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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/08/2026 TO 12/08/2026

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
2026/08/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	2029	06/08/2026		Bond Future	144.1000	144.1000	144.1000	0.000	0.0000	0.0000
2026/08/12	2029	05/11/2026		Bond Future	153.6263	153.6263	153.5996	0.017	0.0000	0.0000
2026/08/12	2029	05/11/2026	147.56 Call	Bond Future	6066.2500	6.0663	6039.6300	0.439	0.0000	0.0000
2026/08/12	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2029	04/02/2027		Bond Future	156.5328	156.5328	156.5052	0.018	0.0000	0.0000
2026/08/12	2029	04/02/2027	149.72 Call	Bond Future	6812.7500	6.8128	6785.2000	0.404	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
2026/08/12	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/12	2029	06/05/2027		Bond Future	158.1055	158.1055	158.0762	158.0762	0.019	0.0000
2026/08/12	2029	06/05/2027	153.32 Call	Bond Future	4785.4600	4.7855	4756.1900	4.7562	0.612	0.0000
2026/08/12	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	2029	05/08/2027		Bond Future	161.2225	161.2225	161.1931	161.1931	0.018	0.0000
2026/08/12	2029	05/08/2027	156.72 Call	Bond Future	4502.4700	4.5025	4473.0600	4.4731	0.653	0.0000
2026/08/12	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	2029	04/11/2027		Bond Future	162.5758	162.5758	162.5476	162.5476	0.017	0.0000
2026/08/12	2029	04/11/2027	161.12 Call	Bond Future	1455.8100	1.4558	1427.5600	1.4276	1.941	0.0000
2026/08/12	2029	04/11/2027	161.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	2030	06/08/2026		Bond Future	9.2200	96.7037	9.2200	96.7037	0.000	0.0000
2026/08/12	2030	05/11/2026		Bond Future	7.8328	102.6667	7.8315	102.6704	0.017	0.0000
2026/08/12	2030	05/11/2026	8.39 Call	Bond Future	1826.8900	1.8269	1826.0600	1.8261	0.045	0.0000
2026/08/12	2030	05/11/2026	8.39 Put	Bond Future	275.5900	0.2756	271.1100	0.2711	1.626	0.0000
2026/08/12	2030	04/02/2027		Bond Future	7.8536	100.5770	7.8523	100.5804	0.016	0.0000
2026/08/12	2030	04/02/2027	7.82 Call	Bond Future	910.7100	0.9107	909.6600	0.9097	0.115	0.0000
2026/08/12	2030	04/02/2027	7.82 Put	Bond Future	998.6600	0.9987	994.2400	0.9942	0.443	0.0000
2026/08/12	2030	06/05/2027		Bond Future	7.8484	102.5563	7.8473	102.5589	0.014	0.0000
2026/08/12	2030	06/05/2027	7.27 Call	Bond Future	456.7500	0.4568	455.9200	0.4559	0.182	0.0000
2026/08/12	2030	06/05/2027	7.27 Put	Bond Future	1867.6400	1.8676	1864.1500	1.8642	0.187	0.0000
2026/08/12	2030	05/08/2027		Bond Future	7.8592	100.5454	7.8579	100.5483	0.017	0.0000
2026/08/12	2030	05/08/2027	8.11 Call	Bond Future	1475.7900	1.4758	1475.8800	1.4759	0.006	0.0000
2026/08/12	2030	05/08/2027	8.11 Put	Bond Future	923.2800	0.9233	920.4300	0.9204	0.309	0.0000
2026/08/12	2030	04/11/2027		Bond Future	7.9163	102.3442	7.9142	102.3483	0.026	0.0000
2026/08/12	2030	04/11/2027	7.84 Call	Bond Future	1207.2800	1.2073	1207.8600	1.2079	0.048	0.0000
2026/08/12	2030	04/11/2027	7.84 Put	Bond Future	1360.7000	1.3607	1357.1600	1.3572	0.260	0.0000
2026/08/12	2031	06/08/2026		Bond Future	113.8100	113.8100	113.8100	113.8100	0.000	0.0000
2026/08/12	2031	05/11/2026		Bond Future	119.5146	119.5146	119.5562	119.5562	0.035	0.0000
2026/08/12	2031	05/11/2026	111.49 Call	Bond Future	8024.6300	8.0246	8066.2200	8.0662	0.518	0.0000
2026/08/12	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	2031	04/02/2027		Bond Future	119.2649	119.2649	119.3070	119.3070	0.035	0.0000
2026/08/12	2031	04/02/2027	116.18 Call	Bond Future	3147.4500	3.1475	3185.9900	3.1860	1.224	0.0000
2026/08/12	2031	04/02/2027	116.18 Put	Bond Future	62.5300	0.0625	59.0100	0.0590	5.629	0.0000
2026/08/12	2031	06/05/2027		Bond Future	121.6385	121.6385	121.6804	121.6804	0.035	0.0000
2026/08/12	2031	06/05/2027	116.87 Call	Bond Future	4784.8900	4.7849	4825.8800	4.8259	0.857	0.0000
2026/08/12	2031	06/05/2027	116.87 Put	Bond Future	16.4400	0.0164	15.4600	0.0155	5.961	0.0000
2026/08/12	2031	05/08/2027		Bond Future	121.4668	121.4668	121.5099	121.5099	0.035	0.0000
2026/08/12	2031	05/08/2027	121.41 Call	Bond Future	970.3900	0.9704	991.3800	0.9914	2.163	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
2026/08/12	2031	05/08/2027	121.41 Put	Bond Future	913.5700	0.9136	891.4400	0.8914	2.422	0.0000	0.0000
2026/08/12	2031	04/11/2027		Bond Future	123.6700	123.6700	123.7152	123.7152	0.037	0.0000	0.0000
2026/08/12	2031	04/11/2027	121.34 Call	Bond Future	2533.0400	2.5330	2570.5200	2.5705	1.480	0.0000	0.0000
2026/08/12	2031	04/11/2027	121.34 Put	Bond Future	203.0800	0.2031	195.3000	0.1953	3.831	0.0000	0.0000
2026/08/12	2032	06/08/2026		Bond Future	10.1200	95.1174	10.1200	95.1174	0.000	0.0000	0.0000
2026/08/12	2032	05/11/2026		Bond Future	8.1419	101.3791	8.1509	101.3403	0.111	0.0000	0.0000
2026/08/12	2032	05/11/2026	9.16 Call	Bond Future	4473.4100	4.4734	4434.9200	4.4349	0.860	0.0000	0.0000
2026/08/12	2032	05/11/2026	9.16 Put	Bond Future	204.8800	0.2049	205.1800	0.2052	0.146	0.0000	0.0000
2026/08/12	2032	04/02/2027		Bond Future	8.1779	103.2729	8.1875	103.2331	0.118	0.0000	0.0000
2026/08/12	2032	04/02/2027	8.48 Call	Bond Future	2333.8900	2.3339	2304.5900	2.3046	1.255	0.0000	0.0000
2026/08/12	2032	04/02/2027	8.48 Put	Bond Future	1093.6200	1.0936	1104.1400	1.1041	0.962	0.0000	0.0000
2026/08/12	2032	04/02/2027	8.08 Put	Bond Future	1759.0600	1.7591	1776.0600	1.7761	0.966	0.0000	0.0000
2026/08/12	2032	04/02/2027	8.08 Call	Bond Future	1353.1400	1.3531	1330.3200	1.3303	1.686	0.0000	0.0000
2026/08/12	2032	04/02/2027	7.58 Put	Bond Future	3084.8200	3.0848	3111.0000	3.1110	0.849	0.0000	0.0000
2026/08/12	2032	04/02/2027	7.58 Call	Bond Future	573.5500	0.5736	559.9100	0.5599	2.378	0.0000	0.0000
2026/08/12	2032	04/02/2027	8.36 Call	Bond Future	2011.9800	2.0120	1984.4200	1.9844	1.370	0.0000	0.0000
2026/08/12	2032	04/02/2027	8.36 Put	Bond Future	1262.0600	1.2621	1274.3200	1.2743	0.971	0.0000	0.0000
2026/08/12	2032	06/05/2027	7.58 Put	Bond Future	3210.6400	3.2106	3237.4800	3.2375	0.836	0.0000	0.0000
2026/08/12	2032	06/05/2027	7.58 Call	Bond Future	748.1600	0.7482	733.5600	0.7336	1.951	0.0000	0.0000
2026/08/12	2032	06/05/2027	8.08 Put	Bond Future	1971.8300	1.9718	1990.7100	1.9907	0.957	0.0000	0.0000
2026/08/12	2032	06/05/2027	8.08 Call	Bond Future	1529.5600	1.5296	1507.0000	1.5070	1.475	0.0000	0.0000
2026/08/12	2032	06/05/2027	8.47 Call	Bond Future	2445.1200	2.4451	2416.8500	2.4169	1.156	0.0000	0.0000
2026/08/12	2032	06/05/2027	8.47 Put	Bond Future	1345.4600	1.3455	1358.6300	1.3586	0.979	0.0000	0.0000
2026/08/12	2032	06/05/2027	7.94 Put	Bond Future	2269.6800	2.2697	2290.8200	2.2908	0.931	0.0000	0.0000
2026/08/12	2032	06/05/2027	7.94 Call	Bond Future	1266.7100	1.2667	1246.4100	1.2464	1.603	0.0000	0.0000
2026/08/12	2032	06/05/2027	8.44 Put	Bond Future	1385.0700	1.3851	1398.6400	1.3986	0.980	0.0000	0.0000
2026/08/12	2032	06/05/2027	8.44 Call	Bond Future	2367.1600	2.3672	2339.2900	2.3393	1.177	0.0000	0.0000
2026/08/12	2032	06/05/2027	8.93 Call	Bond Future	3754.2800	3.7543	3721.0700	3.7211	0.885	0.0000	0.0000
2026/08/12	2032	06/05/2027	8.93 Put	Bond Future	873.0900	0.8731	881.3200	0.8813	0.943	0.0000	0.0000
2026/08/12	2032	06/05/2027		Bond Future	8.1911	101.1432	8.2016	101.1018	0.127	0.0000	0.0000
2026/08/12	2032	06/05/2027	7.80 Call	Bond Future	1043.8500	1.0439	1025.7900	1.0258	1.730	0.0000	0.0000
2026/08/12	2032	06/05/2027	7.80 Put	Bond Future	2611.3600	2.6114	2634.7400	2.6347	0.895	0.0000	0.0000
2026/08/12	2032	05/08/2027	7.94 Put	Bond Future	2480.9300	2.4809	2502.6700	2.5027	0.876	0.0000	0.0000
2026/08/12	2032	05/08/2027	7.94 Call	Bond Future	1429.6500	1.4297	1409.4100	1.4094	1.416	0.0000	0.0000
2026/08/12	2032	05/08/2027	8.44 Put	Bond Future	1614.2000	1.6142	1629.2800	1.6293	0.934	0.0000	0.0000
2026/08/12	2032	05/08/2027	8.44 Call	Bond Future	2463.8200	2.4638	2436.9200	2.4369	1.092	0.0000	0.0000
2026/08/12	2032	05/08/2027	9.08 Call	Bond Future	4170.0100	4.1700	4136.8300	4.1368	0.796	0.0000	0.0000
2026/08/12	2032	05/08/2027	9.08 Put	Bond Future	950.8500	0.9509	959.6500	0.9597	0.925	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
2026/08/12	2032	05/08/2027		Bond Future	8.2151	103.1138	8.2261	103.0719	0.135	0.0000	0.0000
2026/08/12	2032	05/08/2027	8.42 Call	Bond Future	2416.9200	2.4169	2390.2600	2.3903	1.103	0.0000	0.0000
2026/08/12	2032	05/08/2027	8.42 Put	Bond Future	1642.4900	1.6425	1657.8100	1.6578	0.933	0.0000	0.0000
2026/08/12	2032	04/11/2027		Bond Future	8.2736	100.8019	8.2851	100.7603	0.139	0.0000	0.0000
2026/08/12	2032	04/11/2027	8.20 Call	Bond Future	2010.5900	2.0106	1987.8500	1.9879	1.131	0.0000	0.0000
2026/08/12	2032	04/11/2027	8.20 Put	Bond Future	2277.5100	2.2775	2296.3800	2.2964	0.829	0.0000	0.0000
2026/08/12	2033	06/08/2026		Bond Future	134.2500	134.2500	134.2500	134.2500	0.000	0.0000	0.0000
2026/08/12	2033	05/11/2026		Bond Future	149.2024	149.2024	149.3489	149.3489	0.098	0.0000	0.0000
2026/08/12	2033	05/11/2026	137.26 Call	Bond Future	11942.3700	11.9424	12088.9000	12.0889	1.227	0.0000	0.0000
2026/08/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2033	04/02/2027		Bond Future	152.0251	152.0251	152.1740	152.1740	0.098	0.0000	0.0000
2026/08/12	2033	04/02/2027	142.71 Call	Bond Future	9315.1300	9.3151	9464.0200	9.4640	1.598	0.0000	0.0000
2026/08/12	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2033	06/05/2027		Bond Future	153.4019	153.4019	153.5526	153.5526	0.098	0.0000	0.0000
2026/08/12	2033	06/05/2027	151.21 Call	Bond Future	2191.8900	2.1919	2342.5900	2.3426	6.875	0.0000	0.0000
2026/08/12	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2033	05/08/2027		Bond Future	156.4263	156.4263	156.5803	156.5803	0.098	0.0000	0.0000
2026/08/12	2033	05/08/2027	153.15 Call	Bond Future	3276.2900	3.2763	3430.3400	3.4303	4.702	0.0000	0.0000
2026/08/12	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2033	04/11/2027		Bond Future	157.5840	157.5840	157.7425	157.7425	0.101	0.0000	0.0000
2026/08/12	2033	04/11/2027	156.56 Call	Bond Future	1024.0300	1.0240	1182.5300	1.1825	15.478	0.0000	0.0000
2026/08/12	2033	04/11/2027	156.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2037	06/08/2026		Bond Future	11.7100	81.1869	11.7100	81.1869	0.000	0.0000	0.0000
2026/08/12	2037	05/11/2026	10.83 Call	Bond Future	12540.7500	12.5408	12616.6400	12.6166	0.605	0.0000	0.0000
2026/08/12	2037	05/11/2026	10.83 Put	Bond Future	43.9900	0.0440	40.9300	0.0409	6.956	0.0000	0.0000
2026/08/12	2037	05/11/2026	10.23 Call	Bond Future	9254.2900	9.2543	9325.2700	9.3253	0.767	0.0000	0.0000
2026/08/12	2037	05/11/2026	10.23 Put	Bond Future	141.4200	0.1414	133.4500	0.1335	5.636	0.0000	0.0000
2026/08/12	2037	05/11/2026	9.46 Put	Bond Future	560.2900	0.5603	537.4500	0.5375	4.076	0.0000	0.0000
2026/08/12	2037	05/11/2026	9.46 Call	Bond Future	5061.9600	5.0620	5118.0700	5.1181	1.108	0.0000	0.0000
2026/08/12	2037	05/11/2026		Bond Future	8.7556	100.6301	8.7436	100.7090	0.137	0.0000	0.0000
2026/08/12	2037	05/11/2026	10.62 Call	Bond Future	11398.6400	11.3986	11473.3000	11.4733	0.655	0.0000	0.0000
2026/08/12	2037	05/11/2026	10.62 Put	Bond Future	66.1800	0.0662	61.8900	0.0619	6.482	0.0000	0.0000
2026/08/12	2037	04/02/2027		Bond Future	8.7985	98.2519	8.7861	98.3320	0.141	0.0000	0.0000
2026/08/12	2037	04/02/2027	9.51 Call	Bond Future	5558.1700	5.5582	5612.1700	5.6122	0.972	0.0000	0.0000
2026/08/12	2037	04/02/2027	9.51 Put	Bond Future	1096.4600	1.0965	1070.3000	1.0703	2.386	0.0000	0.0000
2026/08/12	2037	04/02/2027	9.81 Call	Bond Future	7042.4000	7.0424	7102.3500	7.1024	0.851	0.0000	0.0000
2026/08/12	2037	04/02/2027	9.81 Put	Bond Future	780.4000	0.7804	760.1900	0.7602	2.590	0.0000	0.0000
2026/08/12	2037	04/02/2027	9.31 Call	Bond Future	4615.5500	4.6156	4664.7800	4.6648	1.067	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	
2026/08/12	2037	04/02/2027	9.31 Put	Bond Future	1380.2400	1.3802	1349.3100	1.3493	2.241	0.0000	0.0000
2026/08/12	2037	04/02/2027	8.44 Put	Bond Future	3804.5700	3.8046	3747.1800	3.7472	1.508	0.0000	0.0000
2026/08/12	2037	04/02/2027	8.44 Call	Bond Future	1450.0000	1.4500	1472.7700	1.4728	1.570	0.0000	0.0000
2026/08/12	2037	06/05/2027		Bond Future	8.8325	100.1855	8.8197	100.2664	0.144	0.0000	0.0000
2026/08/12	2037	06/05/2027	8.58 Call	Bond Future	2124.4600	2.1245	2153.7700	2.1538	1.380	0.0000	0.0000
2026/08/12	2037	06/05/2027	8.58 Put	Bond Future	3744.4600	3.7445	3692.8600	3.6929	1.378	0.0000	0.0000
2026/08/12	2037	05/08/2027		Bond Future	8.8754	97.8778	8.8621	97.9606	0.150	0.0000	0.0000
2026/08/12	2037	05/08/2027	9.05 Call	Bond Future	3967.9400	3.9679	4010.3700	4.0104	1.069	0.0000	0.0000
2026/08/12	2037	05/08/2027	9.05 Put	Bond Future	2889.9400	2.8899	2849.6200	2.8496	1.395	0.0000	0.0000
2026/08/12	2037	04/11/2027		Bond Future	8.9328	99.6282	8.9188	99.7136	0.157	0.0000	0.0000
2026/08/12	2037	04/11/2027	8.84 Call	Bond Future	3544.9600	3.5450	3583.1700	3.5832	1.078	0.0000	0.0000
2026/08/12	2037	04/11/2027	8.84 Put	Bond Future	4112.3100	4.1123	4065.1600	4.0652	1.147	0.0000	0.0000
2026/08/12	2038	06/08/2026		Bond Future	144.7200	144.7200	144.7200	144.7200	0.000	0.0000	0.0000
2026/08/12	2038	05/11/2026		Bond Future	165.7660	165.7660	165.1819	165.1819	0.352	0.0000	0.0000
2026/08/12	2038	05/11/2026	146.31 Call	Bond Future	19456.0000	19.4560	18871.8500	18.8719	3.002	0.0000	0.0000
2026/08/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2038	04/02/2027		Bond Future	166.6226	166.6226	166.0271	166.0271	0.357	0.0000	0.0000
2026/08/12	2038	04/02/2027	153.83 Call	Bond Future	12792.5900	12.7926	12197.0600	12.1971	4.655	0.0000	0.0000
2026/08/12	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2038	06/05/2027		Bond Future	169.9381	169.9381	169.3293	169.3293	0.358	0.0000	0.0000
2026/08/12	2038	06/05/2027	166.10 Call	Bond Future	3838.0500	3.8381	3229.3200	3.2293	15.860	0.0000	0.0000
2026/08/12	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2038	05/08/2027		Bond Future	170.9555	170.9555	170.3353	170.3353	0.363	0.0000	0.0000
2026/08/12	2038	05/08/2027	169.13 Call	Bond Future	1825.5100	1.8255	1205.2800	1.2053	33.976	0.0000	0.0000
2026/08/12	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2038	04/11/2027		Bond Future	174.0587	174.0587	173.4291	173.4291	0.362	0.0000	0.0000
2026/08/12	2038	04/11/2027	170.50 Call	Bond Future	3558.7400	3.5587	2929.0700	2.9291	17.694	0.0000	0.0000
2026/08/12	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2040	06/08/2026		Bond Future	12.1900	79.4339	12.1900	79.4339	0.000	0.0000	0.0000
2026/08/12	2040	05/11/2026	11.27 Call	Bond Future	14641.1400	14.6411	14575.9300	14.5759	0.445	0.0000	0.0000
2026/08/12	2040	05/11/2026	11.27 Put	Bond Future	62.0200	0.0620	61.0700	0.0611	1.532	0.0000	0.0000
2026/08/12	2040	05/11/2026	10.67 Call	Bond Future	11025.8100	11.0258	10960.3500	10.9604	0.594	0.0000	0.0000
2026/08/12	2040	05/11/2026	10.67 Put	Bond Future	172.0900	0.1721	170.8900	0.1709	0.697	0.0000	0.0000
2026/08/12	2040	05/11/2026	9.91 Put	Bond Future	610.9200	0.6109	612.3200	0.6123	0.229	0.0000	0.0000
2026/08/12	2040	05/11/2026	9.91 Call	Bond Future	6397.2700	6.3973	6334.4100	6.3344	0.983	0.0000	0.0000
2026/08/12	2040	05/11/2026		Bond Future	9.1109	101.6272	9.1194	101.5629	0.093	0.0000	0.0000
2026/08/12	2040	05/11/2026	11.06 Call	Bond Future	13390.7100	13.3907	13325.3400	13.3253	0.488	0.0000	0.0000
2026/08/12	2040	05/11/2026	11.06 Put	Bond Future	89.1200	0.0891	88.0100	0.0880	1.246	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
2026/08/12	2040	05/11/2026	8.85 Put	Bond Future	3330.5700	3.3306	3359.4700	3.3595	0.0000	0.0000
2026/08/12	2040	05/11/2026	8.85 Call	Bond Future	1331.6600	1.3317	1296.3000	1.2963	0.0000	0.0000
2026/08/12	2040	04/02/2027		Bond Future	9.1602	99.0171	9.1691	98.9514	0.097	0.0000
2026/08/12	2040	04/02/2027	9.93 Call	Bond Future	6789.1700	6.7892	6731.7800	6.7318	0.845	0.0000
2026/08/12	2040	04/02/2027	9.93 Put	Bond Future	1288.4800	1.2885	1296.8200	1.2968	0.647	0.0000
2026/08/12	2040	04/02/2027	10.17 Call	Bond Future	8127.1100	8.1271	8067.1200	8.0671	0.738	0.0000
2026/08/12	2040	04/02/2027	10.17 Put	Bond Future	1000.1000	1.0001	1005.8400	1.0058	0.574	0.0000
2026/08/12	2040	04/02/2027	9.67 Call	Bond Future	5399.7300	5.3997	5346.1800	5.3462	0.992	0.0000
2026/08/12	2040	04/02/2027	9.67 Put	Bond Future	1707.4900	1.7075	1719.6700	1.7197	0.713	0.0000
2026/08/12	2040	04/02/2027	8.78 Put	Bond Future	4598.6100	4.5986	4633.0900	4.6331	0.750	0.0000
2026/08/12	2040	04/02/2027	8.78 Call	Bond Future	1712.5100	1.7125	1681.2600	1.6813	1.825	0.0000
2026/08/12	2040	06/05/2027		Bond Future	9.2018	100.9659	9.2111	100.8980	0.101	0.0000
2026/08/12	2040	06/05/2027	8.88 Call	Bond Future	2384.7600	2.3848	2351.0500	2.3511	1.414	0.0000
2026/08/12	2040	06/05/2027	8.88 Put	Bond Future	4784.8500	4.7849	4819.0100	4.8190	0.714	0.0000
2026/08/12	2040	05/08/2027		Bond Future	9.2518	98.4228	9.2614	98.3539	0.103	0.0000
2026/08/12	2040	05/08/2027	9.33 Call	Bond Future	4369.8300	4.3698	4326.8300	4.3268	0.984	0.0000
2026/08/12	2040	05/08/2027	9.33 Put	Bond Future	3807.7800	3.8078	3833.7300	3.8337	0.681	0.0000
2026/08/12	2040	04/11/2027	9.21 Put	Bond Future	5001.9500	5.0020	5031.6400	5.0316	0.594	0.0000
2026/08/12	2040	04/11/2027		Bond Future	9.3138	100.1826	9.3236	100.1135	0.105	0.0000
2026/08/12	2040	04/11/2027	9.21 Call	Bond Future	4261.2500	4.2613	4221.8400	4.2218	0.925	0.0000
2026/08/12	2043	06/08/2026		Bond Future	110.8800	110.8800	110.8800	110.8800	0.000	0.0000
2026/08/12	2043	05/11/2026		Bond Future	128.0518	128.0518	127.8091	127.8091	0.190	0.0000
2026/08/12	2043	05/11/2026	112.84 Call	Bond Future	15213.5225	15.2135	14970.9976	14.9710	1.594	0.0000
2026/08/12	2043	05/11/2026	112.84 Put	Bond Future	1.7025	0.0017	1.8676	0.0019	9.694	0.0000
2026/08/12	2043	04/02/2027		Bond Future	127.5167	127.5167	127.2693	127.2693	0.194	0.0000
2026/08/12	2043	04/02/2027	117.63 Call	Bond Future	10047.4951	10.0475	9812.2761	9.8123	2.341	0.0000
2026/08/12	2043	04/02/2027	117.63 Put	Bond Future	160.7851	0.1608	172.9961	0.1730	7.595	0.0000
2026/08/12	2043	06/05/2027		Bond Future	130.0545	130.0545	129.8012	129.8012	0.195	0.0000
2026/08/12	2043	06/05/2027	127.48 Call	Bond Future	4570.9633	4.5710	4404.6301	4.4046	3.639	0.0000
2026/08/12	2043	06/05/2027	127.48 Put	Bond Future	1996.4333	1.9964	2083.4801	2.0835	4.360	0.0000
2026/08/12	2043	05/08/2027		Bond Future	129.5915	129.5915	129.3335	129.3335	0.199	0.0000
2026/08/12	2043	05/08/2027	129.56 Call	Bond Future	3373.1812	3.3732	3237.3209	3.2373	4.028	0.0000
2026/08/12	2043	05/08/2027	129.56 Put	Bond Future	3341.6412	3.3416	3463.8509	3.4639	3.657	0.0000
2026/08/12	2043	04/11/2027		Bond Future	131.9415	131.9415	131.6801	131.6801	0.198	0.0000
2026/08/12	2043	04/11/2027	128.97 Call	Bond Future	5267.5493	5.2675	5097.2693	5.0973	3.233	0.0000
2026/08/12	2043	04/11/2027	128.97 Put	Bond Future	2296.0793	2.2961	2387.1393	2.3871	3.966	0.0000
2026/08/12	2044	06/08/2026		Bond Future	12.4200	74.3296	12.4200	74.3296	0.000	0.0000
2026/08/12	2044	05/11/2026		Bond Future	9.2230	98.3577	9.2470	98.1589	0.260	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	
2026/08/12	2044	05/11/2026	11.34 Call	Bond Future	15462.6900	15.4627	15265.8600	1.273	0.0000	0.0000	
2026/08/12	2044	05/11/2026	11.34 Put	Bond Future	78.0400	0.0780	79.9600	2.460	0.0000	0.0000	
2026/08/12	2044	05/11/2026	9.50 Call	Bond Future	3856.9900	3.8570	3714.8800	3.7149	0.0000	0.0000	
2026/08/12	2044	05/11/2026	9.50 Put	Bond Future	1601.0900	1.6011	1657.7300	1.6577	0.0000	0.0000	
2026/08/12	2044	04/02/2027		Bond Future	9.2696	95.8118	9.2943	95.6090	0.267	0.0000	0.0000
2026/08/12	2044	04/02/2027	10.18 Call	Bond Future	8304.1100	8.3041	8137.0700	8.1371	2.012	0.0000	0.0000
2026/08/12	2044	04/02/2027	10.18 Put	Bond Future	1261.2000	1.2612	1296.9200	1.2969	2.832	0.0000	0.0000
2026/08/12	2044	06/05/2027		Bond Future	9.3092	97.6975	9.3348	97.4900	0.276	0.0000	0.0000
2026/08/12	2044	06/05/2027	9.08 Call	Bond Future	2998.2900	2.9983	2900.3300	2.9003	3.267	0.0000	0.0000
2026/08/12	2044	06/05/2027	9.08 Put	Bond Future	4882.6600	4.8827	4992.2500	4.9923	2.244	0.0000	0.0000
2026/08/12	2044	05/08/2027		Bond Future	9.3559	95.2159	9.3824	95.0046	0.283	0.0000	0.0000
2026/08/12	2044	05/08/2027	9.44 Call	Bond Future	4924.4100	4.9244	4803.1600	4.8032	2.462	0.0000	0.0000
2026/08/12	2044	05/08/2027	9.44 Put	Bond Future	4254.9800	4.2550	4345.0500	4.3451	2.117	0.0000	0.0000
2026/08/12	2044	04/11/2027		Bond Future	9.4128	96.9184	9.4399	96.7042	0.288	0.0000	0.0000
2026/08/12	2044	04/11/2027	9.31 Call	Bond Future	4791.3700	4.7914	4678.9200	4.6789	2.347	0.0000	0.0000
2026/08/12	2044	04/11/2027	9.31 Put	Bond Future	5608.8600	5.6089	5710.5500	5.7106	1.813	0.0000	0.0000
2026/08/12	2046	06/08/2026		Bond Future	122.3800	122.3800	122.3800	122.3800	0.000	0.0000	0.0000
2026/08/12	2046	05/11/2026		Bond Future	145.9217	145.9217	145.4429	145.4429	0.328	0.0000	0.0000
2026/08/12	2046	05/11/2026	125.48 Call	Bond Future	20441.6700	20.4417	19962.8700	19.9629	2.342	0.0000	0.0000
2026/08/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2046	04/02/2027		Bond Future	148.6825	148.6825	148.1942	148.1942	0.328	0.0000	0.0000
2026/08/12	2046	04/02/2027	131.09 Call	Bond Future	17592.5300	17.5925	17104.1500	17.1042	2.776	0.0000	0.0000
2026/08/12	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2046	06/05/2027		Bond Future	149.2185	149.2185	148.7194	148.7194	0.334	0.0000	0.0000
2026/08/12	2046	06/05/2027	148.99 Call	Bond Future	228.4800	0.2285	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/12	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	270.5600	0.2706	100.000	0.0000	0.0000
2026/08/12	2046	05/08/2027		Bond Future	152.1602	152.1602	151.6515	151.6515	0.334	0.0000	0.0000
2026/08/12	2046	05/08/2027	149.17 Call	Bond Future	2990.1800	2.9902	2481.5300	2.4815	17.011	0.0000	0.0000
2026/08/12	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2046	04/11/2027		Bond Future	152.4475	152.4475	151.9312	151.9312	0.339	0.0000	0.0000
2026/08/12	2046	04/11/2027	151.95 Call	Bond Future	497.5100	0.4975	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/12	2046	04/11/2027	151.95 Put	Bond Future	0.0000	0.0000	18.8400	0.0188	100.000	0.0000	0.0000
2026/08/12	2050	06/08/2026		Bond Future	123.2700	123.2700	123.2700	123.2700	0.000	0.0000	0.0000
2026/08/12	2050	05/11/2026		Bond Future	149.8695	149.8695	149.9264	149.9264	0.038	0.0000	0.0000
2026/08/12	2050	05/11/2026	123.84 Call	Bond Future	26029.5000	26.0295	26086.3600	26.0864	0.218	0.0000	0.0000
2026/08/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	2050	04/02/2027		Bond Future	150.1672	150.1672	150.2247	150.2247	0.038	0.0000	0.0000
2026/08/12	2050	04/02/2027	132.39 Call	Bond Future	17777.1900	17.7772	17834.7300	17.8347	0.324	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
2026/08/12	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	2050	06/05/2027		Bond Future	153.1551	153.1551	153.2126	153.2126	0.038	0.0000
2026/08/12	2050	06/05/2027	150.46 Call	Bond Future	2695.1400	2.6951	2752.6400	2.7526	2.133	0.0000
2026/08/12	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	2050	05/08/2027		Bond Future	153.5771	153.5771	153.6361	153.6361	0.038	0.0000
2026/08/12	2050	05/08/2027	152.97 Call	Bond Future	607.0900	0.6071	666.0600	0.6661	9.714	0.0000
2026/08/12	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	2050	04/11/2027		Bond Future	156.3647	156.3647	156.4263	156.4263	0.039	0.0000
2026/08/12	2050	04/11/2027	153.21 Call	Bond Future	3154.7200	3.1547	3216.2800	3.2163	1.951	0.0000
2026/08/12	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/12	AL37	06/08/2026		Index Future	1302.3390	1302.3390	1302.3390	1302.3390	0.000	0.0000
2026/08/12	AL37	05/11/2026		Index Future	1322.6050	1322.6050	1322.2370	1322.2370	0.028	0.0000
2026/08/12	AL37	04/02/2027		Index Future	1347.3070	1347.3070	1346.9300	1346.9300	0.028	0.0000
2026/08/12	AL37	06/05/2027		Index Future	1373.7890	1373.7890	1373.4020	1373.4020	0.028	0.0000
2026/08/12	AL37	05/08/2027		Index Future	1400.2910	1400.2910	1399.8980	1399.8980	0.028	0.0000
2026/08/12	AL37	04/11/2027		Index Future	1425.7430	1425.7430	1425.3470	1425.3470	0.028	0.0000
2026/08/12	AL7T	06/08/2026		Index Future	1700.7270	1700.7270	1700.7270	1700.7270	0.000	0.0000
2026/08/12	AL7T	05/11/2026		Index Future	1721.5200	1721.5200	1723.0620	1723.0620	0.090	0.0000
2026/08/12	AL7T	04/02/2027		Index Future	1753.6720	1753.6720	1755.2410	1755.2410	0.089	0.0000
2026/08/12	AL7T	06/05/2027		Index Future	1788.1420	1788.1420	1789.7370	1789.7370	0.089	0.0000
2026/08/12	AL7T	05/08/2027		Index Future	1822.6380	1822.6380	1824.2650	1824.2650	0.089	0.0000
2026/08/12	AL7T	04/11/2027		Index Future	1855.7660	1855.7660	1857.4290	1857.4290	0.090	0.0000
2026/08/12	ALBI	06/08/2026		Index Future	1433.8150	1433.8150	1433.8150	1433.8150	0.000	0.0000
2026/08/12	ALBI	05/11/2026		Index Future	1450.8470	1450.8470	1450.2060	1450.2060	0.044	0.0000
2026/08/12	ALBI	04/02/2027		Index Future	1477.9430	1477.9430	1477.2890	1477.2890	0.044	0.0000
2026/08/12	ALBI	06/05/2027		Index Future	1506.9940	1506.9940	1506.3230	1506.3230	0.045	0.0000
2026/08/12	ALBI	05/08/2027		Index Future	1536.0660	1536.0660	1535.3830	1535.3830	0.044	0.0000
2026/08/12	ALBI	04/11/2027		Index Future	1563.9850	1563.9850	1563.2950	1563.2950	0.044	0.0000
2026/08/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/12	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
2026/08/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/08/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/12	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	
2026/08/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/12	ES33	06/08/2026		Bond Future	12.0200	81.8686	12.0200	81.8686	0.000	0.0000	0.0000
2026/08/12	ES33	05/11/2026		Bond Future	8.9308	93.9313	8.9181	93.9924	0.142	0.0000	0.0000
2026/08/12	ES33	05/11/2026	10.83 Call	Bond Future	8602.9100	8.6029	8664.0400	8.6640	0.711	0.0000	0.0000
2026/08/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES33	04/02/2027		Bond Future	8.9968	95.7085	8.9835	95.7706	0.148	0.0000	0.0000
2026/08/12	ES33	04/02/2027	9.70 Call	Bond Future	3211.9200	3.2119	3273.9900	3.2740	1.932	0.0000	0.0000
2026/08/12	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES33	06/05/2027		Bond Future	9.0428	93.8170	9.0290	93.8795	0.152	0.0000	0.0000
2026/08/12	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES33	06/05/2027	8.80 Put	Bond Future	1108.3300	1.1083	1045.8100	1.0458	5.641	0.0000	0.0000
2026/08/12	ES33	05/08/2027		Bond Future	9.0993	95.6660	9.0847	95.7300	0.160	0.0000	0.0000
2026/08/12	ES33	05/08/2027	9.27 Call	Bond Future	745.5400	0.7455	809.5700	0.8096	8.588	0.0000	0.0000
2026/08/12	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES33	04/11/2027		Bond Future	9.1881	93.6068	9.1724	93.6731	0.170	0.0000	0.0000
2026/08/12	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES33	04/11/2027	9.06 Put	Bond Future	545.0200	0.5450	478.7200	0.4787	12.165	0.0000	0.0000
2026/08/12	ES42	06/08/2026		Bond Future	12.6500	74.4743	12.6500	74.4743	0.000	0.0000	0.0000
2026/08/12	ES42	05/11/2026		Bond Future	9.5495	91.9751	9.5628	91.8749	0.140	0.0000	0.0000
2026/08/12	ES42	05/11/2026	11.66 Call	Bond Future	14010.2400	14.0102	13910.1100	13.9101	0.715	0.0000	0.0000
2026/08/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES42	04/02/2027		Bond Future	9.6073	93.7154	9.6212	93.6131	0.144	0.0000	0.0000
2026/08/12	ES42	04/02/2027	10.29 Call	Bond Future	4855.4800	4.8555	4753.1900	4.7532	2.107	0.0000	0.0000
2026/08/12	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES42	06/05/2027		Bond Future	9.6557	91.3158	9.6701	91.2108	0.149	0.0000	0.0000
2026/08/12	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES42	06/05/2027	9.33 Put	Bond Future	2426.5300	2.4265	2531.5500	2.5316	4.328	0.0000	0.0000
2026/08/12	ES42	05/08/2027		Bond Future	9.7097	93.1151	9.7245	93.0083	0.153	0.0000	0.0000
2026/08/12	ES42	05/08/2027	9.84 Call	Bond Future	933.0900	0.9331	826.2500	0.8263	11.450	0.0000	0.0000
2026/08/12	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	ES42	04/11/2027		Bond Future	9.7807	90.5388	9.7958	90.4310	0.155	0.0000	0.0000
2026/08/12	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/12	ES42	04/11/2027	9.66 Put	Bond Future	863.3500	0.8634	971.1300	0.9711	12.484	0.0000
2026/08/12	GOVI	06/08/2026		GOVI	1407.0820	1407.0820	1407.0820	1407.0820	0.000	0.0000
2026/08/12	GOVI	05/11/2026		GOVI	1423.5400	1423.5400	1422.8570	1422.8570	0.048	0.0000
2026/08/12	GOVI	05/11/2026	1,277. Call 00	GOVI	1465400.0000	146.5400	1458570.0000	145.8570	0.466	0.0000
2026/08/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	GOVI	04/02/2027		GOVI	1450.1270	1450.1270	1449.4300	1449.4300	0.048	0.0000
2026/08/12	GOVI	04/02/2027	1,369. Call 00	GOVI	811270.0000	81.1270	804300.0000	80.4300	0.859	0.0000
2026/08/12	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	GOVI	06/05/2027		GOVI	1478.6300	1478.6300	1477.9160	1477.9160	0.048	0.0000
2026/08/12	GOVI	06/05/2027	1,427. Call 00	GOVI	516300.0000	51.6300	509160.0000	50.9160	1.383	0.0000
2026/08/12	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	GOVI	05/08/2027		GOVI	1507.1550	1507.1550	1506.4280	1506.4280	0.048	0.0000
2026/08/12	GOVI	05/08/2027	1,465. Call 00	GOVI	421550.0000	42.1550	414280.0000	41.4280	1.725	0.0000
2026/08/12	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	GOVI	04/11/2027		GOVI	1534.5490	1534.5490	1533.8140	1533.8140	0.048	0.0000
2026/08/12	GOVI	04/11/2027	1,514. Call 00	GOVI	205490.0000	20.5490	198140.0000	19.8140	3.577	0.0000
2026/08/12	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/12	I258	06/08/2026		Bond Future	112.9500	112.9500	112.9500	112.9500	0.000	0.0000
2026/08/12	I258	05/11/2026		Bond Future	138.0904	138.0904	138.1403	138.1403	0.036	0.0000
2026/08/12	I258	05/11/2026	114.95 Call	Bond Future	23142.8147	23.1428	23192.4726	23.1925	0.215	0.0000
2026/08/12	I258	05/11/2026	114.95 Put	Bond Future	2.4247	0.0024	2.2126	0.0022	8.745	0.0000
2026/08/12	I258	04/02/2027		Bond Future	137.7453	137.7453	137.7958	137.7958	0.037	0.0000
2026/08/12	I258	04/02/2027	118.90 Call	Bond Future	18960.0958	18.9601	19007.3579	19.0074	0.249	0.0000
2026/08/12	I258	04/02/2027	118.90 Put	Bond Future	114.8458	0.1148	111.5979	0.1116	2.828	0.0000
2026/08/12	I258	06/05/2027		Bond Future	140.4864	140.4864	140.5371	140.5371	0.036	0.0000
2026/08/12	I258	06/05/2027	134.78 Call	Bond Future	8378.6878	8.3787	8405.3345	8.4053	0.318	0.0000
2026/08/12	I258	06/05/2027	134.78 Put	Bond Future	2672.2478	2.6722	2648.1945	2.6482	0.900	0.0000
2026/08/12	I258	05/08/2027		Bond Future	140.2292	140.2292	140.2810	140.2810	0.037	0.0000
2026/08/12	I258	05/08/2027	138.93 Call	Bond Future	6089.7623	6.0898	6111.1668	6.1112	0.351	0.0000
2026/08/12	I258	05/08/2027	138.93 Put	Bond Future	4790.5223	4.7905	4760.1268	4.7601	0.634	0.0000
2026/08/12	I258	04/11/2027		Bond Future	142.7725	142.7725	142.8269	142.8269	0.038	0.0000

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2026/08/12	I258	04/11/2027	137.93 Call	Bond Future	8537.5204	8.5375	8566.8306	8.5668	0.0000	0.0000
2026/08/12	I258	04/11/2027	137.93 Put	Bond Future	3695.0704	3.6951	3669.9706	3.6700	0.0000	0.0000
2026/08/12	IGOV	06/08/2026		Index Future	455.7060	455.7060	455.7060	455.7060	0.000	0.0000
2026/08/12	IGOV	05/11/2026		Index Future	464.7560	464.7560	464.2500	464.2500	0.109	0.0000
2026/08/12	IGOV	04/02/2027		Index Future	473.5480	473.5480	473.0320	473.0320	0.109	0.0000
2026/08/12	IGOV	06/05/2027		Index Future	482.9660	482.9660	482.4380	482.4380	0.109	0.0000
2026/08/12	IGOV	05/08/2027		Index Future	492.3900	492.3900	491.8520	491.8520	0.109	0.0000
2026/08/12	IGOV	04/11/2027		Index Future	501.4460	501.4460	500.9000	500.9000	0.109	0.0000
2026/08/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/08/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/08/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/08/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/08/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/08/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/08/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/08/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/08/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/08/12	R033	06/08/2026		Bond Future	10.2500	102.4543	10.2500	102.4543	0.000	0.0000
2026/08/12	R033	05/11/2026		Bond Future	8.2483	109.6732	8.2572	109.6273	0.108	0.0000
2026/08/12	R033	05/11/2026	9.33 Call	Bond Future	5612.3800	5.6124	5566.5900	5.5666	0.816	0.0000
2026/08/12	R033	05/11/2026	9.33 Put	Bond Future	216.1000	0.2161	216.2000	0.2162	0.046	0.0000
2026/08/12	R033	04/02/2027		Bond Future	8.2864	111.7219	8.2958	111.6748	0.114	0.0000
2026/08/12	R033	04/02/2027	8.65 Call	Bond Future	3003.7400	3.0037	2967.9700	2.9680	1.191	0.0000
2026/08/12	R033	04/02/2027	8.65 Put	Bond Future	1212.7400	1.2127	1224.0900	1.2241	0.936	0.0000
2026/08/12	R033	06/05/2027		Bond Future	8.3042	108.8759	8.3143	108.8270	0.123	0.0000
2026/08/12	R033	06/05/2027	7.93 Call	Bond Future	1290.7100	1.2907	1268.9600	1.2690	1.685	0.0000
2026/08/12	R033	06/05/2027	7.93 Put	Bond Future	3108.2800	3.1083	3135.4500	3.1355	0.874	0.0000
2026/08/12	R033	05/08/2027		Bond Future	8.3319	110.9971	8.3426	110.9475	0.129	0.0000
2026/08/12	R033	05/08/2027	8.54 Call	Bond Future	2899.0500	2.8991	2867.3500	2.8674	1.093	0.0000
2026/08/12	R033	05/08/2027	8.54 Put	Bond Future	1940.6600	1.9407	1958.5900	1.9586	0.924	0.0000
2026/08/12	R033	04/11/2027		Bond Future	8.3901	107.9434	8.4012	107.8941	0.132	0.0000
2026/08/12	R033	04/11/2027	8.32 Call	Bond Future	2384.3300	2.3843	2357.3400	2.3573	1.132	0.0000
2026/08/12	R033	04/11/2027	8.32 Put	Bond Future	2696.8000	2.6968	2719.0900	2.7191	0.827	0.0000
2026/08/12	R035	06/08/2026		Bond Future	11.0600	92.0808	11.0600	92.0808	0.000	0.0000
2026/08/12	R035	05/11/2026		Bond Future	8.4498	104.2200	8.4275	104.3535	0.264	0.0000

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2026/08/12	R035	05/11/2026	10.03 Call	Bond Future	9012.9300	9.0129	9137.8700	9.1379	1.386	0.0000	0.0000
2026/08/12	R035	05/11/2026	10.03 Put	Bond Future	101.4000	0.1014	92.8400	0.0928	8.442	0.0000	0.0000
2026/08/12	R035	05/11/2026	9.80 Call	Bond Future	7840.5700	7.8406	7961.4400	7.9614	1.542	0.0000	0.0000
2026/08/12	R035	05/11/2026	9.80 Put	Bond Future	161.8300	0.1618	149.2000	0.1492	7.804	0.0000	0.0000
2026/08/12	R035	05/11/2026	9.30 Call	Bond Future	5319.4400	5.3194	5426.8000	5.4268	2.018	0.0000	0.0000
2026/08/12	R035	05/11/2026	9.30 Put	Bond Future	394.4400	0.3944	368.3000	0.3683	6.627	0.0000	0.0000
2026/08/12	R035	05/11/2026	8.80 Put	Bond Future	947.3700	0.9474	896.7000	0.8967	5.348	0.0000	0.0000
2026/08/12	R035	05/11/2026	8.80 Call	Bond Future	3014.0500	3.0141	3096.8800	3.0969	2.748	0.0000	0.0000
2026/08/12	R035	05/11/2026	8.97 Call	Bond Future	3754.6400	3.7546	3847.2800	3.8473	2.467	0.0000	0.0000
2026/08/12	R035	05/11/2026	8.97 Put	Bond Future	704.1200	0.7041	663.2600	0.6633	5.803	0.0000	0.0000
2026/08/12	R035	05/11/2026	8.47 Call	Bond Future	1774.4000	1.7744	1834.5900	1.8346	3.392	0.0000	0.0000
2026/08/12	R035	05/11/2026	8.47 Put	Bond Future	1653.6500	1.6537	1580.3400	1.5803	4.433	0.0000	0.0000
2026/08/12	R035	05/11/2026	7.97 Put	Bond Future	3517.0500	3.5171	3409.6100	3.4096	3.055	0.0000	0.0000
2026/08/12	R035	05/11/2026	7.97 Call	Bond Future	595.9200	0.5959	621.9800	0.6220	4.373	0.0000	0.0000
2026/08/12	R035	04/02/2027	7.70 Put	Bond Future	5327.1100	5.3271	5214.5500	5.2146	2.113	0.0000	0.0000
2026/08/12	R035	04/02/2027	7.70 Call	Bond Future	574.9800	0.5750	598.0900	0.5981	4.019	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.20 Put	Bond Future	3137.7500	3.1378	3049.1900	3.0492	2.822	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.20 Call	Bond Future	1419.2100	1.4192	1466.3200	1.4663	3.319	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.85 Call	Bond Future	3529.4600	3.5295	3611.5900	3.6116	2.327	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.85 Put	Bond Future	1467.1600	1.4672	1413.6200	1.4136	3.649	0.0000	0.0000
2026/08/12	R035	04/02/2027	9.43 Call	Bond Future	6042.0300	6.0420	6146.0700	6.1461	1.722	0.0000	0.0000
2026/08/12	R035	04/02/2027	9.43 Put	Bond Future	754.2900	0.7543	722.6600	0.7227	4.193	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.93 Call	Bond Future	3851.0500	3.8511	3936.8300	3.9368	2.227	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.93 Put	Bond Future	1335.7100	1.3357	1285.8200	1.2858	3.735	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.43 Put	Bond Future	2402.3300	2.4023	2326.8000	2.3268	3.144	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.43 Call	Bond Future	2042.2500	2.0423	2102.3900	2.1024	2.945	0.0000	0.0000
2026/08/12	R035	04/02/2027	7.86 Put	Bond Future	4545.4500	4.5455	4439.4900	4.4395	2.331	0.0000	0.0000
2026/08/12	R035	04/02/2027	7.86 Call	Bond Future	776.2400	0.7762	805.9500	0.8060	3.827	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.36 Put	Bond Future	2607.3300	2.6073	2527.8200	2.5278	3.049	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.36 Call	Bond Future	1836.2300	1.8362	1892.3900	1.8924	3.058	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.67 Call	Bond Future	2845.8700	2.8459	2919.1000	2.9191	2.573	0.0000	0.0000
2026/08/12	R035	04/02/2027	8.67 Put	Bond Future	1812.6300	1.8126	1750.1900	1.7502	3.445	0.0000	0.0000
2026/08/12	R035	04/02/2027		Bond Future	8.4916	106.1667	8.4684	106.3024	0.274	0.0000	0.0000
2026/08/12	R035	04/02/2027	9.02 Call	Bond Future	4224.3300	4.2243	4313.9800	4.3140	2.122	0.0000	0.0000
2026/08/12	R035	04/02/2027	9.02 Put	Bond Future	1202.4800	1.2025	1156.4600	1.1565	3.827	0.0000	0.0000
2026/08/12	R035	06/05/2027	7.86 Put	Bond Future	4890.9800	4.8910	4789.3200	4.7893	2.079	0.0000	0.0000
2026/08/12	R035	06/05/2027	7.86 Call	Bond Future	1086.0700	1.0861	1121.8600	1.1219	3.295	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.36 Put	Bond Future	3050.0300	3.0500	2971.4100	2.9714	2.578	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.36 Call	Bond Future	2175.3200	2.1753	2234.1500	2.2342	2.704	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
2026/08/12	R035	06/05/2027	8.78 Call	Bond Future	3540.0600	3.5401	3618.1600	3.6182	2.206	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.78 Put	Bond Future	2033.0400	2.0330	1973.6900	1.9737	2.919	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.75 Put	Bond Future	2092.1200	2.0921	2031.4900	2.0315	2.898	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.75 Call	Bond Future	3431.3700	3.4314	3508.1900	3.5082	2.239	0.0000	0.0000
2026/08/12	R035	06/05/2027	9.27 Call	Bond Future	5480.9000	5.4809	5576.9800	5.5770	1.753	0.0000	0.0000
2026/08/12	R035	06/05/2027	9.27 Put	Bond Future	1283.7200	1.2837	1242.3500	1.2424	3.223	0.0000	0.0000
2026/08/12	R035	06/05/2027		Bond Future	8.5128	103.7494	8.4887	103.8869	0.283	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.25 Call	Bond Future	1876.3700	1.8764	1929.8600	1.9299	2.851	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.25 Put	Bond Future	3386.7500	3.3868	3302.7900	3.3028	2.479	0.0000	0.0000
2026/08/12	R035	06/05/2027	9.14 Call	Bond Future	4939.5800	4.9396	5031.4400	5.0314	1.860	0.0000	0.0000
2026/08/12	R035	06/05/2027	9.14 Put	Bond Future	1447.0200	1.4470	1401.4300	1.4014	3.151	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.64 Call	Bond Future	3048.5000	3.0485	3120.4800	3.1205	2.361	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.64 Put	Bond Future	2327.4700	2.3275	2262.0000	2.2620	2.813	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.14 Put	Bond Future	3775.8700	3.7759	3686.7000	3.6867	2.362	0.0000	0.0000
2026/08/12	R035	06/05/2027	8.14 Call	Bond Future	1624.7900	1.6248	1673.0700	1.6731	2.971	0.0000	0.0000
2026/08/12	R035	05/08/2027	8.25 Put	Bond Future	3669.8900	3.6699	3585.2000	3.5852	2.308	0.0000	0.0000
2026/08/12	R035	05/08/2027	8.25 Call	Bond Future	2032.0500	2.0321	2087.7400	2.0877	2.741	0.0000	0.0000
2026/08/12	R035	05/08/2027	8.75 Put	Bond Future	2380.4400	2.3804	2317.4100	2.3174	2.648	0.0000	0.0000
2026/08/12	R035	05/08/2027	8.75 Call	Bond Future	3525.0400	3.5250	3602.3900	3.6024	2.194	0.0000	0.0000
2026/08/12	R035	05/08/2027	9.42 Call	Bond Future	6114.6800	6.1147	6214.3800	6.2144	1.631	0.0000	0.0000
2026/08/12	R035	05/08/2027	9.42 Put	Bond Future	1389.6700	1.3897	1348.9900	1.3490	2.927	0.0000	0.0000
2026/08/12	R035	05/08/2027		Bond Future	8.5422	105.7710	8.5169	105.9114	0.296	0.0000	0.0000
2026/08/12	R035	05/08/2027	8.72 Call	Bond Future	3423.3200	3.4233	3499.4600	3.4995	2.224	0.0000	0.0000
2026/08/12	R035	05/08/2027	8.72 Put	Bond Future	2442.9600	2.4430	2378.7200	2.3787	2.630	0.0000	0.0000
2026/08/12	R035	04/11/2027		Bond Future	8.5999	103.1638	8.5732	103.3079	0.310	0.0000	0.0000
2026/08/12	R035	04/11/2027	8.51 Call	Bond Future	2863.0900	2.8631	2930.8000	2.9308	2.365	0.0000	0.0000
2026/08/12	R035	04/11/2027	8.51 Put	Bond Future	3349.7000	3.3497	3273.2900	3.2733	2.281	0.0000	0.0000
2026/08/12	R038	06/08/2026		Bond Future	11.7700	98.3569	11.7700	98.3569	0.000	0.0000	0.0000
2026/08/12	R038	05/11/2026		Bond Future	8.9082	115.0995	8.8959	115.1944	0.138	0.0000	0.0000
2026/08/12	R038	05/11/2026	10.72 Call	Bond Future	12995.5300	12.9955	13084.1000	13.0841	0.682	0.0000	0.0000
2026/08/12	R038	05/11/2026	10.72 Put	Bond Future	101.9200	0.1019	95.6100	0.0956	6.191	0.0000	0.0000
2026/08/12	R038	04/02/2027		Bond Future	8.9588	117.2497	8.9461	117.3460	0.142	0.0000	0.0000
2026/08/12	R038	04/02/2027	9.60 Call	Bond Future	6174.5800	6.1746	6237.1000	6.2371	1.013	0.0000	0.0000
2026/08/12	R038	04/02/2027	9.60 Put	Bond Future	1450.2500	1.4503	1416.5000	1.4165	2.327	0.0000	0.0000
2026/08/12	R038	06/05/2027		Bond Future	8.9961	114.0711	8.9831	114.1683	0.145	0.0000	0.0000
2026/08/12	R038	06/05/2027	8.71 Call	Bond Future	2439.6700	2.4397	2474.0200	2.4740	1.408	0.0000	0.0000
2026/08/12	R038	06/05/2027	8.71 Put	Bond Future	4599.0900	4.5991	4536.2300	4.5362	1.367	0.0000	0.0000
2026/08/12	R038	05/08/2027		Bond Future	9.0410	116.2935	9.0274	116.3928	0.150	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	
2026/08/12	R038	05/08/2027	9.15 Call	Bond Future	4467.6400	4.4676	4516.6900	4.5167	1.098	0.0000	0.0000
2026/08/12	R038	05/08/2027	9.15 Put	Bond Future	3675.1900	3.6752	3624.8800	3.6249	1.369	0.0000	0.0000
2026/08/12	R038	04/11/2027		Bond Future	9.1060	112.8932	9.0917	112.9957	0.157	0.0000	0.0000
2026/08/12	R038	04/11/2027	9.00 Call	Bond Future	3988.2600	3.9883	4033.9900	4.0340	1.147	0.0000	0.0000
2026/08/12	R038	04/11/2027	9.00 Put	Bond Future	4750.2000	4.7502	4693.4400	4.6934	1.195	0.0000	0.0000
2026/08/12	R053	06/08/2026		Bond Future	12.2800	99.1113	12.2800	99.1113	0.000	0.0000	0.0000
2026/08/12	R053	05/11/2026		Bond Future	9.1129	126.2288	9.1319	126.0010	0.209	0.0000	0.0000
2026/08/12	R053	05/11/2026	11.21 Call	Bond Future	21583.3100	21.5833	21357.0400	21.3570	1.048	0.0000	0.0000
2026/08/12	R053	05/11/2026	11.21 Put	Bond Future	130.2200	0.1302	131.8200	0.1318	1.229	0.0000	0.0000
2026/08/12	R053	05/11/2026	8.38 Put	Bond Future	10023.5500	10.0236	10205.0900	10.2051	1.811	0.0000	0.0000
2026/08/12	R053	05/11/2026	8.38 Call	Bond Future	678.7500	0.6788	632.4200	0.6324	6.826	0.0000	0.0000
2026/08/12	R053	05/11/2026	8.85 Put	Bond Future	5339.1700	5.3392	5465.2200	5.4652	2.361	0.0000	0.0000
2026/08/12	R053	05/11/2026	8.85 Call	Bond Future	2115.4600	2.1155	2013.6400	2.0136	4.813	0.0000	0.0000
2026/08/12	R053	05/11/2026	9.35 Call	Bond Future	5233.2700	5.2333	5069.4800	5.0695	3.130	0.0000	0.0000
2026/08/12	R053	05/11/2026	9.35 Put	Bond Future	2439.7900	2.4398	2503.8700	2.5039	2.626	0.0000	0.0000
2026/08/12	R053	04/02/2027		Bond Future	9.1536	128.5870	9.1732	128.3544	0.214	0.0000	0.0000
2026/08/12	R053	04/02/2027	9.99 Call	Bond Future	11264.6800	11.2647	11073.6500	11.0737	1.696	0.0000	0.0000
2026/08/12	R053	04/02/2027	9.99 Put	Bond Future	1950.9600	1.9510	1992.4800	1.9925	2.128	0.0000	0.0000
2026/08/12	R053	06/05/2027		Bond Future	9.1845	125.2530	9.2047	125.0150	0.220	0.0000	0.0000
2026/08/12	R053	06/05/2027	8.92 Call	Bond Future	4109.5700	4.1096	3997.7000	3.9977	2.722	0.0000	0.0000
2026/08/12	R053	06/05/2027	8.92 Put	Bond Future	7294.9800	7.2950	7421.1700	7.4212	1.730	0.0000	0.0000
2026/08/12	R053	05/08/2027		Bond Future	9.2202	127.6933	9.2410	127.4508	0.225	0.0000	0.0000
2026/08/12	R053	05/08/2027	9.28 Call	Bond Future	6938.6600	6.9387	6798.6600	6.7987	2.018	0.0000	0.0000
2026/08/12	R053	05/08/2027	9.28 Put	Bond Future	6243.2900	6.2433	6345.7500	6.3458	1.641	0.0000	0.0000
2026/08/12	R053	04/11/2027		Bond Future	9.2690	124.1193	9.2903	123.8739	0.229	0.0000	0.0000
2026/08/12	R053	04/11/2027	9.16 Call	Bond Future	6517.4200	6.5174	6387.4100	6.3874	1.995	0.0000	0.0000
2026/08/12	R053	04/11/2027	9.16 Put	Bond Future	7788.1400	7.7881	7903.5900	7.9036	1.482	0.0000	0.0000
2026/08/12	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/08/12	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/08/12	R186	05/11/2026	8.12 Call	Bond Future	25.8500	0.0259	25.7000	0.0257	0.580	0.0000	0.0000
2026/08/12	R186	05/11/2026	8.12 Put	Bond Future	25.8500	0.0259	25.7000	0.0257	0.580	0.0000	0.0000
2026/08/12	R202	06/08/2026		Bond Future	278.8600	278.8600	278.8600	278.8600	0.000	0.0000	0.0000
2026/08/12	R202	05/11/2026		Bond Future	308.9276	308.9276	309.0441	309.0441	0.038	0.0000	0.0000
2026/08/12	R202	05/11/2026	280.46 Call	Bond Future	28467.6000	28.4676	28584.1200	28.5841	0.409	0.0000	0.0000
2026/08/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	R202	04/02/2027		Bond Future	309.1626	309.1626	309.2805	309.2805	0.038	0.0000	0.0000
2026/08/12	R202	04/02/2027	294.73 Call	Bond Future	14432.6000	14.4326	14550.5000	14.5505	0.817	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/08/12	R202	04/02/2027	294.73 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/08/12	R202	06/05/2027				Bond Future	315.3141	315.3141	315.4321	0.037	0.0000	0.0000	
2026/08/12	R202	06/05/2027	306.99 Call			Bond Future	8324.1400	8.3241	8442.1000	1.417	0.0000	0.0000	
2026/08/12	R202	06/05/2027	306.99 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/08/12	R202	05/08/2027				Bond Future	315.7907	315.7907	315.9119	0.038	0.0000	0.0000	
2026/08/12	R202	05/08/2027	312.97 Call			Bond Future	2820.7200	2.8207	2941.9100	4.296	0.0000	0.0000	
2026/08/12	R202	05/08/2027	312.97 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/08/12	R202	04/11/2027				Bond Future	321.5227	321.5227	321.6495	0.039	0.0000	0.0000	
2026/08/12	R202	04/11/2027	315.68 Call			Bond Future	5842.7200	5.8427	5969.4700	2.169	0.0000	0.0000	
2026/08/12	R202	04/11/2027	315.68 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/08/12	R209	06/08/2026				Bond Future	11.3900	72.6665	11.3900	72.6665	0.000	0.0000	0.0000
2026/08/12	R209	05/11/2026				Bond Future	8.6079	85.7176	8.5961	85.7858	0.138	0.0000	0.0000
2026/08/12	R209	05/11/2026	10.32 Call			Bond Future	9214.3900	9.2144	9277.5200	9.2775	0.685	0.0000	0.0000
2026/08/12	R209	05/11/2026	10.32 Put			Bond Future	83.8700	0.0839	78.8300	0.0788	6.009	0.0000	0.0000
2026/08/12	R209	04/02/2027				Bond Future	8.6477	87.3188	8.6354	87.3880	0.142	0.0000	0.0000
2026/08/12	R209	04/02/2027	9.28 Call			Bond Future	4529.3100	4.5293	4574.0500	4.5741	0.988	0.0000	0.0000
2026/08/12	R209	04/02/2027	9.28 Put			Bond Future	1065.5200	1.0655	1041.1100	1.0411	2.291	0.0000	0.0000
2026/08/12	R209	04/02/2027	8.96 Call			Bond Future	3263.9100	3.2639	3301.5300	3.3015	1.153	0.0000	0.0000
2026/08/12	R209	04/02/2027	8.96 Put			Bond Future	1530.3300	1.5303	1498.8000	1.4988	2.060	0.0000	0.0000
2026/08/12	R209	04/02/2027	8.03 Put			Bond Future	4370.9100	4.3709	4315.1600	4.3152	1.275	0.0000	0.0000
2026/08/12	R209	04/02/2027	8.03 Call			Bond Future	805.9800	0.8060	819.3800	0.8194	1.663	0.0000	0.0000
2026/08/12	R209	06/05/2027				Bond Future	8.6736	85.8840	8.6610	85.9538	0.146	0.0000	0.0000
2026/08/12	R209	06/05/2027	8.41 Call			Bond Future	1878.1000	1.8781	1903.1700	1.9032	1.335	0.0000	0.0000
2026/08/12	R209	06/05/2027	8.41 Put			Bond Future	3349.5500	3.3496	3304.7800	3.3048	1.337	0.0000	0.0000
2026/08/12	R209	06/05/2027	9.32 Call			Bond Future	4898.6800	4.8987	4943.2300	4.9432	0.909	0.0000	0.0000
2026/08/12	R209	06/05/2027	9.32 Put			Bond Future	1421.5100	1.4215	1396.2200	1.3962	1.779	0.0000	0.0000
2026/08/12	R209	06/05/2027	8.25 Put			Bond Future	3899.7800	3.8998	3851.3300	3.8513	1.242	0.0000	0.0000
2026/08/12	R209	06/05/2027	8.25 Call			Bond Future	1519.6500	1.5197	1541.0400	1.5410	1.408	0.0000	0.0000
2026/08/12	R209	05/08/2027				Bond Future	8.7067	87.5574	8.6935	87.6288	0.151	0.0000	0.0000
2026/08/12	R209	05/08/2027	8.87 Call			Bond Future	3347.9000	3.3479	3384.3400	3.3843	1.088	0.0000	0.0000
2026/08/12	R209	05/08/2027	8.87 Put			Bond Future	2469.0900	2.4691	2434.1700	2.4342	1.414	0.0000	0.0000
2026/08/12	R209	04/11/2027				Bond Future	8.7597	85.9756	8.7459	86.0492	0.158	0.0000	0.0000
2026/08/12	R209	04/11/2027	8.67 Call			Bond Future	2874.7500	2.8748	2907.7800	2.9078	1.149	0.0000	0.0000
2026/08/12	R209	04/11/2027	8.67 Put			Bond Future	3352.1200	3.3521	3311.5300	3.3115	1.211	0.0000	0.0000
2026/08/12	R210	06/08/2026				Bond Future	259.8400	259.8400	259.8400	259.8400	0.000	0.0000	0.0000
2026/08/12	R210	05/11/2026				Bond Future	271.8477	271.8477	271.9342	271.9342	0.032	0.0000	0.0000
2026/08/12	R210	05/11/2026	253.33 Call			Bond Future	18517.7200	18.5177	18604.2200	18.6042	0.467	0.0000	0.0000
2026/08/12	R210	05/11/2026	253.33 Put			Bond Future	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	
2026/08/12	R210	04/02/2027		Bond Future	276.9910	276.9910	277.0784	277.0784	0.032	0.0000	0.0000
2026/08/12	R210	04/02/2027	266.03 Call	Bond Future	10960.9700	10.9610	11048.3500	11.0484	0.797	0.0000	0.0000
2026/08/12	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	R210	06/05/2027		Bond Future	278.8300	278.8300	278.9171	278.9171	0.031	0.0000	0.0000
2026/08/12	R210	06/05/2027	271.13 Call	Bond Future	7700.0300	7.7000	7787.1000	7.7871	1.131	0.0000	0.0000
2026/08/12	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	R210	05/08/2027		Bond Future	284.3269	284.3269	284.4164	284.4164	0.031	0.0000	0.0000
2026/08/12	R210	05/08/2027	276.01 Call	Bond Future	8316.9300	8.3169	8406.4200	8.4064	1.076	0.0000	0.0000
2026/08/12	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	R210	04/11/2027		Bond Future	285.7380	285.7380	285.8322	285.8322	0.033	0.0000	0.0000
2026/08/12	R210	04/11/2027	284.11 Call	Bond Future	1628.0000	1.6280	1722.1800	1.7222	5.785	0.0000	0.0000
2026/08/12	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	R213	06/08/2026		Bond Future	9.6900	93.4161	9.6900	93.4161	0.000	0.0000	0.0000
2026/08/12	R213	05/11/2026		Bond Future	7.9865	97.8223	7.9958	97.7897	0.116	0.0000	0.0000
2026/08/12	R213	05/11/2026	8.75 Call	Bond Future	2900.2200	2.9002	2869.0300	2.8690	1.075	0.0000	0.0000
2026/08/12	R213	05/11/2026	8.75 Put	Bond Future	267.3100	0.2673	268.6600	0.2687	0.505	0.0000	0.0000
2026/08/12	R213	04/02/2027		Bond Future	8.0218	99.6495	8.0319	99.6161	0.125	0.0000	0.0000
2026/08/12	R213	04/02/2027	8.14 Call	Bond Future	1439.5700	1.4396	1417.5700	1.4176	1.528	0.0000	0.0000
2026/08/12	R213	04/02/2027	8.14 Put	Bond Future	1046.9300	1.0469	1058.3600	1.0584	1.092	0.0000	0.0000
2026/08/12	R213	06/05/2027		Bond Future	8.0229	98.0558	8.0339	98.0208	0.138	0.0000	0.0000
2026/08/12	R213	06/05/2027	7.56 Call	Bond Future	712.0400	0.7120	698.2300	0.6982	1.939	0.0000	0.0000
2026/08/12	R213	06/05/2027	7.56 Put	Bond Future	2188.5000	2.1885	2209.6000	2.2096	0.964	0.0000	0.0000
2026/08/12	R213	06/05/2027	9.25 Call	Bond Future	4244.2100	4.2442	4213.5900	4.2136	0.721	0.0000	0.0000
2026/08/12	R213	06/05/2027	9.25 Put	Bond Future	458.9800	0.4590	463.2700	0.4633	0.935	0.0000	0.0000
2026/08/12	R213	06/05/2027	8.13 Put	Bond Future	1250.8900	1.2509	1264.2100	1.2642	1.065	0.0000	0.0000
2026/08/12	R213	06/05/2027	8.13 Call	Bond Future	1588.6800	1.5887	1567.0900	1.5671	1.359	0.0000	0.0000
2026/08/12	R213	05/08/2027		Bond Future	8.0352	99.9665	8.0470	99.9312	0.148	0.0000	0.0000
2026/08/12	R213	05/08/2027	8.27 Call	Bond Future	1919.9500	1.9200	1897.4200	1.8974	1.173	0.0000	0.0000
2026/08/12	R213	05/08/2027	8.27 Put	Bond Future	1222.9100	1.2229	1235.7300	1.2357	1.048	0.0000	0.0000
2026/08/12	R213	05/08/2027	8.58 Call	Bond Future	2558.1800	2.5582	2532.7700	2.5328	0.993	0.0000	0.0000
2026/08/12	R213	05/08/2027	8.58 Put	Bond Future	950.3300	0.9503	960.2700	0.9603	1.046	0.0000	0.0000
2026/08/12	R213	05/08/2027	7.95 Put	Bond Future	1606.1400	1.6061	1622.5500	1.6226	1.022	0.0000	0.0000
2026/08/12	R213	05/08/2027	7.95 Call	Bond Future	1351.8000	1.3518	1332.8600	1.3329	1.401	0.0000	0.0000
2026/08/12	R213	04/11/2027		Bond Future	8.0978	98.2073	8.1103	98.1724	0.154	0.0000	0.0000
2026/08/12	R213	04/11/2027	8.02 Call	Bond Future	1531.9700	1.5320	1513.2100	1.5132	1.225	0.0000	0.0000
2026/08/12	R213	04/11/2027	8.02 Put	Bond Future	1750.0300	1.7500	1766.1800	1.7662	0.923	0.0000	0.0000
2026/08/12	R214	06/08/2026		Bond Future	11.9700	65.6258	11.9700	65.6258	0.000	0.0000	0.0000
2026/08/12	R214	05/11/2026		Bond Future	9.1399	80.4179	9.1537	80.3258	0.150	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	
2026/08/12	R214	05/11/2026	10.97 Call	Bond Future	11166.5600	11.1666	11074.6300	11.0746	0.823	0.0000	0.0000
2026/08/12	R214	05/11/2026	10.97 Put	Bond Future	99.7200	0.0997	99.9200	0.0999	0.201	0.0000	0.0000
2026/08/12	R214	04/02/2027		Bond Future	9.1888	81.9201	9.2030	81.8260	0.155	0.0000	0.0000
2026/08/12	R214	04/02/2027	9.90 Call	Bond Future	5761.2800	5.7613	5684.4400	5.6844	1.334	0.0000	0.0000
2026/08/12	R214	04/02/2027	9.90 Put	Bond Future	1232.6800	1.2327	1249.9500	1.2500	1.401	0.0000	0.0000
2026/08/12	R214	06/05/2027		Bond Future	9.2234	80.2315	9.2381	80.1349	0.160	0.0000	0.0000
2026/08/12	R214	06/05/2027	8.88 Call	Bond Future	2084.8800	2.0849	2040.7300	2.0407	2.118	0.0000	0.0000
2026/08/12	R214	06/05/2027	8.88 Put	Bond Future	4383.9400	4.3839	4436.4600	4.4365	1.198	0.0000	0.0000
2026/08/12	R214	05/08/2027		Bond Future	9.2643	81.7949	9.2794	81.6966	0.164	0.0000	0.0000
2026/08/12	R214	05/08/2027	9.32 Call	Bond Future	3850.9400	3.8509	3793.1400	3.7931	1.501	0.0000	0.0000
2026/08/12	R214	05/08/2027	9.32 Put	Bond Future	3490.5200	3.4905	3531.0500	3.5311	1.161	0.0000	0.0000
2026/08/12	R214	04/11/2027		Bond Future	9.3235	79.9631	9.3390	79.8640	0.166	0.0000	0.0000
2026/08/12	R214	04/11/2027	9.21 Call	Bond Future	3638.9500	3.6390	3585.5800	3.5856	1.467	0.0000	0.0000
2026/08/12	R214	04/11/2027	9.21 Put	Bond Future	4369.6900	4.3697	4415.4500	4.4155	1.047	0.0000	0.0000
2026/08/12	R248	06/08/2026		Bond Future	12.3700	76.8492	12.3700	76.8492	0.000	0.0000	0.0000
2026/08/12	R248	05/11/2026		Bond Future	9.1917	97.5954	9.2107	97.4256	0.206	0.0000	0.0000
2026/08/12	R248	05/11/2026	11.31 Call	Bond Future	16466.8000	16.4668	16298.1100	16.2981	1.024	0.0000	0.0000
2026/08/12	R248	05/11/2026	11.31 Put	Bond Future	96.2100	0.0962	97.3000	0.0973	1.133	0.0000	0.0000
2026/08/12	R248	05/11/2026	9.50 Call	Bond Future	4348.1300	4.3481	4220.9500	4.2210	2.925	0.0000	0.0000
2026/08/12	R248	05/11/2026	9.50 Put	Bond Future	1643.0300	1.6430	1685.6300	1.6856	2.593	0.0000	0.0000
2026/08/12	R248	04/02/2027		Bond Future	9.2374	99.4184	9.2569	99.2451	0.212	0.0000	0.0000
2026/08/12	R248	04/02/2027	10.11 Call	Bond Future	8701.5100	8.7015	8558.0400	8.5580	1.649	0.0000	0.0000
2026/08/12	R248	04/02/2027	10.11 Put	Bond Future	1423.3100	1.4233	1453.1400	1.4531	2.096	0.0000	0.0000
2026/08/12	R248	06/05/2027		Bond Future	9.2698	96.9318	9.2900	96.7543	0.218	0.0000	0.0000
2026/08/12	R248	06/05/2027	9.05 Call	Bond Future	3283.2200	3.2832	3196.8300	3.1968	2.631	0.0000	0.0000
2026/08/12	R248	06/05/2027	9.05 Put	Bond Future	5251.1300	5.2511	5342.2400	5.3422	1.735	0.0000	0.0000
2026/08/12	R248	05/08/2027		Bond Future	9.3078	98.8205	9.3286	98.6398	0.223	0.0000	0.0000
2026/08/12	R248	05/08/2027	9.37 Call	Bond Future	5240.1500	5.2402	5135.7600	5.1358	1.992	0.0000	0.0000
2026/08/12	R248	05/08/2027	9.37 Put	Bond Future	4699.9400	4.6999	4776.2500	4.7763	1.624	0.0000	0.0000
2026/08/12	R248	04/11/2027		Bond Future	9.3619	96.1519	9.3831	95.9691	0.227	0.0000	0.0000
2026/08/12	R248	04/11/2027	9.26 Call	Bond Future	4948.9400	4.9489	4851.7500	4.8518	1.964	0.0000	0.0000
2026/08/12	R248	04/11/2027	9.26 Put	Bond Future	5834.3200	5.8343	5919.9900	5.9200	1.468	0.0000	0.0000
2026/08/12	R2R9	06/08/2026		Bond Future	9.7000	104.8514	9.7000	104.8514	0.000	0.0000	0.0000
2026/08/12	R2R9	05/11/2026		Bond Future	9.0288	107.3268	9.0217	107.3813	0.079	0.0000	0.0000
2026/08/12	R2R9	05/11/2026	98.56 Call	Bond Future	96356.7500	96.3568	96411.2700	96.4113	0.057	0.0000	0.0000
2026/08/12	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	R2R9	04/02/2027		Bond Future	9.0804	109.3318	9.0731	109.3870	0.080	0.0000	0.0000
2026/08/12	R2R9	04/02/2027	9.89 Call	Bond Future	7114.0000	7.1140	7148.8900	7.1489	0.490	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	
2026/08/12	R2R9	04/02/2027	9.89 Put	Bond Future	1234.7700	1.2348	1214.4700	1.2145	1.644	0.0000	0.0000
2026/08/12	R2R9	06/05/2027	9.64 Call	Bond Future	5975.5300	5.9755	6006.2400	6.0062	0.514	0.0000	0.0000
2026/08/12	R2R9	06/05/2027	9.64 Put	Bond Future	2201.6800	2.2017	2176.9700	2.1770	1.122	0.0000	0.0000
2026/08/12	R2R9	06/05/2027	8.94 Put	Bond Future	4197.9200	4.1979	4161.3500	4.1614	0.871	0.0000	0.0000
2026/08/12	R2R9	06/05/2027	8.94 Call	Bond Future	2851.1900	2.8512	2870.0400	2.8700	0.661	0.0000	0.0000
2026/08/12	R2R9	06/05/2027		Bond Future	9.1195	106.5017	9.1121	106.5571	0.082	0.0000	0.0000
2026/08/12	R2R9	06/05/2027	8.83 Call	Bond Future	2473.6400	2.4736	2490.5200	2.4905	0.682	0.0000	0.0000
2026/08/12	R2R9	06/05/2027	8.83 Put	Bond Future	4657.4100	4.6574	4618.8700	4.6189	0.827	0.0000	0.0000
2026/08/12	R2R9	05/08/2027		Bond Future	9.1658	108.5767	9.1581	108.6334	0.085	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	9.26 Call	Bond Future	4453.4900	4.4535	4478.8100	4.4788	0.569	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	9.26 Put	Bond Future	3768.1700	3.7682	3736.7300	3.7367	0.834	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	9.68 Call	Bond Future	6352.4700	6.3525	6383.9700	6.3840	0.496	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	9.68 Put	Bond Future	2684.9400	2.6849	2659.6800	2.6597	0.941	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	8.90 Put	Bond Future	5079.2500	5.0793	5042.0700	5.0421	0.732	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	8.90 Call	Bond Future	3110.7900	3.1108	3130.3700	3.1304	0.629	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	9.53 Call	Bond Future	5645.0900	5.6451	5674.4800	5.6745	0.521	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	9.53 Put	Bond Future	3028.8800	3.0289	3001.5100	3.0015	0.904	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	8.82 Put	Bond Future	5425.8300	5.4258	5387.3800	5.3874	0.709	0.0000	0.0000
2026/08/12	R2R9	05/08/2027	8.82 Call	Bond Future	2855.0100	2.8550	2873.3200	2.8733	0.641	0.0000	0.0000
2026/08/12	R2R9	04/11/2027		Bond Future	9.2308	105.5426	9.2226	105.6015	0.089	0.0000	0.0000
2026/08/12	R2R9	04/11/2027	9.12 Call	Bond Future	4042.4300	4.0424	4066.5800	4.0666	0.597	0.0000	0.0000
2026/08/12	R2R9	04/11/2027	9.12 Put	Bond Future	4841.2100	4.8412	4806.4400	4.8064	0.718	0.0000	0.0000
2026/08/12	R4R2	06/08/2026		Bond Future	9.9400	105.1355	9.9400	105.1355	0.000	0.0000	0.0000
2026/08/12	R4R2	05/11/2026		Bond Future	9.1936	108.7107	9.2123	108.5499	0.204	0.0000	0.0000
2026/08/12	R4R2	05/11/2026	98.76 Call	Bond Future	97488.1400	97.4881	97327.3500	97.3274	0.165	0.0000	0.0000
2026/08/12	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/12	R4R2	04/02/2027		Bond Future	9.2453	110.7415	9.2647	110.5773	0.210	0.0000	0.0000
2026/08/12	R4R2	04/02/2027	10.13 Call	Bond Future	8469.9700	8.4700	8333.6800	8.3337	1.609	0.0000	0.0000
2026/08/12	R4R2	04/02/2027	10.13 Put	Bond Future	1336.8500	1.3369	1364.7500	1.3648	2.087	0.0000	0.0000
2026/08/12	R4R2	06/05/2027		Bond Future	9.2857	107.8131	9.3058	107.6449	0.217	0.0000	0.0000
2026/08/12	R4R2	06/05/2027	9.00 Call	Bond Future	2866.5600	2.8666	2789.1300	2.7891	2.701	0.0000	0.0000
2026/08/12	R4R2	06/05/2027	9.00 Put	Bond Future	5297.7900	5.2978	5388.6000	5.3886	1.714	0.0000	0.0000
2026/08/12	R4R2	05/08/2027		Bond Future	9.3325	109.9136	9.3533	109.7423	0.223	0.0000	0.0000
2026/08/12	R4R2	05/08/2027	9.44 Call	Bond Future	5177.2700	5.1773	5076.8000	5.0768	1.941	0.0000	0.0000
2026/08/12	R4R2	05/08/2027	9.44 Put	Bond Future	4295.1200	4.2951	4365.9300	4.3659	1.649	0.0000	0.0000
2026/08/12	R4R2	04/11/2027		Bond Future	9.3958	106.7773	9.4171	106.6043	0.227	0.0000	0.0000
2026/08/12	R4R2	04/11/2027	9.28 Call	Bond Future	4632.6900	4.6327	4542.0100	4.5420	1.957	0.0000	0.0000
2026/08/12	R4R2	04/11/2027	9.28 Put	Bond Future	5579.8100	5.5798	5662.1900	5.6622	1.476	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
2026/08/12	RR87	06/08/2026		Bond Future	6.5300	101.1299	6.5300	101.1299	0.000	0.0000
2026/08/12	RR87	05/11/2026		Bond Future	6.8754	102.7068	6.8556	102.7091	0.288	0.0000
2026/08/12	RR87	05/11/2026	5.27 Call	Bond Future	0.0029	0.0000	0.0032	0.0000	8.997	0.0000
2026/08/12	RR87	05/11/2026	5.27 Put	Bond Future	184.1229	0.1841	181.8532	0.1819	1.233	0.0000
2026/08/12	RR88	06/08/2026		Bond Future	6.7900	105.3468	6.7900	105.3468	0.000	0.0000
2026/08/12	RR88	05/11/2026		Bond Future	7.3701	105.9047	7.3451	105.9308	0.339	0.0000
2026/08/12	RR88	05/11/2026	6.71 Call	Bond Future	12.2347	0.0122	13.6171	0.0136	11.299	0.0000
2026/08/12	RR88	05/11/2026	6.71 Put	Bond Future	704.4747	0.7045	679.7771	0.6798	3.506	0.0000
2026/08/12	RR88	04/02/2027		Bond Future	7.3121	104.0426	7.2799	104.0696	0.440	0.0000
2026/08/12	RR88	04/02/2027	7.78 Call	Bond Future	545.7943	0.5458	563.9754	0.5640	3.331	0.0000
2026/08/12	RR88	04/02/2027	7.78 Put	Bond Future	153.3843	0.1534	144.5054	0.1445	5.789	0.0000
2026/08/12	RR88	06/05/2027		Bond Future	7.0420	106.0899	6.9977	106.1167	0.630	0.0000
2026/08/12	RR88	06/05/2027	7.89 Call	Bond Future	607.1215	0.6071	627.3269	0.6273	3.328	0.0000
2026/08/12	RR88	06/05/2027	7.89 Put	Bond Future	98.3815	0.0984	91.8369	0.0918	6.652	0.0000
2026/08/12	RR88	05/08/2027		Bond Future	6.4525	102.8500	6.3768	102.8775	1.173	0.0000
2026/08/12	RR88	05/08/2027	8.07 Call	Bond Future	618.0949	0.6181	642.0752	0.6421	3.880	0.0000
2026/08/12	RR88	05/08/2027	8.07 Put	Bond Future	33.5249	0.0335	29.9852	0.0300	10.558	0.0000
2026/08/12	RR88	04/11/2027		Bond Future	4.6536	104.6894	4.4101	104.7186	5.232	0.0000
2026/08/12	RR88	04/11/2027	6.65 Call	Bond Future	321.2983	0.3213	342.0467	0.3420	6.458	0.0000
2026/08/12	RR88	04/11/2027	6.65 Put	Bond Future	82.6283	0.0826	74.1967	0.0742	10.204	0.0000
2026/08/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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