3240.4300	3.2404	3784.9400	3.7849	16.804	0.0000
2026/08/04	R248	06/05/2027	9.05 Put	Bond Future	5631.4300	5.6314	4966.8900	4.9669	11.801	0.0000
2026/08/04	R248	05/08/2027		Bond Future	9.3619	98.3505	9.2210	99.5828	1.505	0.0000
2026/08/04	R248	05/08/2027	9.37 Call	Bond Future	4977.1900	4.9772	5644.5200	5.6445	13.408	0.0000
2026/08/04	R248	05/08/2027	9.37 Put	Bond Future	4907.0200	4.9070	4342.0700	4.3421	11.513	0.0000
2026/08/04	R2R9	06/08/2026		Bond Future	9.0239	109.9332	8.8830	111.0374	1.562	0.0000
2026/08/04	R2R9	06/08/2026	101.74 Call	Bond Future	96813.6500	96.8137	97917.9400	97.9179	1.141	0.0000
2026/08/04	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R2R9	05/11/2026		Bond Future	9.0788	106.9432	8.9330	108.0672	1.607	0.0000
2026/08/04	R2R9	05/11/2026	98.56 Call	Bond Future	95973.1500	95.9732	97097.1200	97.0971	1.171	0.0000
2026/08/04	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R2R9	04/02/2027		Bond Future	9.1329	108.9361	8.9817	110.0810	1.655	0.0000
2026/08/04	R2R9	04/02/2027	9.89 Call	Bond Future	6811.2100	6.8112	7690.0900	7.6901	12.903	0.0000
2026/08/04	R2R9	04/02/2027	9.89 Put	Bond Future	1327.6100	1.3276	1061.6000	1.0616	20.037	0.0000
2026/08/04	R2R9	06/05/2027		Bond Future	9.1752	106.0887	9.0186	107.2558	1.707	0.0000
2026/08/04	R2R9	06/05/2027	8.83 Call	Bond Future	2463.6600	2.4637	2957.6600	2.9577	20.051	0.0000
2026/08/04	R2R9	06/05/2027	8.83 Put	Bond Future	5060.4400	5.0604	4387.3700	4.3874	13.301	0.0000
2026/08/04	R2R9	06/05/2027	9.64 Call	Bond Future	5744.8500	5.7449	6526.9100	6.5269	13.613	0.0000
2026/08/04	R2R9	06/05/2027	9.64 Put	Bond Future	2384.0100	2.3840	1999.0000	1.9990	16.150	0.0000
2026/08/04	R2R9	06/05/2027	8.94 Put	Bond Future	4561.4300	4.5614	3930.8300	3.9308	13.825	0.0000
2026/08/04	R2R9	06/05/2027	8.94 Call	Bond Future	2801.6900	2.8017	3338.1600	3.3382	19.148	0.0000
2026/08/04	R2R9	05/08/2027	9.68 Call	Bond Future	6055.6600	6.0557	6831.8300	6.8318	12.817	0.0000
2026/08/04	R2R9	05/08/2027	9.68 Put	Bond Future	2852.1600	2.8522	2438.7200	2.4387	14.496	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
2026/08/04	R2R9	05/08/2027	8.90 Put	Bond Future	5397.2400	5.3972	4733.9200	4.7339	12.290	0.0000
2026/08/04	R2R9	05/08/2027	8.90 Call	Bond Future	2964.7500	2.9648	3491.0400	3.4910	17.752	0.0000
2026/08/04	R2R9	05/08/2027	9.53 Call	Bond Future	5358.8500	5.3589	6092.6900	6.0927	13.694	0.0000
2026/08/04	R2R9	05/08/2027	9.53 Put	Bond Future	3206.6700	3.2067	2750.9000	2.7509	14.213	0.0000
2026/08/04	R2R9	05/08/2027	8.82 Put	Bond Future	5766.0300	5.7660	5075.2500	5.0753	11.980	0.0000
2026/08/04	R2R9	05/08/2027	8.82 Call	Bond Future	2731.1800	2.7312	3230.0100	3.2300	18.264	0.0000
2026/08/04	R2R9	05/08/2027		Bond Future	9.2295	108.1126	9.0671	109.3022	1.760	0.0000
2026/08/04	R2R9	05/08/2027	9.26 Call	Bond Future	4214.9100	4.2149	4864.0500	4.8641	15.401	0.0000
2026/08/04	R2R9	05/08/2027	9.26 Put	Bond Future	3993.6200	3.9936	3453.1500	3.4532	13.533	0.0000
2026/08/04	R4R2	06/08/2026		Bond Future	9.1889	111.3714	9.0530	112.5600	1.479	0.0000
2026/08/04	R4R2	06/08/2026	102.06 Call	Bond Future	97954.1400	97.9541	99142.7600	99.1428	1.213	0.0000
2026/08/04	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R4R2	05/11/2026		Bond Future	9.2437	108.2814	9.1034	109.4913	1.518	0.0000
2026/08/04	R4R2	05/11/2026	98.76 Call	Bond Future	97058.8200	97.0588	98268.7000	98.2687	1.247	0.0000
2026/08/04	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	R4R2	04/02/2027		Bond Future	9.2976	110.2993	9.1526	111.5317	1.559	0.0000
2026/08/04	R4R2	04/02/2027	10.13 Call	Bond Future	8128.3700	8.1284	9088.2500	9.0883	11.809	0.0000
2026/08/04	R4R2	04/02/2027	10.13 Put	Bond Future	1437.5000	1.4375	1164.9700	1.1650	18.959	0.0000
2026/08/04	R4R2	06/05/2027		Bond Future	9.3409	107.3525	9.1911	108.6088	1.603	0.0000
2026/08/04	R4R2	06/05/2027	9.00 Call	Bond Future	2841.5800	2.8416	3377.2800	3.3773	18.852	0.0000
2026/08/04	R4R2	06/05/2027	9.00 Put	Bond Future	5733.4700	5.7335	5012.8300	5.0128	12.569	0.0000
2026/08/04	R4R2	05/08/2027		Bond Future	9.3949	109.4004	9.2400	110.6810	1.648	0.0000
2026/08/04	R4R2	05/08/2027	9.44 Call	Bond Future	4902.1700	4.9022	5606.8700	5.6069	14.375	0.0000
2026/08/04	R4R2	05/08/2027	9.44 Put	Bond Future	4533.1400	4.5331	3957.2800	3.9573	12.703	0.0000
2026/08/04	RR87	06/08/2026		Bond Future	7.1741	100.9020	7.1544	100.9089	0.275	0.0000
2026/08/04	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	RR87	06/08/2026	6.53 Put	Bond Future	227.9300	0.2279	220.9500	0.2210	3.062	0.0000
2026/08/04	RR87	05/11/2026		Bond Future	6.7008	102.7268	6.6406	102.7337	0.898	0.0000
2026/08/04	RR87	05/11/2026	5.27 Call	Bond Future	0.0566	0.0001	0.0782	0.0001	38.176	0.0000
2026/08/04	RR87	05/11/2026	5.27 Put	Bond Future	164.1866	0.1642	157.3182	0.1573	4.183	0.0000
2026/08/04	RR88	06/08/2026		Bond Future	7.3814	104.6346	7.3610	104.6591	0.277	0.0000
2026/08/04	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/04	RR88	06/08/2026	6.79 Put	Bond Future	712.1700	0.7122	687.6500	0.6877	3.443	0.0000
2026/08/04	RR88	05/11/2026		Bond Future	7.3715	105.9033	7.3464	105.9295	0.340	0.0000
2026/08/04	RR88	05/11/2026	6.71 Call	Bond Future	25.9228	0.0259	28.1457	0.0281	8.575	0.0000
2026/08/04	RR88	05/11/2026	6.71 Put	Bond Future	719.6028	0.7196	695.6357	0.6956	3.331	0.0000
2026/08/04	RR88	04/02/2027		Bond Future	7.3196	104.0363	7.2869	104.0638	0.446	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
2026/08/04	RR88	04/02/2027	7.78 Call	Bond Future	542.6368	0.5426	561.0495	0.5610	3.393	0.0000	0.0000
2026/08/04	RR88	04/02/2027	7.78 Put	Bond Future	156.5068	0.1565	147.4295	0.1474	5.800	0.0000	0.0000
2026/08/04	RR88	06/05/2027		Bond Future	7.0683	106.0741	7.0222	106.1019	0.653	0.0000	0.0000
2026/08/04	RR88	06/05/2027	7.89 Call	Bond Future	597.7903	0.5978	618.5609	0.6186	3.475	0.0000	0.0000
2026/08/04	RR88	06/05/2027	7.89 Put	Bond Future	104.8903	0.1049	97.8409	0.0978	6.721	0.0000	0.0000
2026/08/04	RR88	05/08/2027		Bond Future	6.6122	102.7920	6.5337	102.8205	1.188	0.0000	0.0000
2026/08/04	RR88	05/08/2027	8.07 Call	Bond Future	567.9081	0.5679	592.1006	0.5921	4.260	0.0000	0.0000
2026/08/04	RR88	05/08/2027	8.07 Put	Bond Future	41.3681	0.0414	37.0206	0.0370	10.509	0.0000	0.0000
2026/08/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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