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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2026 TO 11/08/2026

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
2026/08/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	2029	06/08/2026		Bond Future	144.1000	144.1000	144.1000	0.000	0.0000	0.0000
2026/08/11	2029	05/11/2026		Bond Future	153.6482	153.6482	153.6263	0.014	0.0000	0.0000
2026/08/11	2029	05/11/2026	147.56 Call	Bond Future	6088.2100	6.0882	6066.2500	0.361	0.0000	0.0000
2026/08/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	2029	04/02/2027		Bond Future	156.5553	156.5553	156.5328	0.014	0.0000	0.0000
2026/08/11	2029	04/02/2027	149.72 Call	Bond Future	6835.3000	6.8353	6812.7500	0.330	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/11	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/11	2029	06/05/2027		Bond Future	158.1287	158.1287	158.1055	0.015	0.0000	0.0000
2026/08/11	2029	06/05/2027	153.32 Call	Bond Future	4808.7200	4.8087	4785.4600	0.484	0.0000	0.0000
2026/08/11	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/11	2029	05/08/2027		Bond Future	161.2461	161.2461	161.2225	0.015	0.0000	0.0000
2026/08/11	2029	05/08/2027	156.72 Call	Bond Future	4526.0700	4.5261	4502.4700	0.521	0.0000	0.0000
2026/08/11	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/11	2029	04/11/2027		Bond Future	162.5994	162.5994	162.5758	0.014	0.0000	0.0000
2026/08/11	2029	04/11/2027	161.12 Call	Bond Future	1479.3800	1.4794	1455.8100	1.593	0.0000	0.0000
2026/08/11	2029	04/11/2027	161.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/11	2030	06/08/2026		Bond Future	9.2200	96.7037	9.2200	0.000	0.0000	0.0000
2026/08/11	2030	05/11/2026		Bond Future	7.7247	102.9711	7.8328	1.399	0.0000	0.0000
2026/08/11	2030	05/11/2026	8.39 Call	Bond Future	2082.1200	2.0821	1826.8900	12.258	0.0000	0.0000
2026/08/11	2030	05/11/2026	8.39 Put	Bond Future	226.4400	0.2264	275.5900	0.2756	0.0000	0.0000
2026/08/11	2030	04/02/2027		Bond Future	7.7352	100.8872	7.8536	1.531	0.0000	0.0000
2026/08/11	2030	04/02/2027	7.82 Call	Bond Future	1081.4100	1.0814	910.7100	0.9107	15.785	0.0000
2026/08/11	2030	04/02/2027	7.82 Put	Bond Future	859.2000	0.8592	998.6600	0.9987	16.231	0.0000
2026/08/11	2030	06/05/2027		Bond Future	7.7178	102.8728	7.8484	1.693	0.0000	0.0000
2026/08/11	2030	06/05/2027	7.27 Call	Bond Future	563.2500	0.5633	456.7500	0.4568	18.908	0.0000
2026/08/11	2030	06/05/2027	7.27 Put	Bond Future	1657.6200	1.6576	1867.6400	1.8676	12.670	0.0000
2026/08/11	2030	05/08/2027		Bond Future	7.7136	100.8680	7.8592	1.888	0.0000	0.0000
2026/08/11	2030	05/08/2027	8.11 Call	Bond Future	1675.9600	1.6760	1475.7900	1.4758	11.944	0.0000
2026/08/11	2030	05/08/2027	8.11 Put	Bond Future	800.8300	0.8008	923.2800	0.9233	15.290	0.0000
2026/08/11	2030	04/11/2027		Bond Future	7.7534	102.6722	7.9163	102.3442	2.102	0.0000
2026/08/11	2030	04/11/2027	7.84 Call	Bond Future	1379.4600	1.3795	1207.2800	1.2073	12.482	0.0000
2026/08/11	2030	04/11/2027	7.84 Put	Bond Future	1204.8500	1.2049	1360.7000	1.3607	12.935	0.0000
2026/08/11	2031	06/08/2026		Bond Future	113.8100	113.8100	113.8100	0.000	0.0000	0.0000
2026/08/11	2031	05/11/2026		Bond Future	119.3562	119.3562	119.5146	0.133	0.0000	0.0000
2026/08/11	2031	05/11/2026	111.49 Call	Bond Future	7866.2200	7.8662	8024.6300	8.0246	2.014	0.0000
2026/08/11	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/11	2031	04/02/2027		Bond Future	119.1038	119.1038	119.2649	0.135	0.0000	0.0000
2026/08/11	2031	04/02/2027	116.18 Call	Bond Future	3001.4600	3.0015	3147.4500	3.1475	4.864	0.0000
2026/08/11	2031	04/02/2027	116.18 Put	Bond Future	77.6900	0.0777	62.5300	0.0625	19.513	0.0000
2026/08/11	2031	06/05/2027		Bond Future	121.4744	121.4744	121.6385	0.135	0.0000	0.0000
2026/08/11	2031	06/05/2027	116.87 Call	Bond Future	4625.1400	4.6251	4784.8900	4.7849	3.454	0.0000
2026/08/11	2031	06/05/2027	116.87 Put	Bond Future	20.7900	0.0208	16.4400	0.0164	20.924	0.0000
2026/08/11	2031	05/08/2027		Bond Future	121.2988	121.2988	121.4668	0.139	0.0000	0.0000
2026/08/11	2031	05/08/2027	121.41 Call	Bond Future	891.7300	0.8917	970.3900	0.9704	8.821	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
2026/08/11	2031	05/08/2027	121.41 Put	Bond Future	1002.9100	1.0029	913.5700	0.9136	8.908	0.0000	0.0000
2026/08/11	2031	04/11/2027		Bond Future	123.4985	123.4985	123.6700	123.6700	0.139	0.0000	0.0000
2026/08/11	2031	04/11/2027	121.34 Call	Bond Future	2393.2900	2.3933	2533.0400	2.5330	5.839	0.0000	0.0000
2026/08/11	2031	04/11/2027	121.34 Put	Bond Future	234.8300	0.2348	203.0800	0.2031	13.520	0.0000	0.0000
2026/08/11	2032	06/08/2026		Bond Future	10.1200	95.1174	10.1200	95.1174	0.000	0.0000	0.0000
2026/08/11	2032	05/11/2026		Bond Future	8.0473	101.7875	8.1419	101.3791	1.176	0.0000	0.0000
2026/08/11	2032	05/11/2026	9.16 Call	Bond Future	4854.0500	4.8541	4473.4100	4.4734	7.842	0.0000	0.0000
2026/08/11	2032	05/11/2026	9.16 Put	Bond Future	177.1500	0.1772	204.8800	0.2049	15.653	0.0000	0.0000
2026/08/11	2032	04/02/2027		Bond Future	8.0776	103.6890	8.1779	103.2729	1.242	0.0000	0.0000
2026/08/11	2032	04/02/2027	8.48 Call	Bond Future	2619.3200	2.6193	2333.8900	2.3339	10.897	0.0000	0.0000
2026/08/11	2032	04/02/2027	8.48 Put	Bond Future	962.9400	0.9629	1093.6200	1.0936	13.571	0.0000	0.0000
2026/08/11	2032	04/02/2027	8.08 Put	Bond Future	1563.0900	1.5631	1759.0600	1.7591	12.537	0.0000	0.0000
2026/08/11	2032	04/02/2027	8.08 Call	Bond Future	1573.2800	1.5733	1353.1400	1.3531	13.992	0.0000	0.0000
2026/08/11	2032	04/02/2027	7.58 Put	Bond Future	2798.7900	2.7988	3084.8200	3.0848	10.220	0.0000	0.0000
2026/08/11	2032	04/02/2027	7.58 Call	Bond Future	703.6300	0.7036	573.5500	0.5736	18.487	0.0000	0.0000
2026/08/11	2032	04/02/2027	8.36 Call	Bond Future	2279.5700	2.2796	2011.9800	2.0120	11.739	0.0000	0.0000
2026/08/11	2032	04/02/2027	8.36 Put	Bond Future	1113.5400	1.1135	1262.0600	1.2621	13.338	0.0000	0.0000
2026/08/11	2032	06/05/2027	7.58 Put	Bond Future	2927.6300	2.9276	3210.6400	3.2106	9.667	0.0000	0.0000
2026/08/11	2032	06/05/2027	7.58 Call	Bond Future	889.7100	0.8897	748.1600	0.7482	15.910	0.0000	0.0000
2026/08/11	2032	06/05/2027	8.08 Put	Bond Future	1767.2700	1.7673	1971.8300	1.9718	11.575	0.0000	0.0000
2026/08/11	2032	06/05/2027	8.08 Call	Bond Future	1749.5600	1.7496	1529.5600	1.5296	12.575	0.0000	0.0000
2026/08/11	2032	06/05/2027	8.47 Call	Bond Future	2721.5200	2.7215	2445.1200	2.4451	10.156	0.0000	0.0000
2026/08/11	2032	06/05/2027	8.47 Put	Bond Future	1197.3000	1.1973	1345.4600	1.3455	12.375	0.0000	0.0000
2026/08/11	2032	06/05/2027		Bond Future	8.0844	101.5678	8.1911	101.1432	1.319	0.0000	0.0000
2026/08/11	2032	06/05/2027	7.80 Call	Bond Future	1219.4200	1.2194	1043.8500	1.0439	14.398	0.0000	0.0000
2026/08/11	2032	06/05/2027	7.80 Put	Bond Future	2362.3700	2.3624	2611.3600	2.6114	10.540	0.0000	0.0000
2026/08/11	2032	06/05/2027	7.94 Put	Bond Future	2042.8400	2.0428	2269.6800	2.2697	11.104	0.0000	0.0000
2026/08/11	2032	06/05/2027	7.94 Call	Bond Future	1464.4300	1.4644	1266.7100	1.2667	13.501	0.0000	0.0000
2026/08/11	2032	06/05/2027	8.44 Put	Bond Future	1233.0100	1.2330	1385.0700	1.3851	12.332	0.0000	0.0000
2026/08/11	2032	06/05/2027	8.44 Call	Bond Future	2639.6600	2.6397	2367.1600	2.3672	10.323	0.0000	0.0000
2026/08/11	2032	06/05/2027	8.93 Call	Bond Future	4080.4900	4.0805	3754.2800	3.7543	7.994	0.0000	0.0000
2026/08/11	2032	06/05/2027	8.93 Put	Bond Future	774.7400	0.7747	873.0900	0.8731	12.695	0.0000	0.0000
2026/08/11	2032	05/08/2027	7.94 Put	Bond Future	2249.1000	2.2491	2480.9300	2.4809	10.308	0.0000	0.0000
2026/08/11	2032	05/08/2027	7.94 Call	Bond Future	1630.5700	1.6306	1429.6500	1.4297	12.322	0.0000	0.0000
2026/08/11	2032	05/08/2027	8.44 Put	Bond Future	1448.9900	1.4490	1614.2000	1.6142	11.402	0.0000	0.0000
2026/08/11	2032	05/08/2027	8.44 Call	Bond Future	2731.3600	2.7314	2463.8200	2.4638	9.795	0.0000	0.0000
2026/08/11	2032	05/08/2027	9.08 Call	Bond Future	4501.0800	4.5011	4170.0100	4.1700	7.355	0.0000	0.0000
2026/08/11	2032	05/08/2027	9.08 Put	Bond Future	849.1700	0.8492	950.8500	0.9509	11.974	0.0000	0.0000

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
2026/08/11	2032	05/08/2027		Bond Future	8.1014		103.5466	8.2151		103.1138	1.403	0.0000	0.0000
2026/08/11	2032	05/08/2027	8.42 Call	Bond Future	2682.0300		2.6820	2416.9200		2.4169	9.885	0.0000	0.0000
2026/08/11	2032	05/08/2027	8.42 Put	Bond Future	1474.8500		1.4749	1642.4900		1.6425	11.367	0.0000	0.0000
2026/08/11	2032	04/11/2027		Bond Future	8.1524		101.2421	8.2736		100.8019	1.488	0.0000	0.0000
2026/08/11	2032	04/11/2027	8.20 Call	Bond Future	2243.3100		2.2433	2010.5900		2.0106	10.374	0.0000	0.0000
2026/08/11	2032	04/11/2027	8.20 Put	Bond Future	2070.0800		2.0701	2277.5100		2.2775	10.020	0.0000	0.0000
2026/08/11	2033	06/08/2026		Bond Future	134.2500		134.2500	134.2500		134.2500	0.000	0.0000	0.0000
2026/08/11	2033	05/11/2026		Bond Future	149.4091		149.4091	149.2024		149.2024	0.138	0.0000	0.0000
2026/08/11	2033	05/11/2026	137.26 Call	Bond Future	12149.1400		12.1491	11942.3700		11.9424	1.702	0.0000	0.0000
2026/08/11	2033	05/11/2026	137.26 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/11	2033	04/02/2027		Bond Future	152.2360		152.2360	152.0251		152.0251	0.139	0.0000	0.0000
2026/08/11	2033	04/02/2027	142.71 Call	Bond Future	9526.0000		9.5260	9315.1300		9.3151	2.214	0.0000	0.0000
2026/08/11	2033	04/02/2027	142.71 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/11	2033	06/05/2027		Bond Future	153.6173		153.6173	153.4019		153.4019	0.140	0.0000	0.0000
2026/08/11	2033	06/05/2027	151.21 Call	Bond Future	2407.2600		2.4073	2191.8900		2.1919	8.947	0.0000	0.0000
2026/08/11	2033	06/05/2027	151.21 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/11	2033	05/08/2027		Bond Future	156.6458		156.6458	156.4263		156.4263	0.140	0.0000	0.0000
2026/08/11	2033	05/08/2027	153.15 Call	Bond Future	3495.8100		3.4958	3276.2900		3.2763	6.280	0.0000	0.0000
2026/08/11	2033	05/08/2027	153.15 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/11	2033	04/11/2027		Bond Future	157.8068		157.8068	157.5840		157.5840	0.141	0.0000	0.0000
2026/08/11	2033	04/11/2027	156.56 Call	Bond Future	1246.8400		1.2468	1024.0300		1.0240	17.870	0.0000	0.0000
2026/08/11	2033	04/11/2027	156.56 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/11	2037	06/08/2026		Bond Future	11.7100		81.1869	11.7100		81.1869	0.000	0.0000	0.0000
2026/08/11	2037	05/11/2026	10.83 Call	Bond Future	13286.0100		13.2860	12540.7500		12.5408	5.609	0.0000	0.0000
2026/08/11	2037	05/11/2026	10.83 Put	Bond Future	37.5900		0.0376	43.9900		0.0440	17.026	0.0000	0.0000
2026/08/11	2037	05/11/2026	10.23 Call	Bond Future	9983.0800		9.9831	9254.2900		9.2543	7.300	0.0000	0.0000
2026/08/11	2037	05/11/2026	10.23 Put	Bond Future	118.5500		0.1186	141.4200		0.1414	19.291	0.0000	0.0000
2026/08/11	2037	05/11/2026	9.46 Put	Bond Future	462.7600		0.4628	560.2900		0.5603	21.076	0.0000	0.0000
2026/08/11	2037	05/11/2026	9.46 Call	Bond Future	5716.0900		5.7161	5061.9600		5.0620	11.444	0.0000	0.0000
2026/08/11	2037	05/11/2026		Bond Future	8.6421		101.3817	8.7556		100.6301	1.313	0.0000	0.0000
2026/08/11	2037	05/11/2026	10.62 Call	Bond Future	12140.2300		12.1402	11398.6400		11.3986	6.109	0.0000	0.0000
2026/08/11	2037	05/11/2026	10.62 Put	Bond Future	56.1100		0.0561	66.1800		0.0662	17.947	0.0000	0.0000
2026/08/11	2037	04/02/2027		Bond Future	8.6806		99.0177	8.7985		98.2519	1.357	0.0000	0.0000
2026/08/11	2037	04/02/2027	9.51 Call	Bond Future	6169.7100		6.1697	5558.1700		5.5582	9.912	0.0000	0.0000
2026/08/11	2037	04/02/2027	9.51 Put	Bond Future	942.1400		0.9421	1096.4600		1.0965	16.380	0.0000	0.0000
2026/08/11	2037	04/02/2027	9.81 Call	Bond Future	7698.0800		7.6981	7042.4000		7.0424	8.517	0.0000	0.0000
2026/08/11	2037	04/02/2027	9.81 Put	Bond Future	670.2200		0.6702	780.4000		0.7804	16.439	0.0000	0.0000
2026/08/11	2037	04/02/2027	9.31 Call	Bond Future	5189.0100		5.1890	4615.5500		4.6156	11.051	0.0000	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
2026/08/11	2037	04/02/2027	9.31 Put	Bond Future			1187.8400	1.1878		1380.2400	1.3802	16.197	0.0000
2026/08/11	2037	04/02/2027	8.44 Put	Bond Future			3361.1500	3.3612		3804.5700	3.8046	13.193	0.0000
2026/08/11	2037	04/02/2027	8.44 Call	Bond Future			1772.4400	1.7724		1450.0000	1.4500	18.192	0.0000
2026/08/11	2037	06/05/2027		Bond Future			8.7101	100.9667		8.8325	100.1855	1.406	0.0000
2026/08/11	2037	06/05/2027	8.58 Call	Bond Future			2494.1600	2.4942		2124.4600	2.1245	14.823	0.0000
2026/08/11	2037	06/05/2027	8.58 Put	Bond Future			3333.0100	3.3330		3744.4600	3.7445	12.345	0.0000
2026/08/11	2037	05/08/2027		Bond Future			8.7480	98.6741		8.8754	97.8778	1.456	0.0000
2026/08/11	2037	05/08/2027	9.05 Call	Bond Future			4452.8200	4.4528		3967.9400	3.9679	10.889	0.0000
2026/08/11	2037	05/08/2027	9.05 Put	Bond Future			2578.5400	2.5785		2889.9400	2.8899	12.077	0.0000
2026/08/11	2037	04/11/2027		Bond Future			8.8005	100.4385		8.9328	99.6282	1.504	0.0000
2026/08/11	2037	04/11/2027	8.84 Call	Bond Future			3977.1400	3.9771		3544.9600	3.5450	10.867	0.0000
2026/08/11	2037	04/11/2027	8.84 Put	Bond Future			3734.2100	3.7342		4112.3100	4.1123	10.125	0.0000
2026/08/11	2038	06/08/2026		Bond Future			144.7200	144.7200		144.7200	144.7200	0.000	0.0000
2026/08/11	2038	05/11/2026		Bond Future			165.0168	165.0168		165.7660	165.7660	0.454	0.0000
2026/08/11	2038	05/11/2026	146.31 Call	Bond Future			18706.8100	18.7068		19456.0000	19.4560	4.005	0.0000
2026/08/11	2038	05/11/2026	146.31 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/11	2038	04/02/2027		Bond Future			165.8596	165.8596		166.6226	166.6226	0.460	0.0000
2026/08/11	2038	04/02/2027	153.83 Call	Bond Future			12029.5600	12.0296		12792.5900	12.7926	6.343	0.0000
2026/08/11	2038	04/02/2027	153.83 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/11	2038	06/05/2027		Bond Future			169.1603	169.1603		169.9381	169.9381	0.460	0.0000
2026/08/11	2038	06/05/2027	166.10 Call	Bond Future			3060.2500	3.0603		3838.0500	3.8381	25.416	0.0000
2026/08/11	2038	06/05/2027	166.10 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/11	2038	05/08/2027		Bond Future			170.1616	170.1616		170.9555	170.9555	0.467	0.0000
2026/08/11	2038	05/08/2027	169.13 Call	Bond Future			1031.5800	1.0316		1825.5100	1.8255	76.963	0.0000
2026/08/11	2038	05/08/2027	169.13 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/11	2038	04/11/2027		Bond Future			173.2499	173.2499		174.0587	174.0587	0.467	0.0000
2026/08/11	2038	04/11/2027	170.50 Call	Bond Future			2749.8900	2.7499		3558.7400	3.5587	29.414	0.0000
2026/08/11	2038	04/11/2027	170.50 Put	Bond Future			0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/11	2040	06/08/2026		Bond Future			12.1900	79.4339		12.1900	79.4339	0.000	0.0000
2026/08/11	2040	05/11/2026	11.27 Call	Bond Future			15453.1200	15.4531		14641.1400	14.6411	5.254	0.0000
2026/08/11	2040	05/11/2026	11.27 Put	Bond Future			54.7000	0.0547		62.0200	0.0620	13.382	0.0000
2026/08/11	2040	05/11/2026	10.67 Call	Bond Future			11821.4700	11.8215		11025.8100	11.0258	6.731	0.0000
2026/08/11	2040	05/11/2026	10.67 Put	Bond Future			148.4500	0.1485		172.0900	0.1721	15.925	0.0000
2026/08/11	2040	05/11/2026	9.91 Put	Bond Future			517.4800	0.5175		610.9200	0.6109	18.057	0.0000
2026/08/11	2040	05/11/2026	9.91 Call	Bond Future			7123.1300	7.1231		6397.2700	6.3973	10.190	0.0000
2026/08/11	2040	05/11/2026		Bond Future			9.0031	102.4465		9.1109	101.6272	1.198	0.0000
2026/08/11	2040	05/11/2026	11.06 Call	Bond Future			14198.8500	14.1989		13390.7100	13.3907	5.692	0.0000
2026/08/11	2040	05/11/2026	11.06 Put	Bond Future			77.9600	0.0780		89.1200	0.0891	14.315	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
2026/08/11	2040	05/11/2026	8.85 Put	Bond Future	2885.5000	2.8855	3330.5700	3.3306	15.424	0.0000
2026/08/11	2040	05/11/2026	8.85 Call	Bond Future	1705.8900	1.7059	1331.6600	1.3317	21.938	0.0000
2026/08/11	2040	04/02/2027		Bond Future	9.0487	99.8519	9.1602	99.0171	1.233	0.0000
2026/08/11	2040	04/02/2027	9.93 Call	Bond Future	7462.6800	7.4627	6789.1700	6.7892	9.025	0.0000
2026/08/11	2040	04/02/2027	9.93 Put	Bond Future	1127.1900	1.1272	1288.4800	1.2885	14.309	0.0000
2026/08/11	2040	04/02/2027	10.17 Call	Bond Future	8837.0700	8.8371	8127.1100	8.1271	8.034	0.0000
2026/08/11	2040	04/02/2027	10.17 Put	Bond Future	875.2600	0.8753	1000.1000	1.0001	14.263	0.0000
2026/08/11	2040	04/02/2027	9.67 Call	Bond Future	6022.2900	6.0223	5399.7300	5.3997	10.338	0.0000
2026/08/11	2040	04/02/2027	9.67 Put	Bond Future	1495.2500	1.4953	1707.4900	1.7075	14.194	0.0000
2026/08/11	2040	04/02/2027	8.78 Put	Bond Future	4115.1300	4.1151	4598.6100	4.5986	11.749	0.0000
2026/08/11	2040	04/02/2027	8.78 Call	Bond Future	2063.8300	2.0638	1712.5100	1.7125	17.023	0.0000
2026/08/11	2040	06/05/2027		Bond Future	9.0864	101.8173	9.2018	100.9659	1.270	0.0000
2026/08/11	2040	06/05/2027	8.88 Call	Bond Future	2773.3000	2.7733	2384.7600	2.3848	14.010	0.0000
2026/08/11	2040	06/05/2027	8.88 Put	Bond Future	4321.9700	4.3220	4784.8500	4.7849	10.710	0.0000
2026/08/11	2040	05/08/2027		Bond Future	9.1323	99.2907	9.2518	98.4228	1.309	0.0000
2026/08/11	2040	05/08/2027	9.33 Call	Bond Future	4877.7800	4.8778	4369.8300	4.3698	10.414	0.0000
2026/08/11	2040	05/08/2027	9.33 Put	Bond Future	3447.8000	3.4478	3807.7800	3.8078	10.441	0.0000
2026/08/11	2040	04/11/2027		Bond Future	9.1902	101.0657	9.3138	100.1826	1.345	0.0000
2026/08/11	2040	04/11/2027	9.21 Call	Bond Future	4734.6200	4.7346	4261.2500	4.2613	9.998	0.0000
2026/08/11	2040	04/11/2027	9.21 Put	Bond Future	4592.1800	4.5922	5001.9500	5.0020	8.923	0.0000
2026/08/11	2043	06/08/2026		Bond Future	110.8800	110.8800	110.8800	110.8800	0.000	0.0000
2026/08/11	2043	05/11/2026		Bond Future	127.2382	127.2382	128.0518	128.0518	0.639	0.0000
2026/08/11	2043	05/11/2026	112.84 Call	Bond Future	14401.9216	14.4019	15213.5225	15.2135	5.635	0.0000
2026/08/11	2043	05/11/2026	112.84 Put	Bond Future	3.6916	0.0037	1.7025	0.0017	53.880	0.0000
2026/08/11	2043	04/02/2027		Bond Future	126.6881	126.6881	127.5167	127.5167	0.654	0.0000
2026/08/11	2043	04/02/2027	117.63 Call	Bond Future	9281.9173	9.2819	10047.4951	10.0475	8.248	0.0000
2026/08/11	2043	04/02/2027	117.63 Put	Bond Future	223.8473	0.2238	160.7851	0.1608	28.172	0.0000
2026/08/11	2043	06/05/2027		Bond Future	129.2098	129.2098	130.0545	130.0545	0.654	0.0000
2026/08/11	2043	06/05/2027	127.48 Call	Bond Future	4069.5537	4.0696	4570.9633	4.5710	12.321	0.0000
2026/08/11	2043	06/05/2027	127.48 Put	Bond Future	2339.7437	2.3397	1996.4333	1.9964	14.673	0.0000
2026/08/11	2043	05/08/2027		Bond Future	128.7293	128.7293	129.5915	129.5915	0.670	0.0000
2026/08/11	2043	05/08/2027	129.56 Call	Bond Future	2965.7127	2.9657	3373.1812	3.3732	13.739	0.0000
2026/08/11	2043	05/08/2027	129.56 Put	Bond Future	3796.4427	3.7964	3341.6412	3.3416	11.980	0.0000
2026/08/11	2043	04/11/2027		Bond Future	131.0630	131.0630	131.9415	131.9415	0.670	0.0000
2026/08/11	2043	04/11/2027	128.97 Call	Bond Future	4734.7122	4.7347	5267.5493	5.2675	11.254	0.0000
2026/08/11	2043	04/11/2027	128.97 Put	Bond Future	2641.6922	2.6417	2296.0793	2.2961	13.083	0.0000
2026/08/11	2044	06/08/2026		Bond Future	12.4200	74.3296	12.4200	74.3296	0.000	0.0000
2026/08/11	2044	05/11/2026		Bond Future	9.1052	99.3420	9.2230	98.3577	1.294	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
2026/08/11	2044	05/11/2026	11.34	Call	Bond Future	16435.9900	16.4360	15462.6900	15.4627	5.922	0.0000	0.0000
2026/08/11	2044	05/11/2026	11.34	Put	Bond Future	67.0400	0.0670	78.0400	0.0780	16.408	0.0000	0.0000
2026/08/11	2044	05/11/2026	9.50	Call	Bond Future	4575.3500	4.5754	3856.9900	3.8570	15.701	0.0000	0.0000
2026/08/11	2044	05/11/2026	9.50	Put	Bond Future	1335.1500	1.3352	1601.0900	1.6011	19.918	0.0000	0.0000
2026/08/11	2044	04/02/2027			Bond Future	9.1481	96.8146	9.2696	95.8118	1.328	0.0000	0.0000
2026/08/11	2044	04/02/2027	10.18	Call	Bond Future	9136.9600	9.1370	8304.1100	8.3041	9.115	0.0000	0.0000
2026/08/11	2044	04/02/2027	10.18	Put	Bond Future	1091.2800	1.0913	1261.2000	1.2612	15.571	0.0000	0.0000
2026/08/11	2044	06/05/2027			Bond Future	9.1840	98.7203	9.3092	97.6975	1.363	0.0000	0.0000
2026/08/11	2044	06/05/2027	9.08	Call	Bond Future	3500.9400	3.5009	2998.2900	2.9983	14.358	0.0000	0.0000
2026/08/11	2044	06/05/2027	9.08	Put	Bond Future	4362.5500	4.3626	4882.6600	4.8827	11.922	0.0000	0.0000
2026/08/11	2044	05/08/2027			Bond Future	9.2268	96.2586	9.3559	95.2159	1.400	0.0000	0.0000
2026/08/11	2044	05/08/2027	9.44	Call	Bond Future	5538.8300	5.5388	4924.4100	4.9244	11.093	0.0000	0.0000
2026/08/11	2044	05/08/2027	9.44	Put	Bond Future	3826.7500	3.8268	4254.9800	4.2550	11.190	0.0000	0.0000
2026/08/11	2044	04/11/2027			Bond Future	9.2796	97.9793	9.4128	96.9184	1.435	0.0000	0.0000
2026/08/11	2044	04/11/2027	9.31	Call	Bond Future	5363.9400	5.3639	4791.3700	4.7914	10.674	0.0000	0.0000
2026/08/11	2044	04/11/2027	9.31	Put	Bond Future	5120.4600	5.1205	5608.8600	5.6089	9.538	0.0000	0.0000
2026/08/11	2046	06/08/2026			Bond Future	122.3800	122.3800	122.3800	122.3800	0.000	0.0000	0.0000
2026/08/11	2046	05/11/2026			Bond Future	145.3672	145.3672	145.9217	145.9217	0.381	0.0000	0.0000
2026/08/11	2046	05/11/2026	125.48	Call	Bond Future	19887.2000	19.8872	20441.6700	20.4417	2.788	0.0000	0.0000
2026/08/11	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	2046	04/02/2027			Bond Future	148.1176	148.1176	148.6825	148.6825	0.381	0.0000	0.0000
2026/08/11	2046	04/02/2027	131.09	Call	Bond Future	17027.6100	17.0276	17592.5300	17.5925	3.318	0.0000	0.0000
2026/08/11	2046	04/02/2027	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	2046	06/05/2027			Bond Future	148.6425	148.6425	149.2185	149.2185	0.387	0.0000	0.0000
2026/08/11	2046	06/05/2027	148.99	Call	Bond Future	0.0000	0.0000	228.4800	0.2285	100.000	0.0000	0.0000
2026/08/11	2046	06/05/2027	148.99	Put	Bond Future	347.4600	0.3475	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/11	2046	05/08/2027			Bond Future	151.5728	151.5728	152.1602	152.1602	0.388	0.0000	0.0000
2026/08/11	2046	05/08/2027	149.17	Call	Bond Future	2402.7500	2.4028	2990.1800	2.9902	24.448	0.0000	0.0000
2026/08/11	2046	05/08/2027	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	2046	04/11/2027			Bond Future	151.8490	151.8490	152.4475	152.4475	0.394	0.0000	0.0000
2026/08/11	2046	04/11/2027	151.95	Call	Bond Future	0.0000	0.0000	497.5100	0.4975	100.000	0.0000	0.0000
2026/08/11	2046	04/11/2027	151.95	Put	Bond Future	101.0400	0.1010	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/11	2050	06/08/2026			Bond Future	123.2700	123.2700	123.2700	123.2700	0.000	0.0000	0.0000
2026/08/11	2050	05/11/2026			Bond Future	147.1085	147.1085	149.8695	149.8695	1.877	0.0000	0.0000
2026/08/11	2050	05/11/2026	123.84	Call	Bond Future	23268.5200	23.2685	26029.5000	26.0295	11.866	0.0000	0.0000
2026/08/11	2050	05/11/2026	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	2050	04/02/2027			Bond Future	147.3543	147.3543	150.1672	150.1672	1.909	0.0000	0.0000
2026/08/11	2050	04/02/2027	132.39	Call	Bond Future	14964.2600	14.9643	17777.1900	17.7772	18.798	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
2026/08/11	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	2050	06/05/2027		Bond Future	150.2866	150.2866	153.1551	153.1551	1.909	0.0000
2026/08/11	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	2695.1400	2.6951	100.000	0.0000
2026/08/11	2050	06/05/2027	150.46 Put	Bond Future	173.4400	0.1734	0.0000	0.0000	(100.000)	0.0000
2026/08/11	2050	05/08/2027		Bond Future	150.6511	150.6511	153.5771	153.5771	1.942	0.0000
2026/08/11	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	607.0900	0.6071	100.000	0.0000
2026/08/11	2050	05/08/2027	152.97 Put	Bond Future	2318.9100	2.3189	0.0000	0.0000	(100.000)	0.0000
2026/08/11	2050	04/11/2027		Bond Future	153.3848	153.3848	156.3647	156.3647	1.943	0.0000
2026/08/11	2050	04/11/2027	153.21 Call	Bond Future	174.8000	0.1748	3154.7200	3.1547	1,704.760	0.0000
2026/08/11	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/11	AL37	06/08/2026		Index Future	1302.3390	1302.3390	1302.3390	1302.3390	0.000	0.0000
2026/08/11	AL37	05/11/2026		Index Future	1327.1610	1327.1610	1322.6050	1322.6050	0.343	0.0000
2026/08/11	AL37	04/02/2027		Index Future	1351.9540	1351.9540	1347.3070	1347.3070	0.344	0.0000
2026/08/11	AL37	06/05/2027		Index Future	1378.5410	1378.5410	1373.7890	1373.7890	0.345	0.0000
2026/08/11	AL37	05/08/2027		Index Future	1405.1310	1405.1310	1400.2910	1400.2910	0.344	0.0000
2026/08/11	AL37	04/11/2027		Index Future	1430.6520	1430.6520	1425.7430	1425.7430	0.343	0.0000
2026/08/11	AL7T	06/08/2026		Index Future	1700.7270	1700.7270	1700.7270	1700.7270	0.000	0.0000
2026/08/11	AL7T	05/11/2026		Index Future	1733.4610	1733.4610	1721.5200	1721.5200	0.689	0.0000
2026/08/11	AL7T	04/02/2027		Index Future	1765.8440	1765.8440	1753.6720	1753.6720	0.689	0.0000
2026/08/11	AL7T	06/05/2027		Index Future	1800.5710	1800.5710	1788.1420	1788.1420	0.690	0.0000
2026/08/11	AL7T	05/08/2027		Index Future	1835.3010	1835.3010	1822.6380	1822.6380	0.690	0.0000
2026/08/11	AL7T	04/11/2027		Index Future	1868.6340	1868.6340	1855.7660	1855.7660	0.689	0.0000
2026/08/11	ALBI	06/08/2026		Index Future	1433.8150	1433.8150	1433.8150	1433.8150	0.000	0.0000
2026/08/11	ALBI	05/11/2026		Index Future	1460.7400	1460.7400	1450.8470	1450.8470	0.677	0.0000
2026/08/11	ALBI	04/02/2027		Index Future	1488.0270	1488.0270	1477.9430	1477.9430	0.678	0.0000
2026/08/11	ALBI	06/05/2027		Index Future	1517.2910	1517.2910	1506.9940	1506.9940	0.679	0.0000
2026/08/11	ALBI	05/08/2027		Index Future	1546.5570	1546.5570	1536.0660	1536.0660	0.678	0.0000
2026/08/11	ALBI	04/11/2027		Index Future	1574.6460	1574.6460	1563.9850	1563.9850	0.677	0.0000
2026/08/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/08/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/08/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/11	ES33	06/08/2026		Bond Future	12.0200	81.8686	12.0200	81.8686	0.000	0.0000	0.0000
2026/08/11	ES33	05/11/2026		Bond Future	8.8059	94.5348	8.9308	93.9313	1.418	0.0000	0.0000
2026/08/11	ES33	05/11/2026	10.83 Call	Bond Future	9206.4000	9.2064	8602.9100	8.6029	6.555	0.0000	0.0000
2026/08/11	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	ES33	04/02/2027		Bond Future	8.8656	96.3235	8.9968	95.7085	1.480	0.0000	0.0000
2026/08/11	ES33	04/02/2027	9.70 Call	Bond Future	3826.9400	3.8269	3211.9200	3.2119	16.071	0.0000	0.0000
2026/08/11	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	ES33	06/05/2027		Bond Future	8.9049	94.4445	9.0428	93.8170	1.548	0.0000	0.0000
2026/08/11	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	ES33	06/05/2027	8.80 Put	Bond Future	480.8200	0.4808	1108.3300	1.1083	130.508	0.0000	0.0000
2026/08/11	ES33	05/08/2027		Bond Future	8.9541	96.3058	9.0993	95.6660	1.621	0.0000	0.0000
2026/08/11	ES33	05/08/2027	9.27 Call	Bond Future	1385.3500	1.3854	745.5400	0.7455	46.184	0.0000	0.0000
2026/08/11	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	ES33	04/11/2027		Bond Future	9.0352	94.2579	9.1881	93.6068	1.692	0.0000	0.0000
2026/08/11	ES33	04/11/2027	9.06 Call	Bond Future	106.0400	0.1060	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/11	ES33	04/11/2027	9.06 Put	Bond Future	0.0000	0.0000	545.0200	0.5450	100.000	0.0000	0.0000
2026/08/11	ES42	06/08/2026		Bond Future	12.6500	74.4743	12.6500	74.4743	0.000	0.0000	0.0000
2026/08/11	ES42	05/11/2026		Bond Future	9.4367	92.8270	9.5495	91.9751	1.195	0.0000	0.0000
2026/08/11	ES42	05/11/2026	11.66 Call	Bond Future	14862.1500	14.8622	14010.2400	14.0102	5.732	0.0000	0.0000
2026/08/11	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	ES42	04/02/2027		Bond Future	9.4909	94.5835	9.6073	93.7154	1.227	0.0000	0.0000
2026/08/11	ES42	04/02/2027	10.29 Call	Bond Future	5723.5900	5.7236	4855.4800	4.8555	15.167	0.0000	0.0000
2026/08/11	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	ES42	06/05/2027		Bond Future	9.5354	92.2015	9.6557	91.3158	1.262	0.0000	0.0000
2026/08/11	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	ES42	06/05/2027	9.33 Put	Bond Future	1540.9000	1.5409	2426.5300	2.4265	57.475	0.0000	0.0000
2026/08/11	ES42	05/08/2027		Bond Future	9.5855	94.0181	9.7097	93.1151	1.296	0.0000	0.0000
2026/08/11	ES42	05/08/2027	9.84 Call	Bond Future	1836.0800	1.8361	933.0900	0.9331	49.180	0.0000	0.0000
2026/08/11	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	ES42	04/11/2027		Bond Future	9.6523	91.4578	9.7807	90.5388	1.330	0.0000	0.0000
2026/08/11	ES42	04/11/2027	9.66 Call	Bond Future	55.6500	0.0557	0.0000	0.0000	(100.000)	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
2026/08/11	ES42	04/11/2027	9.66 Put	Bond Future	0.0000	0.0000	863.3500	0.8634	100.000	0.0000
2026/08/11	GOVI	06/08/2026		GOVI	1407.0820	1407.0820	1407.0820	1407.0820	0.000	0.0000
2026/08/11	GOVI	05/11/2026		GOVI	1433.5540	1433.5540	1423.5400	1423.5400	0.699	0.0000
2026/08/11	GOVI	05/11/2026	1,277. Call 00	GOVI	1565540.0000	156.5540	1465400.0000	146.5400	6.397	0.0000
2026/08/11	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	GOVI	04/02/2027		GOVI	1460.3340	1460.3340	1450.1270	1450.1270	0.699	0.0000
2026/08/11	GOVI	04/02/2027	1,369. Call 00	GOVI	913340.0000	91.3340	811270.0000	81.1270	11.175	0.0000
2026/08/11	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	GOVI	06/05/2027		GOVI	1489.0530	1489.0530	1478.6300	1478.6300	0.700	0.0000
2026/08/11	GOVI	06/05/2027	1,427. Call 00	GOVI	620530.0000	62.0530	516300.0000	51.6300	16.797	0.0000
2026/08/11	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	GOVI	05/08/2027		GOVI	1517.7750	1517.7750	1507.1550	1507.1550	0.700	0.0000
2026/08/11	GOVI	05/08/2027	1,465. Call 00	GOVI	527750.0000	52.7750	421550.0000	42.1550	20.123	0.0000
2026/08/11	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	GOVI	04/11/2027		GOVI	1545.3410	1545.3410	1534.5490	1534.5490	0.698	0.0000
2026/08/11	GOVI	04/11/2027	1,514. Call 00	GOVI	313410.0000	31.3410	205490.0000	20.5490	34.434	0.0000
2026/08/11	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/11	I258	06/08/2026		Bond Future	112.9500	112.9500	112.9500	112.9500	0.000	0.0000
2026/08/11	I258	05/11/2026		Bond Future	134.6302	134.6302	138.0904	138.0904	2.570	0.0000
2026/08/11	I258	05/11/2026	114.95 Call	Bond Future	19692.5381	19.6925	23142.8147	23.1428	17.521	0.0000
2026/08/11	I258	05/11/2026	114.95 Put	Bond Future	12.3681	0.0124	2.4247	0.0024	80.396	0.0000
2026/08/11	I258	04/02/2027		Bond Future	134.2199	134.2199	137.7453	137.7453	2.627	0.0000
2026/08/11	I258	04/02/2027	118.90 Call	Bond Future	15589.2355	15.5892	18960.0958	18.9601	21.623	0.0000
2026/08/11	I258	04/02/2027	118.90 Put	Bond Future	269.3855	0.2694	114.8458	0.1148	57.368	0.0000
2026/08/11	I258	06/05/2027		Bond Future	136.8914	136.8914	140.4864	140.4864	2.626	0.0000
2026/08/11	I258	06/05/2027	134.78 Call	Bond Future	6116.2033	6.1162	8378.6878	8.3787	36.992	0.0000
2026/08/11	I258	06/05/2027	134.78 Put	Bond Future	4004.8033	4.0048	2672.2478	2.6722	33.274	0.0000
2026/08/11	I258	05/08/2027		Bond Future	136.5624	136.5624	140.2292	140.2292	2.685	0.0000
2026/08/11	I258	05/08/2027	138.93 Call	Bond Future	4272.7655	4.2728	6089.7623	6.0898	42.525	0.0000
2026/08/11	I258	05/08/2027	138.93 Put	Bond Future	6640.4155	6.6404	4790.5223	4.7905	27.858	0.0000
2026/08/11	I258	04/11/2027		Bond Future	139.0384	139.0384	142.7725	142.7725	2.686	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	
2026/08/11	I258	04/11/2027	137.93 Call	Bond Future	6317.3423	6.3173	8537.5204	8.5375	35.144	0.0000	0.0000
2026/08/11	I258	04/11/2027	137.93 Put	Bond Future	5208.9223	5.2089	3695.0704	3.6951	29.063	0.0000	0.0000
2026/08/11	IGOV	06/08/2026		Index Future	455.7060	455.7060	455.7060	455.7060	0.000	0.0000	0.0000
2026/08/11	IGOV	05/11/2026		Index Future	462.2430	462.2430	464.7560	464.7560	0.544	0.0000	0.0000
2026/08/11	IGOV	04/02/2027		Index Future	470.9900	470.9900	473.5480	473.5480	0.543	0.0000	0.0000
2026/08/11	IGOV	06/05/2027		Index Future	480.3610	480.3610	482.9660	482.9660	0.542	0.0000	0.0000
2026/08/11	IGOV	05/08/2027		Index Future	489.7330	489.7330	492.3900	492.3900	0.543	0.0000	0.0000
2026/08/11	IGOV	04/11/2027		Index Future	498.7330	498.7330	501.4460	501.4460	0.544	0.0000	0.0000
2026/08/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/08/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/08/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/08/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/08/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/08/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/08/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/08/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/08/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/08/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/08/11	R033	06/08/2026		Bond Future	10.2500	102.4543	10.2500	102.4543	0.000	0.0000	0.0000
2026/08/11	R033	05/11/2026		Bond Future	8.1541	110.1594	8.2483	109.6732	1.154	0.0000	0.0000
2026/08/11	R033	05/11/2026	9.33 Call	Bond Future	6069.8300	6.0698	5612.3800	5.6124	7.536	0.0000	0.0000
2026/08/11	R033	05/11/2026	9.33 Put	Bond Future	187.2700	0.1873	216.1000	0.2161	15.395	0.0000	0.0000
2026/08/11	R033	04/02/2027		Bond Future	8.1871	112.2174	8.2864	111.7219	1.212	0.0000	0.0000
2026/08/11	R033	04/02/2027	8.65 Call	Bond Future	3354.4500	3.3545	3003.7400	3.0037	10.455	0.0000	0.0000
2026/08/11	R033	04/02/2027	8.65 Put	Bond Future	1067.9600	1.0680	1212.7400	1.2127	13.557	0.0000	0.0000
2026/08/11	R033	06/05/2027		Bond Future	8.1993	109.3814	8.3042	108.8759	1.279	0.0000	0.0000
2026/08/11	R033	06/05/2027	7.93 Call	Bond Future	1503.3200	1.5033	1290.7100	1.2907	14.143	0.0000	0.0000
2026/08/11	R033	06/05/2027	7.93 Put	Bond Future	2815.3600	2.8154	3108.2800	3.1083	10.404	0.0000	0.0000
2026/08/11	R033	05/08/2027		Bond Future	8.2209	111.5124	8.3319	110.9971	1.349	0.0000	0.0000
2026/08/11	R033	05/08/2027	8.54 Call	Bond Future	3216.4500	3.2165	2899.0500	2.8991	9.868	0.0000	0.0000
2026/08/11	R033	05/08/2027	8.54 Put	Bond Future	1742.7500	1.7428	1940.6600	1.9407	11.356	0.0000	0.0000
2026/08/11	R033	04/11/2027		Bond Future	8.2727	108.4675	8.3901	107.9434	1.420	0.0000	0.0000
2026/08/11	R033	04/11/2027	8.32 Call	Bond Future	2662.1700	2.6622	2384.3300	2.3843	10.437	0.0000	0.0000
2026/08/11	R033	04/11/2027	8.32 Put	Bond Future	2450.5100	2.4505	2696.8000	2.6968	10.051	0.0000	0.0000
2026/08/11	R035	06/08/2026		Bond Future	11.0600	92.0808	11.0600	92.0808	0.000	0.0000	0.0000
2026/08/11	R035	05/11/2026		Bond Future	8.3357	104.9053	8.4498	104.2200	1.369	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
2026/08/11	R035	05/11/2026	10.03 Call	Bond Future	9681.7400	9.6817	9012.9300	9.0129	6.908	0.0000
2026/08/11	R035	05/11/2026	10.03 Put	Bond Future	84.9400	0.0849	101.4000	0.1014	19.378	0.0000
2026/08/11	R035	05/11/2026	8.97 Call	Bond Future	4316.6700	4.3167	3754.6400	3.7546	13.020	0.0000
2026/08/11	R035	05/11/2026	8.97 Put	Bond Future	580.8800	0.5809	704.1200	0.7041	21.216	0.0000
2026/08/11	R035	05/11/2026	8.47 Call	Bond Future	2190.8100	2.1908	1774.4000	1.7744	19.007	0.0000
2026/08/11	R035	05/11/2026	8.47 Put	Bond Future	1384.7900	1.3848	1653.6500	1.6537	19.415	0.0000
2026/08/11	R035	05/11/2026	7.97 Put	Bond Future	3053.8900	3.0539	3517.0500	3.5171	15.166	0.0000
2026/08/11	R035	05/11/2026	7.97 Call	Bond Future	818.0300	0.8180	595.9200	0.5959	27.152	0.0000
2026/08/11	R035	05/11/2026	9.80 Call	Bond Future	8499.0300	8.4990	7840.5700	7.8406	7.747	0.0000
2026/08/11	R035	05/11/2026	9.80 Put	Bond Future	135.0200	0.1350	161.8300	0.1618	19.856	0.0000
2026/08/11	R035	05/11/2026	9.30 Call	Bond Future	5935.9200	5.9359	5319.4400	5.3194	10.386	0.0000
2026/08/11	R035	05/11/2026	9.30 Put	Bond Future	325.6500	0.3257	394.4400	0.3944	21.124	0.0000
2026/08/11	R035	05/11/2026	8.80 Put	Bond Future	783.7400	0.7837	947.3700	0.9474	20.878	0.0000
2026/08/11	R035	05/11/2026	8.80 Call	Bond Future	3535.6900	3.5357	3014.0500	3.0141	14.754	0.0000
2026/08/11	R035	04/02/2027		Bond Future	8.3724	106.8649	8.4916	106.1667	1.424	0.0000
2026/08/11	R035	04/02/2027	9.02 Call	Bond Future	4749.8600	4.7499	4224.3300	4.2243	11.064	0.0000
2026/08/11	R035	04/02/2027	9.02 Put	Bond Future	1029.8200	1.0298	1202.4800	1.2025	16.766	0.0000
2026/08/11	R035	04/02/2027	7.86 Put	Bond Future	4058.0900	4.0581	4545.4500	4.5455	12.010	0.0000
2026/08/11	R035	04/02/2027	7.86 Call	Bond Future	987.0700	0.9871	776.2400	0.7762	21.359	0.0000
2026/08/11	R035	04/02/2027	8.36 Put	Bond Future	2268.9900	2.2690	2607.3300	2.6073	14.911	0.0000
2026/08/11	R035	04/02/2027	8.36 Call	Bond Future	2196.0800	2.1961	1836.2300	1.8362	16.386	0.0000
2026/08/11	R035	04/02/2027	8.67 Call	Bond Future	3293.2100	3.2932	2845.8700	2.8459	13.584	0.0000
2026/08/11	R035	04/02/2027	8.67 Put	Bond Future	1561.7800	1.5618	1812.6300	1.8126	16.062	0.0000
2026/08/11	R035	04/02/2027	7.70 Put	Bond Future	4799.2700	4.7993	5327.1100	5.3271	10.998	0.0000
2026/08/11	R035	04/02/2027	7.70 Call	Bond Future	745.3300	0.7453	574.9800	0.5750	22.856	0.0000
2026/08/11	R035	04/02/2027	8.20 Put	Bond Future	2750.3800	2.7504	3137.7500	3.1378	14.084	0.0000
2026/08/11	R035	04/02/2027	8.20 Call	Bond Future	1730.0300	1.7300	1419.2100	1.4192	17.966	0.0000
2026/08/11	R035	04/02/2027	8.85 Call	Bond Future	4019.9600	4.0200	3529.4600	3.5295	12.202	0.0000
2026/08/11	R035	04/02/2027	8.85 Put	Bond Future	1259.4700	1.2595	1467.1600	1.4672	16.490	0.0000
2026/08/11	R035	04/02/2027	9.43 Call	Bond Future	6630.9000	6.6309	6042.0300	6.0420	8.881	0.0000
2026/08/11	R035	04/02/2027	9.43 Put	Bond Future	644.9700	0.6450	754.2900	0.7543	16.950	0.0000
2026/08/11	R035	04/02/2027	8.93 Call	Bond Future	4358.7200	4.3587	3851.0500	3.8511	11.647	0.0000
2026/08/11	R035	04/02/2027	8.93 Put	Bond Future	1145.1900	1.1452	1335.7100	1.3357	16.637	0.0000
2026/08/11	R035	04/02/2027	8.43 Put	Bond Future	2084.9000	2.0849	2402.3300	2.4023	15.225	0.0000
2026/08/11	R035	04/02/2027	8.43 Call	Bond Future	2423.0100	2.4230	2042.2500	2.0423	15.714	0.0000
2026/08/11	R035	06/05/2027	7.86 Put	Bond Future	4413.4200	4.4134	4890.9800	4.8910	10.821	0.0000
2026/08/11	R035	06/05/2027	7.86 Call	Bond Future	1320.7100	1.3207	1086.0700	1.0861	17.766	0.0000
2026/08/11	R035	06/05/2027	8.36 Put	Bond Future	2699.4400	2.6994	3050.0300	3.0500	12.988	0.0000
2026/08/11	R035	06/05/2027	8.36 Call	Bond Future	2536.9300	2.5369	2175.3200	2.1753	14.254	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
2026/08/11	R035	06/05/2027	8.78 Call	Bond Future	4000.9300	4.0009	3540.0600	3.5401	11.519	0.0000
2026/08/11	R035	06/05/2027	8.78 Put	Bond Future	1781.7100	1.7817	2033.0400	2.0330	14.106	0.0000
2026/08/11	R035	06/05/2027		Bond Future	8.3883	104.4616	8.5128	103.7494	1.485	0.0000
2026/08/11	R035	06/05/2027	8.25 Call	Bond Future	2209.3200	2.2093	1876.3700	1.8764	15.070	0.0000
2026/08/11	R035	06/05/2027	8.25 Put	Bond Future	3007.5000	3.0075	3386.7500	3.3868	12.610	0.0000
2026/08/11	R035	06/05/2027	8.75 Put	Bond Future	1834.4000	1.8344	2092.1200	2.0921	14.049	0.0000
2026/08/11	R035	06/05/2027	8.75 Call	Bond Future	3885.8500	3.8859	3431.3700	3.4314	11.696	0.0000
2026/08/11	R035	06/05/2027	9.27 Call	Bond Future	6028.6500	6.0287	5480.9000	5.4809	9.086	0.0000
2026/08/11	R035	06/05/2027	9.27 Put	Bond Future	1119.2700	1.1193	1283.7200	1.2837	14.693	0.0000
2026/08/11	R035	06/05/2027	9.14 Call	Bond Future	5467.4300	5.4674	4939.5800	4.9396	9.654	0.0000
2026/08/11	R035	06/05/2027	9.14 Put	Bond Future	1262.6700	1.2627	1447.0200	1.4470	14.600	0.0000
2026/08/11	R035	06/05/2027	8.64 Call	Bond Future	3478.5200	3.4785	3048.5000	3.0485	12.362	0.0000
2026/08/11	R035	06/05/2027	8.64 Put	Bond Future	2045.2900	2.0453	2327.4700	2.3275	13.797	0.0000
2026/08/11	R035	06/05/2027	8.14 Put	Bond Future	3368.4200	3.3684	3775.8700	3.7759	12.096	0.0000
2026/08/11	R035	06/05/2027	8.14 Call	Bond Future	1929.5400	1.9295	1624.7900	1.6248	15.794	0.0000
2026/08/11	R035	05/08/2027	8.25 Put	Bond Future	3278.8500	3.2789	3669.8900	3.6699	11.926	0.0000
2026/08/11	R035	05/08/2027	8.25 Call	Bond Future	2367.0100	2.3670	2032.0500	2.0321	14.151	0.0000
2026/08/11	R035	05/08/2027	8.75 Put	Bond Future	2102.1500	2.1022	2380.4400	2.3804	13.238	0.0000
2026/08/11	R035	05/08/2027	8.75 Call	Bond Future	3972.7500	3.9728	3525.0400	3.5250	11.270	0.0000
2026/08/11	R035	05/08/2027	9.42 Call	Bond Future	6672.1700	6.6722	6114.6800	6.1147	8.355	0.0000
2026/08/11	R035	05/08/2027	9.42 Put	Bond Future	1221.1600	1.2212	1389.6700	1.3897	13.799	0.0000
2026/08/11	R035	05/08/2027		Bond Future	8.4120	106.4970	8.5422	105.7710	1.549	0.0000
2026/08/11	R035	05/08/2027	8.72 Call	Bond Future	3864.8700	3.8649	3423.3200	3.4233	11.425	0.0000
2026/08/11	R035	05/08/2027	8.72 Put	Bond Future	2158.5100	2.1585	2442.9600	2.4430	13.178	0.0000
2026/08/11	R035	04/11/2027		Bond Future	8.4636	103.9025	8.5999	103.1638	1.610	0.0000
2026/08/11	R035	04/11/2027	8.51 Call	Bond Future	3252.8600	3.2529	2863.0900	2.8631	11.982	0.0000
2026/08/11	R035	04/11/2027	8.51 Put	Bond Future	3000.7700	3.0008	3349.7000	3.3497	11.628	0.0000
2026/08/11	R038	06/08/2026		Bond Future	11.7700	98.3569	11.7700	98.3569	0.000	0.0000
2026/08/11	R038	05/11/2026		Bond Future	8.7895	116.0222	8.9082	115.0995	1.350	0.0000
2026/08/11	R038	05/11/2026	10.72 Call	Bond Future	13902.1500	13.9022	12995.5300	12.9955	6.521	0.0000
2026/08/11	R038	05/11/2026	10.72 Put	Bond Future	85.8400	0.0858	101.9200	0.1019	18.733	0.0000
2026/08/11	R038	04/02/2027		Bond Future	8.8356	118.1897	8.9588	117.2497	1.394	0.0000
2026/08/11	R038	04/02/2027	9.60 Call	Bond Future	6906.0200	6.9060	6174.5800	6.1746	10.591	0.0000
2026/08/11	R038	04/02/2027	9.60 Put	Bond Future	1241.6800	1.2417	1450.2500	1.4503	16.797	0.0000
2026/08/11	R038	06/05/2027		Bond Future	8.8681	115.0300	8.9961	114.0711	1.443	0.0000
2026/08/11	R038	06/05/2027	8.71 Call	Bond Future	2883.8100	2.8838	2439.6700	2.4397	15.401	0.0000
2026/08/11	R038	06/05/2027	8.71 Put	Bond Future	4084.3500	4.0844	4599.0900	4.5991	12.603	0.0000
2026/08/11	R038	05/08/2027		Bond Future	8.9081	117.2709	9.0410	116.2935	1.493	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
2026/08/11	R038	05/08/2027	9.15 Call	Bond Future	5044.3700	5.0444	4467.6400	4.4676	11.433	0.0000
2026/08/11	R038	05/08/2027	9.15 Put	Bond Future	3274.5400	3.2745	3675.1900	3.6752	12.235	0.0000
2026/08/11	R038	04/11/2027		Bond Future	8.9678	113.8878	9.1060	112.8932	1.541	0.0000
2026/08/11	R038	04/11/2027	9.00 Call	Bond Future	4514.4700	4.5145	3988.2600	3.9883	11.656	0.0000
2026/08/11	R038	04/11/2027	9.00 Put	Bond Future	4281.8900	4.2819	4750.2000	4.7502	10.937	0.0000
2026/08/11	R053	06/08/2026		Bond Future	12.2800	99.1113	12.2800	99.1113	0.000	0.0000
2026/08/11	R053	05/11/2026		Bond Future	8.9900	127.7183	9.1129	126.2288	1.366	0.0000
2026/08/11	R053	05/11/2026	11.21 Call	Bond Future	23053.0500	23.0531	21583.3100	21.5833	6.375	0.0000
2026/08/11	R053	05/11/2026	11.21 Put	Bond Future	110.4900	0.1105	130.2200	0.1302	17.857	0.0000
2026/08/11	R053	05/11/2026	8.38 Put	Bond Future	8854.7400	8.8547	10023.5500	10.0236	13.200	0.0000
2026/08/11	R053	05/11/2026	8.38 Call	Bond Future	999.4100	0.9994	678.7500	0.6788	32.085	0.0000
2026/08/11	R053	05/11/2026	8.85 Put	Bond Future	4527.9300	4.5279	5339.1700	5.3392	17.916	0.0000
2026/08/11	R053	05/11/2026	8.85 Call	Bond Future	2793.6900	2.7937	2115.4600	2.1155	24.277	0.0000
2026/08/11	R053	05/11/2026	9.35 Call	Bond Future	6296.7300	6.2967	5233.2700	5.2333	16.889	0.0000
2026/08/11	R053	05/11/2026	9.35 Put	Bond Future	2013.7800	2.0138	2439.7900	2.4398	21.155	0.0000
2026/08/11	R053	04/02/2027		Bond Future	9.0272	130.1044	9.1536	128.5870	1.400	0.0000
2026/08/11	R053	04/02/2027	9.99 Call	Bond Future	12504.6000	12.5046	11264.6800	11.2647	9.916	0.0000
2026/08/11	R053	04/02/2027	9.99 Put	Bond Future	1673.4400	1.6734	1950.9600	1.9510	16.584	0.0000
2026/08/11	R053	06/05/2027		Bond Future	9.0546	126.8007	9.1845	125.2530	1.435	0.0000
2026/08/11	R053	06/05/2027	8.92 Call	Bond Future	4852.2500	4.8523	4109.5700	4.1096	15.306	0.0000
2026/08/11	R053	06/05/2027	8.92 Put	Bond Future	6489.9900	6.4900	7294.9800	7.2950	12.404	0.0000
2026/08/11	R053	05/08/2027		Bond Future	9.0867	129.2710	9.2202	127.6933	1.470	0.0000
2026/08/11	R053	05/08/2027	9.28 Call	Bond Future	7860.6600	7.8607	6938.6600	6.9387	11.729	0.0000
2026/08/11	R053	05/08/2027	9.28 Put	Bond Future	5587.5900	5.5876	6243.2900	6.2433	11.735	0.0000
2026/08/11	R053	04/11/2027		Bond Future	9.1316	125.7248	9.2690	124.1193	1.505	0.0000
2026/08/11	R053	04/11/2027	9.16 Call	Bond Future	7381.1400	7.3811	6517.4200	6.5174	11.702	0.0000
2026/08/11	R053	04/11/2027	9.16 Put	Bond Future	7046.4200	7.0464	7788.1400	7.7881	10.526	0.0000
2026/08/11	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/08/11	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/08/11	R186	05/11/2026	8.12 Call	Bond Future	26.4500	0.0265	25.8500	0.0259	2.268	0.0000
2026/08/11	R186	05/11/2026	8.12 Put	Bond Future	26.4500	0.0265	25.8500	0.0259	2.268	0.0000
2026/08/11	R202	06/08/2026		Bond Future	278.8600	278.8600	278.8600	278.8600	0.000	0.0000
2026/08/11	R202	05/11/2026		Bond Future	308.7909	308.7909	308.9276	308.9276	0.044	0.0000
2026/08/11	R202	05/11/2026	280.46 Call	Bond Future	28330.8900	28.3309	28467.6000	28.4676	0.483	0.0000
2026/08/11	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	R202	04/02/2027		Bond Future	309.0240	309.0240	309.1626	309.1626	0.045	0.0000
2026/08/11	R202	04/02/2027	294.73 Call	Bond Future	14294.0300	14.2940	14432.6000	14.4326	0.969	0.0000

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2026/08/11	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/11	R202	06/05/2027		Bond Future	315.1735	315.1735	315.3141	0.045	0.0000	0.0000
2026/08/11	R202	06/05/2027	306.99 Call	Bond Future	8183.4900	8.1835	8324.1400	8.3241	1.719	0.0000
2026/08/11	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/11	R202	05/08/2027		Bond Future	315.6455	315.6455	315.7907	315.7907	0.046	0.0000
2026/08/11	R202	05/08/2027	312.97 Call	Bond Future	2675.5200	2.6755	2820.7200	2.8207	5.427	0.0000
2026/08/11	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	R202	04/11/2027		Bond Future	321.3739	321.3739	321.5227	321.5227	0.046	0.0000
2026/08/11	R202	04/11/2027	315.68 Call	Bond Future	5693.8500	5.6939	5842.7200	5.8427	2.615	0.0000
2026/08/11	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	R209	06/08/2026		Bond Future	11.3900	72.6665	11.3900	72.6665	0.000	0.0000
2026/08/11	R209	05/11/2026		Bond Future	8.4841	86.4311	8.6079	85.7176	1.460	0.0000
2026/08/11	R209	05/11/2026	10.32 Call	Bond Future	9913.3000	9.9133	9214.3900	9.2144	7.050	0.0000
2026/08/11	R209	05/11/2026	10.32 Put	Bond Future	69.2900	0.0693	83.8700	0.0839	21.042	0.0000
2026/08/11	R209	04/02/2027		Bond Future	8.5191	88.0457	8.6477	87.3188	1.509	0.0000
2026/08/11	R209	04/02/2027	9.28 Call	Bond Future	5094.1300	5.0941	4529.3100	4.5293	11.088	0.0000
2026/08/11	R209	04/02/2027	9.28 Put	Bond Future	903.4200	0.9034	1065.5200	1.0655	17.943	0.0000
2026/08/11	R209	04/02/2027	8.96 Call	Bond Future	3763.1700	3.7632	3263.9100	3.2639	13.267	0.0000
2026/08/11	R209	04/02/2027	8.96 Put	Bond Future	1302.6700	1.3027	1530.3300	1.5303	17.476	0.0000
2026/08/11	R209	04/02/2027	8.03 Put	Bond Future	3872.1700	3.8722	4370.9100	4.3709	12.880	0.0000
2026/08/11	R209	04/02/2027	8.03 Call	Bond Future	1034.1600	1.0342	805.9800	0.8060	22.064	0.0000
2026/08/11	R209	06/05/2027	9.32 Call	Bond Future	5450.4300	5.4504	4898.6800	4.8987	10.123	0.0000
2026/08/11	R209	06/05/2027	9.32 Put	Bond Future	1231.8100	1.2318	1421.5100	1.4215	15.400	0.0000
2026/08/11	R209	06/05/2027	8.25 Put	Bond Future	3465.8800	3.4659	3899.7800	3.8998	12.519	0.0000
2026/08/11	R209	06/05/2027	8.25 Call	Bond Future	1827.2000	1.8272	1519.6500	1.5197	16.832	0.0000
2026/08/11	R209	06/05/2027		Bond Future	8.5401	86.6254	8.6736	85.8840	1.564	0.0000
2026/08/11	R209	06/05/2027	8.41 Call	Bond Future	2227.8600	2.2279	1878.1000	1.8781	15.699	0.0000
2026/08/11	R209	06/05/2027	8.41 Put	Bond Future	2957.8600	2.9579	3349.5500	3.3496	13.242	0.0000
2026/08/11	R209	05/08/2027		Bond Future	8.5679	88.3132	8.7067	87.5574	1.620	0.0000
2026/08/11	R209	05/08/2027	8.87 Call	Bond Future	3805.7200	3.8057	3347.9000	3.3479	12.030	0.0000
2026/08/11	R209	05/08/2027	8.87 Put	Bond Future	2171.1200	2.1711	2469.0900	2.4691	13.724	0.0000
2026/08/11	R209	04/11/2027		Bond Future	8.6155	86.7446	8.7597	85.9756	1.675	0.0000
2026/08/11	R209	04/11/2027	8.67 Call	Bond Future	3283.3200	3.2833	2874.7500	2.8748	12.444	0.0000
2026/08/11	R209	04/11/2027	8.67 Put	Bond Future	2991.6100	2.9916	3352.1200	3.3521	12.051	0.0000
2026/08/11	R210	06/08/2026		Bond Future	259.8400	259.8400	259.8400	259.8400	0.000	0.0000
2026/08/11	R210	05/11/2026		Bond Future	271.8620	271.8620	271.8477	271.8477	0.005	0.0000
2026/08/11	R210	05/11/2026	253.33 Call	Bond Future	18531.9800	18.5320	18517.7200	18.5177	0.077	0.0000
2026/08/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/11	R210	04/02/2027		Bond Future	277.0058	277.0058	276.9910	276.9910	0.005	0.0000
2026/08/11	R210	04/02/2027	266.03 Call	Bond Future	10975.7600	10.9758	10960.9700	10.9610	0.135	0.0000
2026/08/11	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	R210	06/05/2027		Bond Future	278.8456	278.8456	278.8300	278.8300	0.006	0.0000
2026/08/11	R210	06/05/2027	271.13 Call	Bond Future	7715.5900	7.7156	7700.0300	7.7000	0.202	0.0000
2026/08/11	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	R210	05/08/2027		Bond Future	284.3425	284.3425	284.3269	284.3269	0.005	0.0000
2026/08/11	R210	05/08/2027	276.01 Call	Bond Future	8332.5300	8.3325	8316.9300	8.3169	0.187	0.0000
2026/08/11	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	R210	04/11/2027		Bond Future	285.7532	285.7532	285.7380	285.7380	0.005	0.0000
2026/08/11	R210	04/11/2027	284.11 Call	Bond Future	1643.1700	1.6432	1628.0000	1.6280	0.923	0.0000
2026/08/11	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	R213	06/08/2026		Bond Future	9.6900	93.4161	9.6900	93.4161	0.000	0.0000
2026/08/11	R213	05/11/2026		Bond Future	7.8910	98.1580	7.9865	97.8223	1.211	0.0000
2026/08/11	R213	05/11/2026	8.75 Call	Bond Future	3198.2500	3.1983	2900.2200	2.9002	9.319	0.0000
2026/08/11	R213	05/11/2026	8.75 Put	Bond Future	229.5800	0.2296	267.3100	0.2673	16.434	0.0000
2026/08/11	R213	04/02/2027		Bond Future	7.9193	99.9916	8.0218	99.6495	1.294	0.0000
2026/08/11	R213	04/02/2027	8.14 Call	Bond Future	1650.9300	1.6509	1439.5700	1.4396	12.802	0.0000
2026/08/11	R213	04/02/2027	8.14 Put	Bond Future	916.1700	0.9162	1046.9300	1.0469	14.272	0.0000
2026/08/11	R213	06/05/2027	9.25 Call	Bond Future	4540.3500	4.5404	4244.2100	4.2442	6.522	0.0000
2026/08/11	R213	06/05/2027	9.25 Put	Bond Future	406.0200	0.4060	458.9800	0.4590	13.044	0.0000
2026/08/11	R213	06/05/2027	8.13 Put	Bond Future	1109.2000	1.1092	1250.8900	1.2509	12.774	0.0000
2026/08/11	R213	06/05/2027	8.13 Call	Bond Future	1796.0900	1.7961	1588.6800	1.5887	11.548	0.0000
2026/08/11	R213	06/05/2027		Bond Future	7.9127	98.4049	8.0229	98.0558	1.393	0.0000
2026/08/11	R213	06/05/2027	7.56 Call	Bond Future	844.7400	0.8447	712.0400	0.7120	15.709	0.0000
2026/08/11	R213	06/05/2027	7.56 Put	Bond Future	1972.1000	1.9721	2188.5000	2.1885	10.973	0.0000
2026/08/11	R213	05/08/2027		Bond Future	7.9161	100.3224	8.0352	99.9665	1.504	0.0000
2026/08/11	R213	05/08/2027	8.27 Call	Bond Future	2140.5700	2.1406	1919.9500	1.9200	10.307	0.0000
2026/08/11	R213	05/08/2027	8.27 Put	Bond Future	1087.7000	1.0877	1222.9100	1.2229	12.431	0.0000
2026/08/11	R213	05/08/2027	8.58 Call	Bond Future	2806.8900	2.8069	2558.1800	2.5582	8.861	0.0000
2026/08/11	R213	05/08/2027	8.58 Put	Bond Future	843.2100	0.8432	950.3300	0.9503	12.704	0.0000
2026/08/11	R213	05/08/2027	7.95 Put	Bond Future	1436.1300	1.4361	1606.1400	1.6061	11.838	0.0000
2026/08/11	R213	05/08/2027	7.95 Call	Bond Future	1537.6200	1.5376	1351.8000	1.3518	12.085	0.0000
2026/08/11	R213	04/11/2027		Bond Future	7.9688	98.5692	8.0978	98.2073	1.619	0.0000
2026/08/11	R213	04/11/2027	8.02 Call	Bond Future	1721.8900	1.7219	1531.9700	1.5320	11.030	0.0000
2026/08/11	R213	04/11/2027	8.02 Put	Bond Future	1578.0900	1.5781	1750.0300	1.7500	10.895	0.0000
2026/08/11	R214	06/08/2026		Bond Future	11.9700	65.6258	11.9700	65.6258	0.000	0.0000
2026/08/11	R214	05/11/2026		Bond Future	9.0272	81.1801	9.1399	80.4179	1.249	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	
2026/08/11	R214	05/11/2026	10.97 Call	Bond Future	11914.9700	11.9150	11166.5600	11.1666	6.281	0.0000	0.0000
2026/08/11	R214	05/11/2026	10.97 Put	Bond Future	85.9700	0.0860	99.7200	0.0997	15.994	0.0000	0.0000
2026/08/11	R214	04/02/2027		Bond Future	9.0725	82.6966	9.1888	81.9201	1.282	0.0000	0.0000
2026/08/11	R214	04/02/2027	9.90 Call	Bond Future	6377.5100	6.3775	5761.2800	5.7613	9.663	0.0000	0.0000
2026/08/11	R214	04/02/2027	9.90 Put	Bond Future	1072.4300	1.0724	1232.6800	1.2327	14.943	0.0000	0.0000
2026/08/11	R214	06/05/2027		Bond Future	9.1036	81.0235	9.2234	80.2315	1.316	0.0000	0.0000
2026/08/11	R214	06/05/2027	8.88 Call	Bond Future	2441.8900	2.4419	2084.8800	2.0849	14.620	0.0000	0.0000
2026/08/11	R214	06/05/2027	8.88 Put	Bond Future	3949.0100	3.9490	4383.9400	4.3839	11.014	0.0000	0.0000
2026/08/11	R214	05/08/2027		Bond Future	9.1407	82.6022	9.2643	81.7949	1.352	0.0000	0.0000
2026/08/11	R214	05/08/2027	9.32 Call	Bond Future	4319.5400	4.3195	3850.9400	3.8509	10.848	0.0000	0.0000
2026/08/11	R214	05/08/2027	9.32 Put	Bond Future	3151.8200	3.1518	3490.5200	3.4905	10.746	0.0000	0.0000
2026/08/11	R214	04/11/2027		Bond Future	9.1960	80.7846	9.3235	79.9631	1.386	0.0000	0.0000
2026/08/11	R214	04/11/2027	9.21 Call	Bond Future	4077.4600	4.0775	3638.9500	3.6390	10.754	0.0000	0.0000
2026/08/11	R214	04/11/2027	9.21 Put	Bond Future	3986.7000	3.9867	4369.6900	4.3697	9.607	0.0000	0.0000
2026/08/11	R248	06/08/2026		Bond Future	12.3700	76.8492	12.3700	76.8492	0.000	0.0000	0.0000
2026/08/11	R248	05/11/2026		Bond Future	9.0740	98.6613	9.1917	97.5954	1.297	0.0000	0.0000
2026/08/11	R248	05/11/2026	11.31 Call	Bond Future	17519.5000	17.5195	16466.8000	16.4668	6.009	0.0000	0.0000
2026/08/11	R248	05/11/2026	11.31 Put	Bond Future	83.0000	0.0830	96.2100	0.0962	15.916	0.0000	0.0000
2026/08/11	R248	05/11/2026	9.50 Call	Bond Future	5140.2400	5.1402	4348.1300	4.3481	15.410	0.0000	0.0000
2026/08/11	R248	05/11/2026	9.50 Put	Bond Future	1369.2300	1.3692	1643.0300	1.6430	19.997	0.0000	0.0000
2026/08/11	R248	04/02/2027		Bond Future	9.1162	100.5043	9.2374	99.4184	1.329	0.0000	0.0000
2026/08/11	R248	04/02/2027	10.11 Call	Bond Future	9595.8200	9.5958	8701.5100	8.7015	9.320	0.0000	0.0000
2026/08/11	R248	04/02/2027	10.11 Put	Bond Future	1231.7400	1.2317	1423.3100	1.4233	15.553	0.0000	0.0000
2026/08/11	R248	06/05/2027		Bond Future	9.1452	98.0394	9.2698	96.9318	1.362	0.0000	0.0000
2026/08/11	R248	06/05/2027	9.05 Call	Bond Future	3832.7700	3.8328	3283.2200	3.2832	14.338	0.0000	0.0000
2026/08/11	R248	06/05/2027	9.05 Put	Bond Future	4693.0800	4.6931	5251.1300	5.2511	11.891	0.0000	0.0000
2026/08/11	R248	05/08/2027		Bond Future	9.1796	99.9496	9.3078	98.8205	1.397	0.0000	0.0000
2026/08/11	R248	05/08/2027	9.37 Call	Bond Future	5900.1300	5.9001	5240.1500	5.2402	11.186	0.0000	0.0000
2026/08/11	R248	05/08/2027	9.37 Put	Bond Future	4230.8600	4.2309	4699.9400	4.6999	11.087	0.0000	0.0000
2026/08/11	R248	04/11/2027		Bond Future	9.2300	97.3009	9.3619	96.1519	1.429	0.0000	0.0000
2026/08/11	R248	04/11/2027	9.26 Call	Bond Future	5568.8700	5.5689	4948.9400	4.9489	11.132	0.0000	0.0000
2026/08/11	R248	04/11/2027	9.26 Put	Bond Future	5305.2600	5.3053	5834.3200	5.8343	9.972	0.0000	0.0000
2026/08/11	R2R9	06/08/2026		Bond Future	9.7000	104.8514	9.7000	104.8514	0.000	0.0000	0.0000
2026/08/11	R2R9	05/11/2026		Bond Future	8.9208	108.1618	9.0288	107.3268	1.211	0.0000	0.0000
2026/08/11	R2R9	05/11/2026	98.56 Call	Bond Future	97191.7100	97.1917	96356.7500	96.3568	0.859	0.0000	0.0000
2026/08/11	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/11	R2R9	04/02/2027		Bond Future	8.9685	110.1824	9.0804	109.3318	1.248	0.0000	0.0000
2026/08/11	R2R9	04/02/2027	9.89 Call	Bond Future	7807.3600	7.8074	7114.0000	7.1140	8.881	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
2026/08/11	R2R9	04/02/2027	9.89 Put	Bond Future	1077.4600	1.0775	1234.7700	1.2348	14.600	0.0000
2026/08/11	R2R9	06/05/2027	9.64 Call	Bond Future	6596.6600	6.5967	5975.5300	5.9755	9.416	0.0000
2026/08/11	R2R9	06/05/2027	9.64 Put	Bond Future	1955.0300	1.9550	2201.6800	2.2017	12.616	0.0000
2026/08/11	R2R9	06/05/2027	8.94 Put	Bond Future	3768.0000	3.7680	4197.9200	4.1979	11.410	0.0000
2026/08/11	R2R9	06/05/2027	8.94 Call	Bond Future	3289.0500	3.2891	2851.1900	2.8512	13.313	0.0000
2026/08/11	R2R9	06/05/2027		Bond Future	9.0035	107.3695	9.1195	106.5017	1.289	0.0000
2026/08/11	R2R9	06/05/2027	8.83 Call	Bond Future	2877.4600	2.8775	2473.6400	2.4736	14.034	0.0000
2026/08/11	R2R9	06/05/2027	8.83 Put	Bond Future	4193.4500	4.1935	4657.4100	4.6574	11.064	0.0000
2026/08/11	R2R9	05/08/2027		Bond Future	9.0455	109.4612	9.1658	108.5767	1.330	0.0000
2026/08/11	R2R9	05/08/2027	9.26 Call	Bond Future	4973.4900	4.9735	4453.4900	4.4535	10.455	0.0000
2026/08/11	R2R9	05/08/2027	9.26 Put	Bond Future	3403.6000	3.4036	3768.1700	3.7682	10.711	0.0000
2026/08/11	R2R9	05/08/2027	9.68 Call	Bond Future	6964.6900	6.9647	6352.4700	6.3525	8.790	0.0000
2026/08/11	R2R9	05/08/2027	9.68 Put	Bond Future	2412.5900	2.4126	2684.9400	2.6849	11.289	0.0000
2026/08/11	R2R9	05/08/2027	8.90 Put	Bond Future	4622.2000	4.6222	5079.2500	5.0793	9.888	0.0000
2026/08/11	R2R9	05/08/2027	8.90 Call	Bond Future	3538.3100	3.5383	3110.7900	3.1108	12.083	0.0000
2026/08/11	R2R9	05/08/2027	9.53 Call	Bond Future	6226.7400	6.2267	5645.0900	5.6451	9.341	0.0000
2026/08/11	R2R9	05/08/2027	9.53 Put	Bond Future	2725.9600	2.7260	3028.8800	3.0289	11.112	0.0000
2026/08/11	R2R9	05/08/2027	8.82 Put	Bond Future	4947.4600	4.9475	5425.8300	5.4258	9.669	0.0000
2026/08/11	R2R9	05/08/2027	8.82 Call	Bond Future	3261.2100	3.2612	2855.0100	2.8550	12.455	0.0000
2026/08/11	R2R9	04/11/2027		Bond Future	9.1060	106.4427	9.2308	105.5426	1.370	0.0000
2026/08/11	R2R9	04/11/2027	9.12 Call	Bond Future	4519.7400	4.5197	4042.4300	4.0424	10.561	0.0000
2026/08/11	R2R9	04/11/2027	9.12 Put	Bond Future	4418.4800	4.4185	4841.2100	4.8412	9.567	0.0000
2026/08/11	R4R2	06/08/2026		Bond Future	9.9400	105.1355	9.9400	105.1355	0.000	0.0000
2026/08/11	R4R2	05/11/2026		Bond Future	9.0859	109.6436	9.1936	108.7107	1.186	0.0000
2026/08/11	R4R2	05/11/2026	98.76 Call	Bond Future	98421.0200	98.4210	97488.1400	97.4881	0.948	0.0000
2026/08/11	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/11	R4R2	04/02/2027		Bond Future	9.1340	111.6919	9.2453	110.7415	1.219	0.0000
2026/08/11	R4R2	04/02/2027	10.13 Call	Bond Future	9255.9500	9.2560	8469.9700	8.4700	8.492	0.0000
2026/08/11	R4R2	04/02/2027	10.13 Put	Bond Future	1172.4200	1.1724	1336.8500	1.3369	14.025	0.0000
2026/08/11	R4R2	06/05/2027		Bond Future	9.1706	108.7825	9.2857	107.8131	1.254	0.0000
2026/08/11	R4R2	06/05/2027	9.00 Call	Bond Future	3322.8000	3.3228	2866.5600	2.8666	13.731	0.0000
2026/08/11	R4R2	06/05/2027	9.00 Put	Bond Future	4784.6500	4.7847	5297.7900	5.2978	10.725	0.0000
2026/08/11	R4R2	05/08/2027		Bond Future	9.2136	110.9018	9.3325	109.9136	1.290	0.0000
2026/08/11	R4R2	05/08/2027	9.44 Call	Bond Future	5764.1000	5.7641	5177.2700	5.1773	10.181	0.0000
2026/08/11	R4R2	05/08/2027	9.44 Put	Bond Future	3893.6700	3.8937	4295.1200	4.2951	10.310	0.0000
2026/08/11	R4R2	04/11/2027		Bond Future	9.2729	107.7829	9.3958	106.7773	1.325	0.0000
2026/08/11	R4R2	04/11/2027	9.28 Call	Bond Future	5168.1100	5.1681	4632.6900	4.6327	10.360	0.0000
2026/08/11	R4R2	04/11/2027	9.28 Put	Bond Future	5109.6400	5.1096	5579.8100	5.5798	9.202	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
2026/08/11	RR87	06/08/2026		Bond Future	6.5300	101.1299	6.5300	101.1299	0.000	0.0000
2026/08/11	RR87	05/11/2026		Bond Future	6.8406	102.7108	6.8754	102.7068	0.508	0.0000
2026/08/11	RR87	05/11/2026	5.27 Call	Bond Future	0.0054	0.0000	0.0029	0.0000	46.481	0.0000
2026/08/11	RR87	05/11/2026	5.27 Put	Bond Future	180.1454	0.1801	184.1229	0.1841	2.208	0.0000
2026/08/11	RR88	06/08/2026		Bond Future	6.7900	105.3468	6.7900	105.3468	0.000	0.0000
2026/08/11	RR88	05/11/2026		Bond Future	7.3703	105.9046	7.3701	105.9047	0.002	0.0000
2026/08/11	RR88	05/11/2026	6.71 Call	Bond Future	13.5340	0.0135	12.2347	0.0122	9.600	0.0000
2026/08/11	RR88	05/11/2026	6.71 Put	Bond Future	705.9440	0.7059	704.4747	0.7045	0.208	0.0000
2026/08/11	RR88	04/02/2027		Bond Future	7.3122	104.0425	7.3121	104.0426	0.001	0.0000
2026/08/11	RR88	04/02/2027	7.78 Call	Bond Future	548.8219	0.5488	545.7943	0.5458	0.552	0.0000
2026/08/11	RR88	04/02/2027	7.78 Put	Bond Future	156.4919	0.1565	153.3843	0.1534	1.986	0.0000
2026/08/11	RR88	06/05/2027		Bond Future	7.0417	106.0901	7.0420	106.0899	0.005	0.0000
2026/08/11	RR88	06/05/2027	7.89 Call	Bond Future	608.8959	0.6089	607.1215	0.6071	0.291	0.0000
2026/08/11	RR88	06/05/2027	7.89 Put	Bond Future	99.9659	0.1000	98.3815	0.0984	1.585	0.0000
2026/08/11	RR88	05/08/2027		Bond Future	6.4522	102.8501	6.4525	102.8500	0.005	0.0000
2026/08/11	RR88	05/08/2027	8.07 Call	Bond Future	618.7992	0.6188	618.0949	0.6181	0.114	0.0000
2026/08/11	RR88	05/08/2027	8.07 Put	Bond Future	34.1192	0.0341	33.5249	0.0335	1.742	0.0000
2026/08/11	RR88	04/11/2027		Bond Future	4.6559	104.6891	4.6536	104.6894	0.049	0.0000
2026/08/11	RR88	04/11/2027	6.65 Call	Bond Future	321.7874	0.3218	321.2983	0.3213	0.152	0.0000
2026/08/11	RR88	04/11/2027	6.65 Put	Bond Future	83.3874	0.0834	82.6283	0.0826	0.910	0.0000
2026/08/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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