



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/08/2026 TO 17/08/2026

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
2026/08/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	2029	05/11/2026		Bond Future	153.6022	153.6022	153.5226	153.5226	0.052	0.0000
2026/08/17	2029	05/11/2026	147.56 Call	Bond Future	6042.1500	6.0422	5962.6100	5.9626	1.316	0.0000
2026/08/17	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/17	2029	04/02/2027		Bond Future	156.5080	156.5080	156.4268	156.4268	0.052	0.0000
2026/08/17	2029	04/02/2027	149.72 Call	Bond Future	6788.0400	6.7880	6706.7700	6.7068	1.197	0.0000
2026/08/17	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2026/08/17	2029	06/05/2027			Bond Future	158.0075	158.0075	157.9245	157.9245	0.052	0.0000	0.0000
2026/08/17	2029	06/05/2027	153.32 Call		Bond Future	4687.4500	4.6875	4604.5000	4.6045	1.770	0.0000	0.0000
2026/08/17	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2029	05/08/2027			Bond Future	161.1528	161.1528	161.0682	161.0682	0.052	0.0000	0.0000
2026/08/17	2029	05/08/2027	156.72 Call		Bond Future	4432.7500	4.4328	4348.1500	4.3482	1.909	0.0000	0.0000
2026/08/17	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2029	04/11/2027			Bond Future	162.5178	162.5178	162.4323	162.4323	0.053	0.0000	0.0000
2026/08/17	2029	04/11/2027	161.12 Call		Bond Future	1397.7700	1.3978	1312.3100	1.3123	6.114	0.0000	0.0000
2026/08/17	2029	04/11/2027	161.12 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2030	05/11/2026			Bond Future	7.8173	102.7102	7.8438	102.6356	0.339	0.0000	0.0000
2026/08/17	2030	05/11/2026	8.39 Call		Bond Future	1835.6500	1.8357	1766.3300	1.7663	3.776	0.0000	0.0000
2026/08/17	2030	05/11/2026	8.39 Put		Bond Future	240.8900	0.2409	246.0900	0.2461	2.159	0.0000	0.0000
2026/08/17	2030	04/02/2027			Bond Future	7.8368	100.6211	7.8659	100.5450	0.371	0.0000	0.0000
2026/08/17	2030	04/02/2027	7.82 Call		Bond Future	889.1600	0.8892	843.9900	0.8440	5.080	0.0000	0.0000
2026/08/17	2030	04/02/2027	7.82 Put		Bond Future	933.0200	0.9330	963.9400	0.9639	3.314	0.0000	0.0000
2026/08/17	2030	06/05/2027			Bond Future	7.8497	102.5533	7.8818	102.4756	0.409	0.0000	0.0000
2026/08/17	2030	06/05/2027	7.27 Call		Bond Future	416.5100	0.4165	390.4500	0.3905	6.257	0.0000	0.0000
2026/08/17	2030	06/05/2027	7.27 Put		Bond Future	1830.3900	1.8304	1881.9900	1.8820	2.819	0.0000	0.0000
2026/08/17	2030	05/08/2027			Bond Future	7.8515	100.5624	7.8874	100.4832	0.456	0.0000	0.0000
2026/08/17	2030	05/08/2027	8.11 Call		Bond Future	1443.6200	1.4436	1393.0100	1.3930	3.506	0.0000	0.0000
2026/08/17	2030	05/08/2027	8.11 Put		Bond Future	874.1100	0.8741	902.7100	0.9027	3.272	0.0000	0.0000
2026/08/17	2030	04/11/2027			Bond Future	7.9033	102.3703	7.9433	102.2900	0.506	0.0000	0.0000
2026/08/17	2030	04/11/2027	7.84 Call		Bond Future	1025.5400	1.0255	983.2800	0.9833	4.121	0.0000	0.0000
2026/08/17	2030	04/11/2027	7.84 Put		Bond Future	1152.9200	1.1529	1190.9600	1.1910	3.299	0.0000	0.0000
2026/08/17	2031	05/11/2026			Bond Future	119.4303	119.4303	119.3964	119.3964	0.028	0.0000	0.0000
2026/08/17	2031	05/11/2026	111.49 Call		Bond Future	7940.3400	7.9403	7906.4200	7.9064	0.427	0.0000	0.0000
2026/08/17	2031	05/11/2026	111.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2031	04/02/2027			Bond Future	119.1789	119.1789	119.1443	119.1443	0.029	0.0000	0.0000
2026/08/17	2031	04/02/2027	116.18 Call		Bond Future	3062.7500	3.0628	3028.1700	3.0282	1.129	0.0000	0.0000
2026/08/17	2031	04/02/2027	116.18 Put		Bond Future	63.8900	0.0639	63.9100	0.0639	0.031	0.0000	0.0000
2026/08/17	2031	06/05/2027			Bond Future	121.4946	121.4946	121.4591	121.4591	0.029	0.0000	0.0000
2026/08/17	2031	06/05/2027	116.87 Call		Bond Future	4642.7600	4.6428	4607.3900	4.6074	0.762	0.0000	0.0000
2026/08/17	2031	06/05/2027	116.87 Put		Bond Future	18.1700	0.0182	18.2500	0.0183	0.440	0.0000	0.0000
2026/08/17	2031	05/08/2027			Bond Future	121.3434	121.3434	121.3075	121.3075	0.030	0.0000	0.0000
2026/08/17	2031	05/08/2027	121.41 Call		Bond Future	894.8300	0.8948	873.3500	0.8734	2.400	0.0000	0.0000
2026/08/17	2031	05/08/2027	121.41 Put		Bond Future	961.3900	0.9614	975.8100	0.9758	1.500	0.0000	0.0000
2026/08/17	2031	04/11/2027			Bond Future	123.5545	123.5545	123.5183	123.5183	0.029	0.0000	0.0000
2026/08/17	2031	04/11/2027	121.34 Call		Bond Future	2420.9400	2.4209	2388.8800	2.3889	1.324	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	
2026/08/17	2031	04/11/2027	121.34 Put	Bond Future	206.4600	0.2065	210.5500	0.2106	1.981	0.0000	0.0000
2026/08/17	2032	05/11/2026		Bond Future	8.1412	101.3819	8.1775	101.2257	0.446	0.0000	0.0000
2026/08/17	2032	05/11/2026	9.16 Call	Bond Future	4462.5000	4.4625	4311.2700	4.3113	3.389	0.0000	0.0000
2026/08/17	2032	05/11/2026	9.16 Put	Bond Future	191.1800	0.1912	196.1100	0.1961	2.579	0.0000	0.0000
2026/08/17	2032	04/02/2027		Bond Future	8.1772	103.2756	8.2158	103.1164	0.471	0.0000	0.0000
2026/08/17	2032	04/02/2027	8.48 Call	Bond Future	2302.8600	2.3029	2190.5400	2.1905	4.877	0.0000	0.0000
2026/08/17	2032	04/02/2027	8.48 Put	Bond Future	1059.8600	1.0599	1106.7800	1.1068	4.427	0.0000	0.0000
2026/08/17	2032	04/02/2027	8.08 Put	Bond Future	1712.1900	1.7122	1785.9500	1.7860	4.308	0.0000	0.0000
2026/08/17	2032	04/02/2027	8.08 Call	Bond Future	1309.0000	1.3090	1223.5200	1.2235	6.530	0.0000	0.0000
2026/08/17	2032	04/02/2027	7.58 Put	Bond Future	3046.8800	3.0469	3157.3200	3.1573	3.625	0.0000	0.0000
2026/08/17	2032	04/02/2027	7.58 Call	Bond Future	538.3400	0.5383	489.5400	0.4895	9.065	0.0000	0.0000
2026/08/17	2032	04/02/2027	8.36 Call	Bond Future	1975.9000	1.9759	1870.8400	1.8708	5.317	0.0000	0.0000
2026/08/17	2032	04/02/2027	8.36 Put	Bond Future	1223.2500	1.2233	1277.4300	1.2774	4.429	0.0000	0.0000
2026/08/17	2032	06/05/2027	7.58 Put	Bond Future	3249.2100	3.2492	3358.1800	3.3582	3.354	0.0000	0.0000
2026/08/17	2032	06/05/2027	7.58 Call	Bond Future	741.4400	0.7414	687.9800	0.6880	7.210	0.0000	0.0000
2026/08/17	2032	06/05/2027	8.08 Put	Bond Future	1999.9900	2.0000	2078.4300	2.0784	3.922	0.0000	0.0000
2026/08/17	2032	06/05/2027	8.08 Call	Bond Future	1512.4300	1.5124	1428.4400	1.4284	5.553	0.0000	0.0000
2026/08/17	2032	06/05/2027	8.47 Call	Bond Future	2418.1400	2.4181	2311.6700	2.3117	4.403	0.0000	0.0000
2026/08/17	2032	06/05/2027	8.47 Put	Bond Future	1363.7700	1.3638	1419.7300	1.4197	4.103	0.0000	0.0000
2026/08/17	2032	06/05/2027		Bond Future	8.2025	101.0979	8.2435	100.9355	0.500	0.0000	0.0000
2026/08/17	2032	06/05/2027	7.80 Call	Bond Future	1032.6200	1.0326	966.0000	0.9660	6.452	0.0000	0.0000
2026/08/17	2032	06/05/2027	7.80 Put	Bond Future	2645.4200	2.6454	2741.2300	2.7412	3.622	0.0000	0.0000
2026/08/17	2032	06/05/2027	7.94 Put	Bond Future	2300.5700	2.3006	2387.7700	2.3878	3.790	0.0000	0.0000
2026/08/17	2032	06/05/2027	7.94 Call	Bond Future	1252.3100	1.2523	1177.0800	1.1771	6.007	0.0000	0.0000
2026/08/17	2032	06/05/2027	8.44 Put	Bond Future	1404.5400	1.4045	1462.0600	1.4621	4.095	0.0000	0.0000
2026/08/17	2032	06/05/2027	8.44 Call	Bond Future	2341.3400	2.3413	2236.4300	2.2364	4.481	0.0000	0.0000
2026/08/17	2032	06/05/2027	8.93 Call	Bond Future	3721.4500	3.7215	3595.0400	3.5950	3.397	0.0000	0.0000
2026/08/17	2032	06/05/2027	8.93 Put	Bond Future	885.5500	0.8856	921.5700	0.9216	4.068	0.0000	0.0000
2026/08/17	2032	05/08/2027	7.94 Put	Bond Future	2478.2400	2.4782	2567.9100	2.5679	3.618	0.0000	0.0000
2026/08/17	2032	05/08/2027	7.94 Call	Bond Future	1400.9600	1.4010	1324.9800	1.3250	5.423	0.0000	0.0000
2026/08/17	2032	05/08/2027	8.44 Put	Bond Future	1604.1700	1.6042	1667.3000	1.6673	3.935	0.0000	0.0000
2026/08/17	2032	05/08/2027	8.44 Call	Bond Future	2427.7900	2.4278	2325.2700	2.3253	4.223	0.0000	0.0000
2026/08/17	2032	05/08/2027	9.08 Call	Bond Future	4144.9800	4.1450	4017.1600	4.0172	3.084	0.0000	0.0000
2026/08/17	2032	05/08/2027	9.08 Put	Bond Future	951.8200	0.9518	989.6500	0.9897	3.974	0.0000	0.0000
2026/08/17	2032	05/08/2027		Bond Future	8.2219	103.0878	8.2656	102.9222	0.531	0.0000	0.0000
2026/08/17	2032	05/08/2027	8.42 Call	Bond Future	2380.2000	2.3802	2278.6600	2.2787	4.266	0.0000	0.0000
2026/08/17	2032	05/08/2027	8.42 Put	Bond Future	1631.7700	1.6318	1695.8800	1.6959	3.929	0.0000	0.0000
2026/08/17	2032	04/11/2027		Bond Future	8.2785	100.7842	8.3251	100.6159	0.562	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
2026/08/17	2032	04/11/2027	8.20	Call	Bond Future	1887.1300	1.8871	1799.3900	1.7994	4.649	0.0000	0.0000
2026/08/17	2032	04/11/2027	8.20	Put	Bond Future	2171.7800	2.1718	2252.3300	2.2523	3.709	0.0000	0.0000
2026/08/17	2033	05/11/2026			Bond Future	149.1047	149.1047	148.6754	148.6754	0.288	0.0000	0.0000
2026/08/17	2033	05/11/2026	137.26	Call	Bond Future	11844.6800	11.8447	11415.3500	11.4154	3.625	0.0000	0.0000
2026/08/17	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2033	04/02/2027			Bond Future	151.9254	151.9254	151.4877	151.4877	0.288	0.0000	0.0000
2026/08/17	2033	04/02/2027	142.71	Call	Bond Future	9215.4300	9.2154	8777.6800	8.7777	4.750	0.0000	0.0000
2026/08/17	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2033	06/05/2027			Bond Future	153.2297	153.2297	152.7834	152.7834	0.291	0.0000	0.0000
2026/08/17	2033	06/05/2027	151.21	Call	Bond Future	2019.6800	2.0197	1573.4100	1.5734	22.096	0.0000	0.0000
2026/08/17	2033	06/05/2027	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2033	05/08/2027			Bond Future	156.2799	156.2799	155.8247	155.8247	0.291	0.0000	0.0000
2026/08/17	2033	05/08/2027	153.15	Call	Bond Future	3129.9300	3.1299	2674.7000	2.6747	14.544	0.0000	0.0000
2026/08/17	2033	05/08/2027	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2033	04/11/2027			Bond Future	157.4476	157.4476	156.9848	156.9848	0.294	0.0000	0.0000
2026/08/17	2033	04/11/2027	156.56	Call	Bond Future	887.6300	0.8876	424.7700	0.4248	52.146	0.0000	0.0000
2026/08/17	2033	04/11/2027	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2037	05/11/2026	10.83	Call	Bond Future	12418.9500	12.4190	12117.4700	12.1175	2.428	0.0000	0.0000
2026/08/17	2037	05/11/2026	10.83	Put	Bond Future	48.5200	0.0485	48.8100	0.0488	0.598	0.0000	0.0000
2026/08/17	2037	05/11/2026	10.23	Call	Bond Future	9137.7000	9.1377	8840.6400	8.8406	3.251	0.0000	0.0000
2026/08/17	2037	05/11/2026	10.23	Put	Bond Future	151.1600	0.1512	155.8700	0.1559	3.116	0.0000	0.0000
2026/08/17	2037	05/11/2026	9.46	Put	Bond Future	580.2700	0.5803	613.2100	0.6132	5.677	0.0000	0.0000
2026/08/17	2037	05/11/2026	9.46	Call	Bond Future	4955.6100	4.9556	4686.7800	4.6868	5.425	0.0000	0.0000
2026/08/17	2037	05/11/2026			Bond Future	8.7748	100.5037	8.8207	100.2020	0.524	0.0000	0.0000
2026/08/17	2037	05/11/2026	10.62	Call	Bond Future	11278.2700	11.2783	10977.6000	10.9776	2.666	0.0000	0.0000
2026/08/17	2037	05/11/2026	10.62	Put	Bond Future	72.1400	0.0721	73.2400	0.0732	1.525	0.0000	0.0000
2026/08/17	2037	04/02/2027			Bond Future	8.8184	98.1230	8.8662	97.8155	0.541	0.0000	0.0000
2026/08/17	2037	04/02/2027	9.51	Call	Bond Future	5453.6800	5.4537	5206.3000	5.2063	4.536	0.0000	0.0000
2026/08/17	2037	04/02/2027	9.51	Put	Bond Future	1120.8000	1.1208	1181.0100	1.1810	5.372	0.0000	0.0000
2026/08/17	2037	04/02/2027	9.81	Call	Bond Future	6939.7300	6.9397	6673.8500	6.6739	3.831	0.0000	0.0000
2026/08/17	2037	04/02/2027	9.81	Put	Bond Future	806.5600	0.8066	848.2700	0.8483	5.171	0.0000	0.0000
2026/08/17	2037	04/02/2027	9.31	Call	Bond Future	4508.5500	4.5086	4277.3700	4.2774	5.128	0.0000	0.0000
2026/08/17	2037	04/02/2027	9.31	Put	Bond Future	1402.0700	1.4021	1478.4800	1.4785	5.450	0.0000	0.0000
2026/08/17	2037	04/02/2027	8.44	Put	Bond Future	3844.1900	3.8442	4028.1000	4.0281	4.784	0.0000	0.0000
2026/08/17	2037	04/02/2027	8.44	Call	Bond Future	1360.7900	1.3608	1237.1100	1.2371	9.089	0.0000	0.0000
2026/08/17	2037	06/05/2027			Bond Future	8.8606	100.0073	8.9102	99.6937	0.560	0.0000	0.0000
2026/08/17	2037	06/05/2027	8.58	Call	Bond Future	2078.3200	2.0783	1934.8700	1.9349	6.902	0.0000	0.0000
2026/08/17	2037	06/05/2027	8.58	Put	Bond Future	3876.5400	3.8765	4046.7100	4.0467	4.390	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
2026/08/17	2037	05/08/2027		Bond Future	8.9015	97.7157	8.9531	97.3959	0.580	0.0000	0.0000
2026/08/17	2037	05/08/2027	9.05 Call	Bond Future	3870.7600	3.8708	3679.7400	3.6797	4.935	0.0000	0.0000
2026/08/17	2037	05/08/2027	9.05 Put	Bond Future	2954.8900	2.9549	3083.6600	3.0837	4.358	0.0000	0.0000
2026/08/17	2037	04/11/2027		Bond Future	8.9585	99.4718	9.0122	99.1465	0.599	0.0000	0.0000
2026/08/17	2037	04/11/2027	8.84 Call	Bond Future	3248.0900	3.2481	3080.3400	3.0803	5.165	0.0000	0.0000
2026/08/17	2037	04/11/2027	8.84 Put	Bond Future	3971.8300	3.9718	4129.3700	4.1294	3.966	0.0000	0.0000
2026/08/17	2038	05/11/2026		Bond Future	165.0497	165.0497	164.9099	164.9099	0.085	0.0000	0.0000
2026/08/17	2038	05/11/2026	146.31 Call	Bond Future	18739.6900	18.7397	18599.8500	18.5999	0.746	0.0000	0.0000
2026/08/17	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2038	04/02/2027		Bond Future	165.8926	165.8926	165.7499	165.7499	0.086	0.0000	0.0000
2026/08/17	2038	04/02/2027	153.83 Call	Bond Future	12062.5700	12.0626	11919.9200	11.9199	1.183	0.0000	0.0000
2026/08/17	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2038	06/05/2027		Bond Future	169.1156	169.1156	168.9701	168.9701	0.086	0.0000	0.0000
2026/08/17	2038	06/05/2027	166.10 Call	Bond Future	3015.5800	3.0156	2870.0500	2.8701	4.826	0.0000	0.0000
2026/08/17	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2038	05/08/2027		Bond Future	170.1491	170.1491	170.0009	170.0009	0.087	0.0000	0.0000
2026/08/17	2038	05/08/2027	169.13 Call	Bond Future	1019.1200	1.0191	870.8900	0.8709	14.545	0.0000	0.0000
2026/08/17	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2038	04/11/2027		Bond Future	173.2517	173.2517	173.1012	173.1012	0.087	0.0000	0.0000
2026/08/17	2038	04/11/2027	170.50 Call	Bond Future	2751.7200	2.7517	2601.1600	2.6012	5.471	0.0000	0.0000
2026/08/17	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	2040	05/11/2026	8.85 Put	Bond Future	3446.8200	3.4468	3693.8600	3.6939	7.167	0.0000	0.0000
2026/08/17	2040	05/11/2026	8.85 Call	Bond Future	1190.4700	1.1905	1016.9800	1.0170	14.573	0.0000	0.0000
2026/08/17	2040	05/11/2026	11.27 Call	Bond Future	14387.8400	14.3878	13969.1700	13.9692	2.910	0.0000	0.0000
2026/08/17	2040	05/11/2026	11.27 Put	Bond Future	66.1600	0.0662	68.0200	0.0680	2.811	0.0000	0.0000
2026/08/17	2040	05/11/2026	10.67 Call	Bond Future	10776.2800	10.7763	10364.9800	10.3650	3.817	0.0000	0.0000
2026/08/17	2040	05/11/2026	10.67 Put	Bond Future	180.0000	0.1800	189.2300	0.1892	5.128	0.0000	0.0000
2026/08/17	2040	05/11/2026	9.91 Put	Bond Future	631.8500	0.6319	678.5800	0.6786	7.396	0.0000	0.0000
2026/08/17	2040	05/11/2026	9.91 Call	Bond Future	6160.7600	6.1608	5786.9600	5.7870	6.067	0.0000	0.0000
2026/08/17	2040	05/11/2026		Bond Future	9.1451	101.3697	9.2011	100.9492	0.613	0.0000	0.0000
2026/08/17	2040	05/11/2026	11.06 Call	Bond Future	13138.5000	13.1385	12721.4100	12.7214	3.175	0.0000	0.0000
2026/08/17	2040	05/11/2026	11.06 Put	Bond Future	94.3500	0.0944	97.7900	0.0978	3.646	0.0000	0.0000
2026/08/17	2040	05/11/2026	8.75 Put	Bond Future	3973.7500	3.9738	4246.0300	4.2460	6.852	0.0000	0.0000
2026/08/17	2040	05/11/2026	8.75 Call	Bond Future	936.3200	0.9363	788.0700	0.7881	15.833	0.0000	0.0000
2026/08/17	2040	04/02/2027		Bond Future	9.1956	98.7548	9.2536	98.3261	0.631	0.0000	0.0000
2026/08/17	2040	04/02/2027	9.93 Call	Bond Future	6549.2400	6.5492	6206.8400	6.2068	5.228	0.0000	0.0000
2026/08/17	2040	04/02/2027	9.93 Put	Bond Future	1310.8800	1.3109	1397.1000	1.3971	6.577	0.0000	0.0000
2026/08/17	2040	04/02/2027	10.17 Call	Bond Future	7886.6600	7.8867	7523.8800	7.5239	4.600	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
2026/08/17	2040	04/02/2027	10.17	Put	Bond Future	1021.9800	1.0220	1087.8200	1.0878	6.442	0.0000	0.0000
2026/08/17	2040	04/02/2027	9.67	Call	Bond Future	5161.8700	5.1619	4848.1700	4.8482	6.077	0.0000	0.0000
2026/08/17	2040	04/02/2027	9.67	Put	Bond Future	1731.9600	1.7320	1846.8800	1.8469	6.635	0.0000	0.0000
2026/08/17	2040	04/02/2027	8.78	Put	Bond Future	4692.1200	4.6921	4957.1100	4.9571	5.648	0.0000	0.0000
2026/08/17	2040	04/02/2027	8.78	Call	Bond Future	1543.6900	1.5437	1380.0600	1.3801	10.600	0.0000	0.0000
2026/08/17	2040	06/05/2027			Bond Future	9.2449	100.6511	9.3049	100.2143	0.649	0.0000	0.0000
2026/08/17	2040	06/05/2027	8.88	Call	Bond Future	2254.9500	2.2550	2069.4300	2.0694	8.227	0.0000	0.0000
2026/08/17	2040	06/05/2027	8.88	Put	Bond Future	4969.8000	4.9698	5221.1600	5.2212	5.058	0.0000	0.0000
2026/08/17	2040	05/08/2027			Bond Future	9.2936	98.1217	9.3558	97.6762	0.669	0.0000	0.0000
2026/08/17	2040	05/08/2027	9.33	Call	Bond Future	4158.7600	4.1588	3909.2300	3.9092	6.000	0.0000	0.0000
2026/08/17	2040	05/08/2027	9.33	Put	Bond Future	3897.8400	3.8978	4093.8300	4.0938	5.028	0.0000	0.0000
2026/08/17	2040	04/11/2027			Bond Future	9.3559	99.8846	9.4202	99.4314	0.688	0.0000	0.0000
2026/08/17	2040	04/11/2027	9.21	Call	Bond Future	3840.5600	3.8406	3610.7900	3.6108	5.983	0.0000	0.0000
2026/08/17	2040	04/11/2027	9.21	Put	Bond Future	4879.1700	4.8792	5102.6000	5.1026	4.579	0.0000	0.0000
2026/08/17	2043	05/11/2026			Bond Future	127.3969	127.3969	127.4131	127.4131	0.013	0.0000	0.0000
2026/08/17	2043	05/11/2026	112.84	Call	Bond Future	14560.1471	14.5601	14575.7342	14.5757	0.107	0.0000	0.0000
2026/08/17	2043	05/11/2026	112.84	Put	Bond Future	3.2871	0.0033	2.6642	0.0027	18.950	0.0000	0.0000
2026/08/17	2043	04/02/2027			Bond Future	126.8494	126.8494	126.8657	126.8657	0.013	0.0000	0.0000
2026/08/17	2043	04/02/2027	117.63	Call	Bond Future	9409.8532	9.4099	9418.0140	9.4180	0.087	0.0000	0.0000
2026/08/17	2043	04/02/2027	117.63	Put	Bond Future	190.4832	0.1905	182.3240	0.1823	4.283	0.0000	0.0000
2026/08/17	2043	06/05/2027			Bond Future	129.3141	129.3141	129.3307	129.3307	0.013	0.0000	0.0000
2026/08/17	2043	06/05/2027	127.48	Call	Bond Future	4054.7008	4.0547	4047.9693	4.0480	0.166	0.0000	0.0000
2026/08/17	2043	06/05/2027	127.48	Put	Bond Future	2220.6308	2.2206	2197.2893	2.1973	1.051	0.0000	0.0000
2026/08/17	2043	05/08/2027			Bond Future	128.8613	128.8613	128.8786	128.8786	0.013	0.0000	0.0000
2026/08/17	2043	05/08/2027	129.56	Call	Bond Future	2991.0951	2.9911	2985.3931	2.9854	0.191	0.0000	0.0000
2026/08/17	2043	05/08/2027	129.56	Put	Bond Future	3689.8351	3.6898	3666.8331	3.6668	0.623	0.0000	0.0000
2026/08/17	2043	04/11/2027			Bond Future	131.2088	131.2088	131.2268	131.2268	0.014	0.0000	0.0000
2026/08/17	2043	04/11/2027	128.97	Call	Bond Future	4779.7448	4.7797	4779.2255	4.7792	0.011	0.0000	0.0000
2026/08/17	2043	04/11/2027	128.97	Put	Bond Future	2540.9848	2.5410	2522.4755	2.5225	0.728	0.0000	0.0000
2026/08/17	2044	05/11/2026	9.50	Call	Bond Future	3487.8300	3.4878	3114.3200	3.1143	10.709	0.0000	0.0000
2026/08/17	2044	05/11/2026	9.50	Put	Bond Future	1725.6400	1.7256	1894.3600	1.8944	9.777	0.0000	0.0000
2026/08/17	2044	05/11/2026			Bond Future	9.2828	97.8640	9.3490	97.3217	0.713	0.0000	0.0000
2026/08/17	2044	05/11/2026	11.34	Call	Bond Future	14988.8900	14.9889	14452.0300	14.4520	3.582	0.0000	0.0000
2026/08/17	2044	05/11/2026	11.34	Put	Bond Future	97.9500	0.0980	103.3200	0.1033	5.482	0.0000	0.0000
2026/08/17	2044	04/02/2027			Bond Future	9.3312	95.3087	9.3995	94.7561	0.732	0.0000	0.0000
2026/08/17	2044	04/02/2027	10.18	Call	Bond Future	7864.1200	7.8641	7415.1900	7.4152	5.709	0.0000	0.0000
2026/08/17	2044	04/02/2027	10.18	Put	Bond Future	1324.3400	1.3243	1427.9500	1.4280	7.824	0.0000	0.0000
2026/08/17	2044	06/05/2027			Bond Future	9.3784	97.1390	9.4488	96.5757	0.751	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
2026/08/17	2044	06/05/2027	9.08	Call	Bond Future		2762.9000	2.7629		2512.2500	2.5123	9.072	0.0000
2026/08/17	2044	06/05/2027	9.08	Put	Bond Future		5205.8200	5.2058		5518.4000	5.5184	6.004	0.0000
2026/08/17	2044	05/08/2027			Bond Future		9.4250	94.6656		9.4977	94.0913	0.771	0.0000
2026/08/17	2044	05/08/2027	9.44	Call	Bond Future		4567.6700	4.5677		4251.3000	4.2513	6.926	0.0000
2026/08/17	2044	05/08/2027	9.44	Put	Bond Future		4448.5700	4.4486		4706.5200	4.7065	5.798	0.0000
2026/08/17	2044	04/11/2027			Bond Future		9.4829	96.3665		9.5579	95.7820	0.790	0.0000
2026/08/17	2044	04/11/2027	9.31	Call	Bond Future		4224.5200	4.2245		3933.1600	3.9332	6.897	0.0000
2026/08/17	2044	04/11/2027	9.31	Put	Bond Future		5593.8800	5.5939		5886.9800	5.8870	5.240	0.0000
2026/08/17	2046	05/11/2026			Bond Future		145.0424	145.0424		145.0615	145.0615	0.013	0.0000
2026/08/17	2046	05/11/2026	125.48	Call	Bond Future		19562.3700	19.5624		19581.4900	19.5815	0.098	0.0000
2026/08/17	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2046	04/02/2027			Bond Future		147.7864	147.7864		147.8057	147.8057	0.013	0.0000
2026/08/17	2046	04/02/2027	131.09	Call	Bond Future		16696.3800	16.6964		16715.6700	16.7157	0.116	0.0000
2026/08/17	2046	04/02/2027	131.09	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2046	06/05/2027			Bond Future		148.2360	148.2360		148.2554	148.2554	0.013	0.0000
2026/08/17	2046	06/05/2027	148.99	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2046	06/05/2027	148.99	Put	Bond Future		754.0400	0.7540		734.6100	0.7346	2.577	0.0000
2026/08/17	2046	05/08/2027			Bond Future		151.1868	151.1868		151.2066	151.2066	0.013	0.0000
2026/08/17	2046	05/08/2027	149.17	Call	Bond Future		2016.8400	2.0168		2036.6300	2.0366	0.981	0.0000
2026/08/17	2046	05/08/2027	149.17	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2046	04/11/2027			Bond Future		151.4687	151.4687		151.4898	151.4898	0.014	0.0000
2026/08/17	2046	04/11/2027	151.95	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2046	04/11/2027	151.95	Put	Bond Future		481.2700	0.4813		460.2200	0.4602	4.374	0.0000
2026/08/17	2050	05/11/2026			Bond Future		148.6983	148.6983		148.7173	148.7173	0.013	0.0000
2026/08/17	2050	05/11/2026	123.84	Call	Bond Future		24858.2900	24.8583		24877.3100	24.8773	0.077	0.0000
2026/08/17	2050	05/11/2026	123.84	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2050	04/02/2027			Bond Future		148.9734	148.9734		148.9927	148.9927	0.013	0.0000
2026/08/17	2050	04/02/2027	132.39	Call	Bond Future		16583.4100	16.5834		16602.7100	16.6027	0.116	0.0000
2026/08/17	2050	04/02/2027	132.39	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2050	06/05/2027			Bond Future		151.8680	151.8680		151.8875	151.8875	0.013	0.0000
2026/08/17	2050	06/05/2027	150.46	Call	Bond Future		1407.9700	1.4080		1427.5300	1.4275	1.389	0.0000
2026/08/17	2050	06/05/2027	150.46	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2050	05/08/2027			Bond Future		152.2935	152.2935		152.3136	152.3136	0.013	0.0000
2026/08/17	2050	05/08/2027	152.97	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/17	2050	05/08/2027	152.97	Put	Bond Future		676.4800	0.6765		656.4200	0.6564	2.965	0.0000
2026/08/17	2050	04/11/2027			Bond Future		155.0701	155.0701		155.0911	155.0911	0.014	0.0000
2026/08/17	2050	04/11/2027	153.21	Call	Bond Future		1860.0700	1.8601		1881.0900	1.8811	1.130	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
2026/08/17	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	AL37	06/08/2026		Index Future	1302.3390	1302.3390	1302.3390	1302.3390	0.000	0.0000
2026/08/17	AL37	05/11/2026		Index Future	1322.7310	1322.7310	1321.1900	1321.1900	0.117	0.0000
2026/08/17	AL37	04/02/2027		Index Future	1347.4360	1347.4360	1345.8600	1345.8600	0.117	0.0000
2026/08/17	AL37	06/05/2027		Index Future	1373.3000	1373.3000	1371.6890	1371.6890	0.117	0.0000
2026/08/17	AL37	05/08/2027		Index Future	1400.0500	1400.0500	1398.4060	1398.4060	0.117	0.0000
2026/08/17	AL37	04/11/2027		Index Future	1425.5970	1425.5970	1423.9360	1423.9360	0.117	0.0000
2026/08/17	AL7T	06/08/2026		Index Future	1700.7270	1700.7270	1700.7270	1700.7270	0.000	0.0000
2026/08/17	AL7T	05/11/2026		Index Future	1719.9140	1719.9140	1715.4470	1715.4470	0.260	0.0000
2026/08/17	AL7T	04/02/2027		Index Future	1752.0360	1752.0360	1747.4780	1747.4780	0.260	0.0000
2026/08/17	AL7T	06/05/2027		Index Future	1785.6670	1785.6670	1781.0150	1781.0150	0.261	0.0000
2026/08/17	AL7T	05/08/2027		Index Future	1820.4490	1820.4490	1815.7050	1815.7050	0.261	0.0000
2026/08/17	AL7T	04/11/2027		Index Future	1853.6670	1853.6670	1848.8540	1848.8540	0.260	0.0000
2026/08/17	ALBI	06/08/2026		Index Future	1433.8150	1433.8150	1433.8150	1433.8150	0.000	0.0000
2026/08/17	ALBI	05/11/2026		Index Future	1447.8770	1447.8770	1443.4420	1443.4420	0.306	0.0000
2026/08/17	ALBI	04/02/2027		Index Future	1474.9180	1474.9180	1470.3940	1470.3940	0.307	0.0000
2026/08/17	ALBI	06/05/2027		Index Future	1503.2290	1503.2290	1498.6140	1498.6140	0.307	0.0000
2026/08/17	ALBI	05/08/2027		Index Future	1532.5100	1532.5100	1527.8030	1527.8030	0.307	0.0000
2026/08/17	ALBI	04/11/2027		Index Future	1560.4740	1560.4740	1555.6960	1555.6960	0.306	0.0000
2026/08/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/08/17	C040	31/01/2040		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	
2026/08/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/08/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/17	ES33	05/11/2026		Bond Future	8.9443	93.8665	8.9904	93.6448	0.516	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	
2026/08/17	ES33	05/11/2026	10.83 Call	Bond Future	8538.0700	8.5381	8316.3800	8.3164	2.596	0.0000	0.0000
2026/08/17	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES33	04/02/2027		Bond Future	9.0109	95.6424	9.0595	95.4163	0.539	0.0000	0.0000
2026/08/17	ES33	04/02/2027	9.70 Call	Bond Future	3145.8000	3.1458	2919.7400	2.9197	7.186	0.0000	0.0000
2026/08/17	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES33	06/05/2027		Bond Future	9.0674	93.7053	9.1185	93.4747	0.563	0.0000	0.0000
2026/08/17	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES33	06/05/2027	8.80 Put	Bond Future	1220.0400	1.2200	1450.6000	1.4506	18.898	0.0000	0.0000
2026/08/17	ES33	05/08/2027		Bond Future	9.1210	95.5707	9.1747	95.3355	0.589	0.0000	0.0000
2026/08/17	ES33	05/08/2027	9.27 Call	Bond Future	650.2700	0.6503	415.1100	0.4151	36.163	0.0000	0.0000
2026/08/17	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES33	04/11/2027		Bond Future	9.2090	93.5180	9.2656	93.2789	0.614	0.0000	0.0000
2026/08/17	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES33	04/11/2027	9.06 Put	Bond Future	633.8900	0.6339	873.0100	0.8730	37.723	0.0000	0.0000
2026/08/17	ES42	05/11/2026		Bond Future	9.5882	91.6854	9.6441	91.2693	0.583	0.0000	0.0000
2026/08/17	ES42	05/11/2026	11.66 Call	Bond Future	13720.5500	13.7206	13304.5200	13.3045	3.032	0.0000	0.0000
2026/08/17	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES42	04/02/2027		Bond Future	9.6473	93.4203	9.7050	92.9963	0.599	0.0000	0.0000
2026/08/17	ES42	04/02/2027	10.29 Call	Bond Future	4560.3800	4.5604	4136.3600	4.1364	9.298	0.0000	0.0000
2026/08/17	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES42	06/05/2027		Bond Future	9.7030	90.9710	9.7627	90.5386	0.615	0.0000	0.0000
2026/08/17	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES42	06/05/2027	9.33 Put	Bond Future	2771.3100	2.7713	3203.7100	3.2037	15.603	0.0000	0.0000
2026/08/17	ES42	05/08/2027		Bond Future	9.7560	92.7821	9.8177	92.3411	0.632	0.0000	0.0000
2026/08/17	ES42	05/08/2027	9.84 Call	Bond Future	600.1200	0.6001	159.0700	0.1591	73.494	0.0000	0.0000
2026/08/17	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES42	04/11/2027		Bond Future	9.8274	90.2077	9.8911	89.7590	0.648	0.0000	0.0000
2026/08/17	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	ES42	04/11/2027	9.66 Put	Bond Future	1194.4700	1.1945	1643.1800	1.6432	37.566	0.0000	0.0000
2026/08/17	GOVI	06/08/2026		GOVI	1407.0820	1407.0820	1407.0820	1407.0820	0.000	0.0000	0.0000
2026/08/17	GOVI	05/11/2026		GOVI	1420.4920	1420.4920	1416.0100	1416.0100	0.316	0.0000	0.0000
2026/08/17	GOVI	05/11/2026	1,277.00 Call	GOVI	1434920.0000	143.4920	1390100.0000	139.0100	3.124	0.0000	0.0000
2026/08/17	GOVI	05/11/2026	1,277.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	GOVI	04/02/2027		GOVI	1447.0220	1447.0220	1442.4490	1442.4490	0.316	0.0000	0.0000
2026/08/17	GOVI	04/02/2027	1,369.00 Call	GOVI	780220.0000	78.0220	734490.0000	73.4490	5.861	0.0000	0.0000
2026/08/17	GOVI	04/02/2027	1,369.00 Put	GOVI	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
2026/08/17	GOVI	06/05/2027		GOVI	1474.7970	1474.7970	1470.1320	1470.1320	0.316	0.0000
2026/08/17	GOVI	06/05/2027	1,427. Call 00	GOVI	477970.0000	47.7970	431320.0000	43.1320	9.760	0.0000
2026/08/17	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/17	GOVI	05/08/2027		GOVI	1503.5250	1503.5250	1498.7670	1498.7670	0.316	0.0000
2026/08/17	GOVI	05/08/2027	1,465. Call 00	GOVI	385250.0000	38.5250	337670.0000	33.7670	12.350	0.0000
2026/08/17	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/17	GOVI	04/11/2027		GOVI	1530.9600	1530.9600	1526.1300	1526.1300	0.315	0.0000
2026/08/17	GOVI	04/11/2027	1,514. Call 00	GOVI	169600.0000	16.9600	121300.0000	12.1300	28.479	0.0000
2026/08/17	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/17	I258	05/11/2026		Bond Future	137.6964	137.6964	137.7132	137.7132	0.012	0.0000
2026/08/17	I258	05/11/2026	114.95 Call	Bond Future	22749.3617	22.7494	22765.5825	22.7656	0.071	0.0000
2026/08/17	I258	05/11/2026	114.95 Put	Bond Future	2.9417	0.0029	2.3525	0.0024	20.028	0.0000
2026/08/17	I258	04/02/2027		Bond Future	137.3438	137.3438	137.3607	137.3607	0.012	0.0000
2026/08/17	I258	04/02/2027	118.90 Call	Bond Future	18557.2756	18.5573	18568.0317	18.5680	0.058	0.0000
2026/08/17	I258	04/02/2027	118.90 Put	Bond Future	113.4856	0.1135	107.3717	0.1074	5.387	0.0000
2026/08/17	I258	06/05/2027		Bond Future	140.0122	140.0122	140.0294	140.0294	0.012	0.0000
2026/08/17	I258	06/05/2027	134.78 Call	Bond Future	7960.0009	7.9600	7946.2971	7.9463	0.172	0.0000
2026/08/17	I258	06/05/2027	134.78 Put	Bond Future	2727.7609	2.7278	2696.8871	2.6969	1.132	0.0000
2026/08/17	I258	05/08/2027		Bond Future	139.7726	139.7726	139.7903	139.7903	0.013	0.0000
2026/08/17	I258	05/08/2027	138.93 Call	Bond Future	5700.7476	5.7007	5688.2227	5.6882	0.220	0.0000
2026/08/17	I258	05/08/2027	138.93 Put	Bond Future	4858.1776	4.8582	4827.9127	4.8279	0.623	0.0000
2026/08/17	I258	04/11/2027		Bond Future	142.3192	142.3192	142.3378	142.3378	0.013	0.0000
2026/08/17	I258	04/11/2027	137.93 Call	Bond Future	8085.6782	8.0857	8079.6682	8.0797	0.074	0.0000
2026/08/17	I258	04/11/2027	137.93 Put	Bond Future	3696.5182	3.6965	3671.8582	3.6719	0.667	0.0000
2026/08/17	IGOV	06/08/2026		Index Future	455.7060	455.7060	455.7060	455.7060	0.000	0.0000
2026/08/17	IGOV	05/11/2026		Index Future	462.9030	462.9030	462.7990	462.7990	0.022	0.0000
2026/08/17	IGOV	04/02/2027		Index Future	471.6600	471.6600	471.5520	471.5520	0.023	0.0000
2026/08/17	IGOV	06/05/2027		Index Future	480.8220	480.8220	480.7110	480.7110	0.023	0.0000
2026/08/17	IGOV	05/08/2027		Index Future	490.2950	490.2950	490.1820	490.1820	0.023	0.0000
2026/08/17	IGOV	04/11/2027		Index Future	499.3470	499.3470	499.2360	499.2360	0.022	0.0000
2026/08/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/08/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/08/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	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
2026/08/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/08/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/08/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/08/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/08/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/08/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/08/17	R033	05/11/2026		Bond Future	8.2526	109.6508	8.2992	109.4112	0.565	0.0000
2026/08/17	R033	05/11/2026	9.33 Call	Bond Future	5582.5500	5.5826	5353.2900	5.3533	4.107	0.0000
2026/08/17	R033	05/11/2026	9.33 Put	Bond Future	208.6300	0.2086	219.0000	0.2190	4.971	0.0000
2026/08/17	R033	04/02/2027		Bond Future	8.2910	111.6990	8.3401	111.4547	0.593	0.0000
2026/08/17	R033	04/02/2027	8.65 Call	Bond Future	2966.8000	2.9668	2794.3700	2.7944	5.812	0.0000
2026/08/17	R033	04/02/2027	8.65 Put	Bond Future	1198.6900	1.1987	1270.5900	1.2706	5.998	0.0000
2026/08/17	R033	06/05/2027		Bond Future	8.3198	108.8005	8.3718	108.5514	0.624	0.0000
2026/08/17	R033	06/05/2027	7.93 Call	Bond Future	1279.5600	1.2796	1179.2300	1.1792	7.841	0.0000
2026/08/17	R033	06/05/2027	7.93 Put	Bond Future	3172.4700	3.1725	3321.2700	3.3213	4.690	0.0000
2026/08/17	R033	05/08/2027		Bond Future	8.3438	110.9421	8.3987	110.6881	0.659	0.0000
2026/08/17	R033	05/08/2027	8.54 Call	Bond Future	2914.5200	2.9145	2761.6700	2.7617	5.244	0.0000
2026/08/17	R033	05/08/2027	8.54 Put	Bond Future	2011.0800	2.0111	2112.2500	2.1123	5.031	0.0000
2026/08/17	R033	04/11/2027		Bond Future	8.4005	107.8970	8.4587	107.6387	0.692	0.0000
2026/08/17	R033	04/11/2027	8.32 Call	Bond Future	2337.8800	2.3379	2205.3100	2.2053	5.671	0.0000
2026/08/17	R033	04/11/2027	8.32 Put	Bond Future	2696.7400	2.6967	2822.4600	2.8225	4.662	0.0000
2026/08/17	R035	05/11/2026	8.97 Call	Bond Future	3665.7300	3.6657	3456.1300	3.4561	5.718	0.0000
2026/08/17	R035	05/11/2026	8.97 Put	Bond Future	670.6800	0.6707	705.8600	0.7059	5.245	0.0000
2026/08/17	R035	05/11/2026	8.47 Call	Bond Future	1671.4400	1.6714	1518.6600	1.5187	9.141	0.0000
2026/08/17	R035	05/11/2026	8.47 Put	Bond Future	1606.1600	1.6062	1698.1600	1.6982	5.728	0.0000
2026/08/17	R035	05/11/2026	7.97 Put	Bond Future	3488.6300	3.4886	3658.9100	3.6589	4.881	0.0000
2026/08/17	R035	05/11/2026	7.97 Call	Bond Future	512.0300	0.5120	437.5300	0.4375	14.550	0.0000
2026/08/17	R035	05/11/2026	9.80 Call	Bond Future	7774.4900	7.7745	7533.4400	7.5334	3.101	0.0000
2026/08/17	R035	05/11/2026	9.80 Put	Bond Future	151.2200	0.1512	154.9500	0.1550	2.467	0.0000
2026/08/17	R035	05/11/2026	9.30 Call	Bond Future	5243.0900	5.2431	5014.4700	5.0145	4.360	0.0000
2026/08/17	R035	05/11/2026	9.30 Put	Bond Future	373.5600	0.3736	389.7200	0.3897	4.326	0.0000
2026/08/17	R035	05/11/2026	8.80 Put	Bond Future	906.4500	0.9065	956.7900	0.9568	5.554	0.0000
2026/08/17	R035	05/11/2026	8.80 Call	Bond Future	2917.6600	2.9177	2723.2200	2.7232	6.664	0.0000
2026/08/17	R035	05/11/2026		Bond Future	8.4591	104.1646	8.5001	103.9198	0.485	0.0000
2026/08/17	R035	05/11/2026	10.03 Call	Bond Future	8955.6400	8.9556	8712.3300	8.7123	2.717	0.0000
2026/08/17	R035	05/11/2026	10.03 Put	Bond Future	99.5800	0.0996	101.0500	0.1011	1.476	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	
2026/08/17	R035	04/02/2027		Bond Future	8.5013	106.1101	8.5442	105.8606	0.505	0.0000	0.0000
2026/08/17	R035	04/02/2027	9.02 Call	Bond Future	4138.7200	4.1387	3947.1600	3.9472	4.628	0.0000	0.0000
2026/08/17	R035	04/02/2027	9.02 Put	Bond Future	1173.5200	1.1735	1231.4500	1.2315	4.936	0.0000	0.0000
2026/08/17	R035	04/02/2027	7.86 Put	Bond Future	4548.2600	4.5483	4725.8100	4.7258	3.904	0.0000	0.0000
2026/08/17	R035	04/02/2027	7.86 Call	Bond Future	722.4000	0.7224	650.4600	0.6505	9.958	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.36 Put	Bond Future	2576.3500	2.5764	2698.1400	2.6981	4.727	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.36 Call	Bond Future	1748.6000	1.7486	1620.9000	1.6209	7.303	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.67 Call	Bond Future	2752.8200	2.7528	2591.2400	2.5912	5.870	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.67 Put	Bond Future	1776.2300	1.7762	1864.1400	1.8641	4.949	0.0000	0.0000
2026/08/17	R035	04/02/2027	7.70 Put	Bond Future	5341.9400	5.3419	5533.9400	5.5339	3.594	0.0000	0.0000
2026/08/17	R035	04/02/2027	7.70 Call	Bond Future	533.1600	0.5332	475.6700	0.4757	10.783	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.20 Put	Bond Future	3114.7300	3.1147	3255.2500	3.2553	4.511	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.20 Call	Bond Future	1339.5400	1.3395	1230.5700	1.2306	8.135	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.85 Call	Bond Future	3439.1000	3.4391	3260.8800	3.2609	5.182	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.85 Put	Bond Future	1433.4500	1.4335	1504.7200	1.5047	4.972	0.0000	0.0000
2026/08/17	R035	04/02/2027	9.43 Call	Bond Future	5965.6100	5.9656	5750.4700	5.7505	3.606	0.0000	0.0000
2026/08/17	R035	04/02/2027	9.43 Put	Bond Future	734.5200	0.7345	768.8700	0.7689	4.677	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.93 Call	Bond Future	3763.1500	3.7632	3578.3700	3.5784	4.910	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.93 Put	Bond Future	1304.4600	1.3045	1369.1700	1.3692	4.961	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.43 Put	Bond Future	2369.0500	2.3691	2482.7600	2.4828	4.800	0.0000	0.0000
2026/08/17	R035	04/02/2027	8.43 Call	Bond Future	1952.3200	1.9523	1816.5400	1.8165	6.955	0.0000	0.0000
2026/08/17	R035	06/05/2027	7.86 Put	Bond Future	4935.1800	4.9352	5109.5000	5.1095	3.532	0.0000	0.0000
2026/08/17	R035	06/05/2027	7.86 Call	Bond Future	1023.5800	1.0236	943.4600	0.9435	7.827	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.36 Put	Bond Future	3057.4000	3.0574	3185.0700	3.1851	4.176	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.36 Call	Bond Future	2076.0000	2.0760	1949.2300	1.9492	6.106	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.78 Call	Bond Future	3428.5500	3.4286	3263.9800	3.2640	4.800	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.78 Put	Bond Future	2028.2200	2.0282	2118.0900	2.1181	4.431	0.0000	0.0000
2026/08/17	R035	06/05/2027		Bond Future	8.5315	103.6427	8.5764	103.3883	0.525	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.25 Call	Bond Future	1783.7500	1.7838	1667.7800	1.6678	6.501	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.25 Put	Bond Future	3400.8200	3.4008	3539.2900	3.5393	4.072	0.0000	0.0000
2026/08/17	R035	06/05/2027	9.14 Call	Bond Future	4832.6800	4.8327	4642.6600	4.6427	3.932	0.0000	0.0000
2026/08/17	R035	06/05/2027	9.14 Put	Bond Future	1446.8100	1.4468	1511.2300	1.5112	4.453	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.64 Call	Bond Future	2937.9200	2.9379	2785.1400	2.7851	5.200	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.64 Put	Bond Future	2323.5800	2.3236	2425.2400	2.4252	4.375	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.14 Put	Bond Future	3798.4600	3.7985	3947.3000	3.9473	3.918	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.14 Call	Bond Future	1540.6900	1.5407	1435.0900	1.4351	6.854	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.75 Put	Bond Future	2086.7200	2.0867	2179.0400	2.1790	4.424	0.0000	0.0000
2026/08/17	R035	06/05/2027	8.75 Call	Bond Future	3319.2800	3.3193	3157.1600	3.1572	4.884	0.0000	0.0000
2026/08/17	R035	06/05/2027	9.27 Call	Bond Future	5375.2800	5.3753	5177.7600	5.1778	3.675	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	
2026/08/17	R035	06/05/2027	9.27 Put	Bond Future	1284.7900	1.2848	1341.7100	1.3417	4.430	0.0000	0.0000
2026/08/17	R035	05/08/2027	8.25 Put	Bond Future	3758.9600	3.7590	3900.9200	3.9009	3.777	0.0000	0.0000
2026/08/17	R035	05/08/2027	8.25 Call	Bond Future	2032.7800	2.0328	1915.3000	1.9153	5.779	0.0000	0.0000
2026/08/17	R035	05/08/2027	8.75 Put	Bond Future	2451.1100	2.4511	2551.9300	2.5519	4.113	0.0000	0.0000
2026/08/17	R035	05/08/2027	8.75 Call	Bond Future	3507.3700	3.5074	3348.7500	3.3488	4.522	0.0000	0.0000
2026/08/17	R035	05/08/2027	9.42 Call	Bond Future	6065.1500	6.0652	5865.4700	5.8655	3.292	0.0000	0.0000
2026/08/17	R035	05/08/2027	9.42 Put	Bond Future	1428.4800	1.4285	1488.2400	1.4882	4.183	0.0000	0.0000
2026/08/17	R035	05/08/2027		Bond Future	8.5581	105.6827	8.6050	105.4232	0.548	0.0000	0.0000
2026/08/17	R035	05/08/2027	8.72 Call	Bond Future	3407.0100	3.4070	3250.6600	3.2507	4.589	0.0000	0.0000
2026/08/17	R035	05/08/2027	8.72 Put	Bond Future	2514.9900	2.5150	2618.0800	2.6181	4.099	0.0000	0.0000
2026/08/17	R035	04/11/2027		Bond Future	8.6149	103.0829	8.6639	102.8191	0.569	0.0000	0.0000
2026/08/17	R035	04/11/2027	8.51 Call	Bond Future	2808.3000	2.8083	2671.7100	2.6717	4.864	0.0000	0.0000
2026/08/17	R035	04/11/2027	8.51 Put	Bond Future	3375.8000	3.3758	3502.9800	3.5030	3.767	0.0000	0.0000
2026/08/17	R038	05/11/2026		Bond Future	8.9217	114.9947	8.9676	114.6410	0.514	0.0000	0.0000
2026/08/17	R038	05/11/2026	10.72 Call	Bond Future	12890.8900	12.8909	12538.8500	12.5389	2.731	0.0000	0.0000
2026/08/17	R038	05/11/2026	10.72 Put	Bond Future	102.1000	0.1021	103.7800	0.1038	1.645	0.0000	0.0000
2026/08/17	R038	04/02/2027		Bond Future	8.9729	117.1429	9.0206	116.7823	0.531	0.0000	0.0000
2026/08/17	R038	04/02/2027	9.60 Call	Bond Future	6049.1500	6.0492	5765.1500	5.7652	4.695	0.0000	0.0000
2026/08/17	R038	04/02/2027	9.60 Put	Bond Future	1431.6600	1.4317	1508.2600	1.5083	5.350	0.0000	0.0000
2026/08/17	R038	06/05/2027		Bond Future	9.0181	113.9076	9.0676	113.5400	0.549	0.0000	0.0000
2026/08/17	R038	06/05/2027	8.71 Call	Bond Future	2384.1800	2.3842	2218.9700	2.2190	6.929	0.0000	0.0000
2026/08/17	R038	06/05/2027	8.71 Put	Bond Future	4707.1100	4.7071	4909.4900	4.9095	4.299	0.0000	0.0000
2026/08/17	R038	05/08/2027		Bond Future	9.0607	116.1497	9.1122	115.7749	0.568	0.0000	0.0000
2026/08/17	R038	05/08/2027	9.15 Call	Bond Future	4339.9700	4.3400	4122.3400	4.1223	5.015	0.0000	0.0000
2026/08/17	R038	05/08/2027	9.15 Put	Bond Future	3691.2600	3.6913	3848.4900	3.8485	4.260	0.0000	0.0000
2026/08/17	R038	04/11/2027		Bond Future	9.1251	112.7569	9.1786	112.3757	0.586	0.0000	0.0000
2026/08/17	R038	04/11/2027	9.00 Call	Bond Future	3842.4300	3.8424	3645.8300	3.6458	5.117	0.0000	0.0000
2026/08/17	R038	04/11/2027	9.00 Put	Bond Future	4740.7300	4.7407	4925.3500	4.9254	3.894	0.0000	0.0000
2026/08/17	R053	05/11/2026		Bond Future	9.1676	125.5744	9.2286	124.8516	0.666	0.0000	0.0000
2026/08/17	R053	05/11/2026	11.21 Call	Bond Future	20944.2900	20.9443	20227.9600	20.2280	3.420	0.0000	0.0000
2026/08/17	R053	05/11/2026	11.21 Put	Bond Future	145.6000	0.1456	152.0900	0.1521	4.457	0.0000	0.0000
2026/08/17	R053	05/11/2026	8.38 Put	Bond Future	10544.2300	10.5442	11148.3800	11.1484	5.730	0.0000	0.0000
2026/08/17	R053	05/11/2026	8.38 Call	Bond Future	545.0300	0.5450	426.3600	0.4264	21.773	0.0000	0.0000
2026/08/17	R053	05/11/2026	8.85 Put	Bond Future	5678.6600	5.6787	6116.5500	6.1166	7.711	0.0000	0.0000
2026/08/17	R053	05/11/2026	8.85 Call	Bond Future	1800.5500	1.8006	1515.6200	1.5156	15.825	0.0000	0.0000
2026/08/17	R053	05/11/2026	9.35 Call	Bond Future	4740.1500	4.7402	4247.5900	4.2476	10.391	0.0000	0.0000
2026/08/17	R053	05/11/2026	9.35 Put	Bond Future	2601.0700	2.6011	2831.3300	2.8313	8.853	0.0000	0.0000
2026/08/17	R053	04/02/2027		Bond Future	9.2099	127.9201	9.2727	127.1836	0.682	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	
2026/08/17	R053	04/02/2027	9.99 Call	Bond Future	10673.2600	10.6733	10081.3400	10.0813	5.546	0.0000	0.0000
2026/08/17	R053	04/02/2027	9.99 Put	Bond Future	2026.3700	2.0264	2170.9400	2.1709	7.134	0.0000	0.0000
2026/08/17	R053	06/05/2027		Bond Future	9.2475	124.5136	9.3121	123.7628	0.699	0.0000	0.0000
2026/08/17	R053	06/05/2027	8.92 Call	Bond Future	3801.3300	3.8013	3471.8300	3.4718	8.668	0.0000	0.0000
2026/08/17	R053	06/05/2027	8.92 Put	Bond Future	7726.1800	7.7262	8147.4700	8.1475	5.453	0.0000	0.0000
2026/08/17	R053	05/08/2027		Bond Future	9.2829	126.9645	9.3494	126.1989	0.716	0.0000	0.0000
2026/08/17	R053	05/08/2027	9.28 Call	Bond Future	6450.2500	6.4503	6028.6800	6.0287	6.536	0.0000	0.0000
2026/08/17	R053	05/08/2027	9.28 Put	Bond Future	6483.7000	6.4837	6827.6500	6.8277	5.305	0.0000	0.0000
2026/08/17	R053	04/11/2027		Bond Future	9.3326	123.3883	9.4010	122.6093	0.733	0.0000	0.0000
2026/08/17	R053	04/11/2027	9.16 Call	Bond Future	6072.0500	6.0721	5679.5200	5.6795	6.465	0.0000	0.0000
2026/08/17	R053	04/11/2027	9.16 Put	Bond Future	8073.8300	8.0738	8460.2800	8.4603	4.786	0.0000	0.0000
2026/08/17	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/08/17	R186	05/11/2026	8.12 Call	Bond Future	25.4000	0.0254	24.9300	0.0249	1.850	0.0000	0.0000
2026/08/17	R186	05/11/2026	8.12 Put	Bond Future	25.4000	0.0254	24.9300	0.0249	1.850	0.0000	0.0000
2026/08/17	R202	05/11/2026		Bond Future	307.6366	307.6366	307.8703	307.8703	0.076	0.0000	0.0000
2026/08/17	R202	05/11/2026	280.46 Call	Bond Future	27176.5700	27.1766	27410.3300	27.4103	0.860	0.0000	0.0000
2026/08/17	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R202	04/02/2027		Bond Future	307.8470	307.8470	308.0848	308.0848	0.077	0.0000	0.0000
2026/08/17	R202	04/02/2027	294.73 Call	Bond Future	13117.0000	13.1170	13354.7700	13.3548	1.813	0.0000	0.0000
2026/08/17	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R202	06/05/2027		Bond Future	313.8281	313.8281	314.0701	314.0701	0.077	0.0000	0.0000
2026/08/17	R202	06/05/2027	306.99 Call	Bond Future	6838.1300	6.8381	7080.0900	7.0801	3.538	0.0000	0.0000
2026/08/17	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R202	05/08/2027		Bond Future	314.3356	314.3356	314.5829	314.5829	0.079	0.0000	0.0000
2026/08/17	R202	05/08/2027	312.97 Call	Bond Future	1365.5500	1.3656	1612.8600	1.6129	18.111	0.0000	0.0000
2026/08/17	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R202	04/11/2027		Bond Future	320.0669	320.0669	320.3198	320.3198	0.079	0.0000	0.0000
2026/08/17	R202	04/11/2027	315.68 Call	Bond Future	4386.8500	4.3869	4639.8100	4.6398	5.766	0.0000	0.0000
2026/08/17	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R209	05/11/2026		Bond Future	8.6221	85.6366	8.6681	85.3739	0.533	0.0000	0.0000
2026/08/17	R209	05/11/2026	10.32 Call	Bond Future	9135.6300	9.1356	8874.7300	8.8747	2.856	0.0000	0.0000
2026/08/17	R209	05/11/2026	10.32 Put	Bond Future	86.1400	0.0861	87.9300	0.0879	2.078	0.0000	0.0000
2026/08/17	R209	04/02/2027		Bond Future	8.6624	87.2362	8.7102	86.9684	0.551	0.0000	0.0000
2026/08/17	R209	04/02/2027	9.28 Call	Bond Future	4446.5400	4.4465	4236.2100	4.2362	4.730	0.0000	0.0000
2026/08/17	R209	04/02/2027	9.28 Put	Bond Future	1065.4200	1.0654	1122.8100	1.1228	5.387	0.0000	0.0000
2026/08/17	R209	04/02/2027	8.96 Call	Bond Future	3178.6600	3.1787	2994.2100	2.9942	5.803	0.0000	0.0000
2026/08/17	R209	04/02/2027	8.96 Put	Bond Future	1527.7500	1.5278	1611.0200	1.6110	5.450	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	
2026/08/17	R209	04/02/2027	8.03 Put	Bond Future	4406.2400	4.4062	4594.6800	4.5947	4.277	0.0000	0.0000
2026/08/17	R209	04/02/2027	8.03 Call	Bond Future	758.6400	0.7586	679.3600	0.6794	10.450	0.0000	0.0000
2026/08/17	R209	06/05/2027	9.32 Call	Bond Future	4804.5000	4.8045	4601.5000	4.6015	4.225	0.0000	0.0000
2026/08/17	R209	06/05/2027	9.32 Put	Bond Future	1452.2300	1.4522	1522.1800	1.5222	4.817	0.0000	0.0000
2026/08/17	R209	06/05/2027	8.25 Put	Bond Future	3931.9900	3.9320	4097.1000	4.0971	4.199	0.0000	0.0000
2026/08/17	R209	06/05/2027	8.25 Call	Bond Future	1426.9600	1.4270	1319.1200	1.3191	7.557	0.0000	0.0000
2026/08/17	R209	06/05/2027		Bond Future	8.6963	85.7591	8.7459	85.4861	0.571	0.0000	0.0000
2026/08/17	R209	06/05/2027	8.41 Call	Bond Future	1786.2600	1.7863	1662.1100	1.6621	6.950	0.0000	0.0000
2026/08/17	R209	06/05/2027	8.41 Put	Bond Future	3382.6100	3.3826	3531.4100	3.5314	4.399	0.0000	0.0000
2026/08/17	R209	05/08/2027		Bond Future	8.7271	87.4470	8.7787	87.1687	0.591	0.0000	0.0000
2026/08/17	R209	05/08/2027	8.87 Call	Bond Future	3336.9300	3.3369	3171.2900	3.1713	4.964	0.0000	0.0000
2026/08/17	R209	05/08/2027	8.87 Put	Bond Future	2568.5100	2.5685	2681.1800	2.6812	4.387	0.0000	0.0000
2026/08/17	R209	04/11/2027		Bond Future	8.7796	85.8706	8.8332	85.5875	0.610	0.0000	0.0000
2026/08/17	R209	04/11/2027	8.67 Call	Bond Future	2824.2400	2.8242	2677.7500	2.6778	5.187	0.0000	0.0000
2026/08/17	R209	04/11/2027	8.67 Put	Bond Future	3406.5900	3.4066	3543.1600	3.5432	4.009	0.0000	0.0000
2026/08/17	R210	05/11/2026		Bond Future	271.9274	271.9274	271.9565	271.9565	0.011	0.0000	0.0000
2026/08/17	R210	05/11/2026	253.33 Call	Bond Future	18597.4200	18.5974	18626.5200	18.6265	0.156	0.0000	0.0000
2026/08/17	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R210	04/02/2027		Bond Future	277.0719	277.0719	277.1011	277.1011	0.011	0.0000	0.0000
2026/08/17	R210	04/02/2027	266.03 Call	Bond Future	11041.8800	11.0419	11071.1200	11.0711	0.265	0.0000	0.0000
2026/08/17	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R210	06/05/2027		Bond Future	278.7836	278.7836	278.8134	278.8134	0.011	0.0000	0.0000
2026/08/17	R210	06/05/2027	271.13 Call	Bond Future	7653.6400	7.6536	7683.3800	7.6834	0.389	0.0000	0.0000
2026/08/17	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R210	05/08/2027		Bond Future	284.3332	284.3332	284.3635	284.3635	0.011	0.0000	0.0000
2026/08/17	R210	05/08/2027	276.01 Call	Bond Future	8323.2200	8.3232	8353.5100	8.3535	0.364	0.0000	0.0000
2026/08/17	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R210	04/11/2027		Bond Future	285.7674	285.7674	285.7996	285.7996	0.011	0.0000	0.0000
2026/08/17	R210	04/11/2027	284.11 Call	Bond Future	1657.3700	1.6574	1689.5600	1.6896	1.942	0.0000	0.0000
2026/08/17	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R213	05/11/2026		Bond Future	7.9865	97.8224	8.0179	97.7125	0.393	0.0000	0.0000
2026/08/17	R213	05/11/2026	8.75 Call	Bond Future	2862.2900	2.8623	2758.0300	2.7580	3.643	0.0000	0.0000
2026/08/17	R213	05/11/2026	8.75 Put	Bond Future	229.2400	0.2292	234.9200	0.2349	2.478	0.0000	0.0000
2026/08/17	R213	04/02/2027		Bond Future	8.0218	99.6495	8.0555	99.5374	0.420	0.0000	0.0000
2026/08/17	R213	04/02/2027	8.14 Call	Bond Future	1433.4900	1.4335	1361.2800	1.3613	5.037	0.0000	0.0000
2026/08/17	R213	04/02/2027	8.14 Put	Bond Future	1040.8800	1.0409	1080.8000	1.0808	3.835	0.0000	0.0000
2026/08/17	R213	06/05/2027	9.25 Call	Bond Future	4200.0400	4.2000	4100.6100	4.1006	2.367	0.0000	0.0000
2026/08/17	R213	06/05/2027	9.25 Put	Bond Future	460.9100	0.4609	475.8600	0.4759	3.244	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	
2026/08/17	R213	06/05/2027	8.13 Put	Bond Future	1265.7300	1.2657	1311.1000	1.3111	3.584	0.0000	0.0000
2026/08/17	R213	06/05/2027	8.13 Call	Bond Future	1557.4200	1.5574	1488.4100	1.4884	4.431	0.0000	0.0000
2026/08/17	R213	06/05/2027		Bond Future	8.0375	98.0097	8.0737	97.8953	0.451	0.0000	0.0000
2026/08/17	R213	06/05/2027	7.56 Call	Bond Future	693.1100	0.6931	649.6800	0.6497	6.266	0.0000	0.0000
2026/08/17	R213	06/05/2027	7.56 Put	Bond Future	2215.6700	2.2157	2286.6200	2.2866	3.202	0.0000	0.0000
2026/08/17	R213	05/08/2027	8.58 Call	Bond Future	2539.6900	2.5397	2457.0800	2.4571	3.253	0.0000	0.0000
2026/08/17	R213	05/08/2027	8.58 Put	Bond Future	959.6200	0.9596	993.6600	0.9937	3.547	0.0000	0.0000
2026/08/17	R213	05/08/2027	7.95 Put	Bond Future	1617.6200	1.6176	1673.2000	1.6732	3.436	0.0000	0.0000
2026/08/17	R213	05/08/2027	7.95 Call	Bond Future	1335.5000	1.3355	1274.4300	1.2744	4.573	0.0000	0.0000
2026/08/17	R213	05/08/2027		Bond Future	8.0445	99.9387	8.0837	99.8221	0.487	0.0000	0.0000
2026/08/17	R213	05/08/2027	8.27 Call	Bond Future	1901.7700	1.9018	1828.7900	1.8288	3.837	0.0000	0.0000
2026/08/17	R213	05/08/2027	8.27 Put	Bond Future	1232.5100	1.2325	1276.1800	1.2762	3.543	0.0000	0.0000
2026/08/17	R213	04/11/2027		Bond Future	8.1049	98.1874	8.1473	98.0690	0.523	0.0000	0.0000
2026/08/17	R213	04/11/2027	8.02 Call	Bond Future	1425.0200	1.4250	1363.3500	1.3634	4.328	0.0000	0.0000
2026/08/17	R213	04/11/2027	8.02 Put	Bond Future	1662.9700	1.6630	1719.7200	1.7197	3.413	0.0000	0.0000
2026/08/17	R214	05/11/2026		Bond Future	9.1792	80.1549	9.2351	79.7823	0.609	0.0000	0.0000
2026/08/17	R214	05/11/2026	10.97 Call	Bond Future	10910.2200	10.9102	10541.8300	10.5418	3.377	0.0000	0.0000
2026/08/17	R214	05/11/2026	10.97 Put	Bond Future	106.3800	0.1064	110.6600	0.1107	4.023	0.0000	0.0000
2026/08/17	R214	04/02/2027		Bond Future	9.2293	81.6521	9.2870	81.2723	0.625	0.0000	0.0000
2026/08/17	R214	04/02/2027	9.90 Call	Bond Future	5518.0700	5.5181	5220.0400	5.2200	5.401	0.0000	0.0000
2026/08/17	R214	04/02/2027	9.90 Put	Bond Future	1257.4800	1.2575	1339.2500	1.3393	6.503	0.0000	0.0000
2026/08/17	R214	06/05/2027		Bond Future	9.2709	79.9206	9.3304	79.5333	0.642	0.0000	0.0000
2026/08/17	R214	06/05/2027	8.88 Call	Bond Future	1958.1500	1.9582	1796.1300	1.7961	8.274	0.0000	0.0000
2026/08/17	R214	06/05/2027	8.88 Put	Bond Future	4568.1600	4.5682	4793.3900	4.7934	4.930	0.0000	0.0000
2026/08/17	R214	05/08/2027		Bond Future	9.3108	81.4936	9.3722	81.0988	0.659	0.0000	0.0000
2026/08/17	R214	05/08/2027	9.32 Call	Bond Future	3644.7300	3.6447	3425.7600	3.4258	6.008	0.0000	0.0000
2026/08/17	R214	05/08/2027	9.32 Put	Bond Future	3585.5800	3.5856	3761.4200	3.7614	4.904	0.0000	0.0000
2026/08/17	R214	04/11/2027		Bond Future	9.3704	79.6634	9.4337	79.2617	0.676	0.0000	0.0000
2026/08/17	R214	04/11/2027	9.21 Call	Bond Future	3422.3600	3.4224	3218.7900	3.2188	5.948	0.0000	0.0000
2026/08/17	R214	04/11/2027	9.21 Put	Bond Future	4452.8200	4.4528	4651.0100	4.6510	4.451	0.0000	0.0000
2026/08/17	R248	05/11/2026		Bond Future	9.2515	97.0609	9.3126	96.5204	0.660	0.0000	0.0000
2026/08/17	R248	05/11/2026	11.31 Call	Bond Future	15945.0800	15.9451	15409.2100	15.4092	3.361	0.0000	0.0000
2026/08/17	R248	05/11/2026	11.31 Put	Bond Future	108.9200	0.1089	113.5400	0.1135	4.242	0.0000	0.0000
2026/08/17	R248	05/11/2026	9.50 Call	Bond Future	3940.3000	3.9403	3555.3200	3.5553	9.770	0.0000	0.0000
2026/08/17	R248	05/11/2026	9.50 Put	Bond Future	1769.6300	1.7696	1925.1400	1.9251	8.788	0.0000	0.0000
2026/08/17	R248	04/02/2027		Bond Future	9.2990	98.8738	9.3618	98.3231	0.676	0.0000	0.0000
2026/08/17	R248	04/02/2027	10.11 Call	Bond Future	8226.1000	8.2261	7780.4400	7.7804	5.418	0.0000	0.0000
2026/08/17	R248	04/02/2027	10.11 Put	Bond Future	1492.4700	1.4925	1597.5700	1.5976	7.042	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	
2026/08/17	R248	06/05/2027		Bond Future	9.3384	96.3310	9.4031	95.7695	0.693	0.0000	0.0000
2026/08/17	R248	06/05/2027	9.05 Call	Bond Future	3023.2200	3.0232	2768.4000	2.7684	8.429	0.0000	0.0000
2026/08/17	R248	06/05/2027	9.05 Put	Bond Future	5591.9600	5.5920	5898.5900	5.8986	5.483	0.0000	0.0000
2026/08/17	R248	05/08/2027		Bond Future	9.3762	98.2271	9.4427	97.6546	0.710	0.0000	0.0000
2026/08/17	R248	05/08/2027	9.37 Call	Bond Future	4854.4800	4.8545	4539.8500	4.5399	6.481	0.0000	0.0000
2026/08/17	R248	05/08/2027	9.37 Put	Bond Future	4907.7300	4.9077	5165.5900	5.1656	5.254	0.0000	0.0000
2026/08/17	R248	04/11/2027		Bond Future	9.4313	95.5562	9.4998	94.9737	0.727	0.0000	0.0000
2026/08/17	R248	04/11/2027	9.26 Call	Bond Future	4583.2000	4.5832	4289.4900	4.2895	6.408	0.0000	0.0000
2026/08/17	R248	04/11/2027	9.26 Put	Bond Future	6064.2900	6.0643	6353.1300	6.3531	4.763	0.0000	0.0000
2026/08/17	R2R9	05/11/2026		Bond Future	9.0577	107.1049	9.1087	106.7153	0.563	0.0000	0.0000
2026/08/17	R2R9	05/11/2026	98.56 Call	Bond Future	96134.8500	96.1349	95745.2700	95.7453	0.405	0.0000	0.0000
2026/08/17	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R2R9	04/02/2027		Bond Future	9.1104	109.1056	9.1632	108.7085	0.580	0.0000	0.0000
2026/08/17	R2R9	04/02/2027	9.89 Call	Bond Future	6900.2300	6.9002	6576.7400	6.5767	4.688	0.0000	0.0000
2026/08/17	R2R9	04/02/2027	9.89 Put	Bond Future	1247.2200	1.2472	1320.7400	1.3207	5.895	0.0000	0.0000
2026/08/17	R2R9	06/05/2027	9.64 Call	Bond Future	5786.9600	5.7870	5502.5000	5.5025	4.916	0.0000	0.0000
2026/08/17	R2R9	06/05/2027	9.64 Put	Bond Future	2294.5000	2.2945	2414.8100	2.4148	5.243	0.0000	0.0000
2026/08/17	R2R9	06/05/2027	8.94 Put	Bond Future	4357.8900	4.3579	4568.2400	4.5682	4.827	0.0000	0.0000
2026/08/17	R2R9	06/05/2027	8.94 Call	Bond Future	2729.7700	2.7298	2535.3500	2.5354	7.122	0.0000	0.0000
2026/08/17	R2R9	06/05/2027		Bond Future	9.1574	106.2203	9.2122	105.8156	0.598	0.0000	0.0000
2026/08/17	R2R9	06/05/2027	8.83 Call	Bond Future	2368.1300	2.3681	2189.8400	2.1898	7.529	0.0000	0.0000
2026/08/17	R2R9	06/05/2027	8.83 Put	Bond Future	4833.2900	4.8333	5059.7700	5.0598	4.686	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	9.68 Call	Bond Future	6168.5600	6.1686	5888.5200	5.8885	4.540	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	9.68 Put	Bond Future	2766.5900	2.7666	2899.2800	2.8993	4.796	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	8.90 Put	Bond Future	5163.2600	5.1633	5386.5700	5.3866	4.325	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	8.90 Call	Bond Future	2929.2400	2.9292	2739.8200	2.7398	6.467	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	9.53 Call	Bond Future	5455.9500	5.4560	5190.9500	5.1910	4.857	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	9.53 Put	Bond Future	3105.3000	3.1053	3253.0300	3.2530	4.757	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	8.82 Put	Bond Future	5514.5600	5.5146	5748.1600	5.7482	4.236	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	8.82 Call	Bond Future	2678.1800	2.6782	2499.0500	2.4991	6.688	0.0000	0.0000
2026/08/17	R2R9	05/08/2027		Bond Future	9.2022	108.3111	9.2590	107.8984	0.617	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	9.26 Call	Bond Future	4263.9700	4.2640	4029.3700	4.0294	5.502	0.0000	0.0000
2026/08/17	R2R9	05/08/2027	9.26 Put	Bond Future	3844.2100	3.8442	4022.3400	4.0223	4.634	0.0000	0.0000
2026/08/17	R2R9	04/11/2027		Bond Future	9.2672	105.2815	9.3261	104.8617	0.635	0.0000	0.0000
2026/08/17	R2R9	04/11/2027	9.12 Call	Bond Future	3840.0700	3.8401	3626.5900	3.6266	5.559	0.0000	0.0000
2026/08/17	R2R9	04/11/2027	9.12 Put	Bond Future	4899.9400	4.8999	5106.2800	5.1063	4.211	0.0000	0.0000
2026/08/17	R4R2	05/11/2026		Bond Future	9.2533	108.1992	9.3144	107.6788	0.661	0.0000	0.0000
2026/08/17	R4R2	05/11/2026	98.76 Call	Bond Future	96976.5900	96.9766	96456.2300	96.4562	0.537	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
2026/08/17	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	R4R2	04/02/2027		Bond Future	9.3070	110.2203	9.3702	109.6900	0.679	0.0000	0.0000
2026/08/17	R4R2	04/02/2027	10.13 Call	Bond Future	8014.4500	8.0145	7584.5300	7.5845	5.364	0.0000	0.0000
2026/08/17	R4R2	04/02/2027	10.13 Put	Bond Future	1402.5300	1.4025	1502.8800	1.5029	7.155	0.0000	0.0000
2026/08/17	R4R2	06/05/2027		Bond Future	9.3556	107.2304	9.4209	106.6898	0.698	0.0000	0.0000
2026/08/17	R4R2	06/05/2027	9.00 Call	Bond Future	2634.9100	2.6349	2404.3700	2.4044	8.749	0.0000	0.0000
2026/08/17	R4R2	06/05/2027	9.00 Put	Bond Future	5648.9000	5.6489	5958.8900	5.9589	5.488	0.0000	0.0000
2026/08/17	R4R2	05/08/2027		Bond Future	9.4021	109.3411	9.4697	108.7899	0.718	0.0000	0.0000
2026/08/17	R4R2	05/08/2027	9.44 Call	Bond Future	4805.0400	4.8050	4497.5100	4.4975	6.400	0.0000	0.0000
2026/08/17	R4R2	05/08/2027	9.44 Put	Bond Future	4495.3400	4.4953	4739.0100	4.7390	5.421	0.0000	0.0000
2026/08/17	R4R2	04/11/2027		Bond Future	9.4666	106.2040	9.5365	105.6431	0.738	0.0000	0.0000
2026/08/17	R4R2	04/11/2027	9.28 Call	Bond Future	4277.3300	4.2773	3999.4200	3.9994	6.497	0.0000	0.0000
2026/08/17	R4R2	04/11/2027	9.28 Put	Bond Future	5797.8000	5.7978	6080.7200	6.0807	4.880	0.0000	0.0000
2026/08/17	RR87	05/11/2026		Bond Future	7.0234	102.6899	7.0256	102.6896	0.032	0.0000	0.0000
2026/08/17	RR87	05/11/2026	5.27 Call	Bond Future	0.0001	0.0000	0.0001	0.0000	37.500	0.0000	0.0000
2026/08/17	RR87	05/11/2026	5.27 Put	Bond Future	201.0601	0.2011	201.3201	0.2013	0.129	0.0000	0.0000
2026/08/17	RR88	05/11/2026		Bond Future	7.3894	105.8846	7.3891	105.8849	0.004	0.0000	0.0000
2026/08/17	RR88	05/11/2026	6.71 Call	Bond Future	8.2421	0.0082	7.5145	0.0075	8.828	0.0000	0.0000
2026/08/17	RR88	05/11/2026	6.71 Put	Bond Future	720.5821	0.7206	719.5745	0.7196	0.140	0.0000	0.0000
2026/08/17	RR88	04/02/2027		Bond Future	7.3373	104.0214	7.3372	104.0215	0.002	0.0000	0.0000
2026/08/17	RR88	04/02/2027	7.78 Call	Bond Future	519.1725	0.5192	516.9899	0.5170	0.420	0.0000	0.0000
2026/08/17	RR88	04/02/2027	7.78 Put	Bond Future	147.9725	0.1480	145.6599	0.1457	1.563	0.0000	0.0000
2026/08/17	RR88	06/05/2027		Bond Future	7.1602	106.0188	7.1602	106.0188	0.000	0.0000	0.0000
2026/08/17	RR88	06/05/2027	7.89 Call	Bond Future	548.3961	0.5484	547.1283	0.5471	0.231	0.0000	0.0000
2026/08/17	RR88	06/05/2027	7.89 Put	Bond Future	110.8161	0.1108	109.5283	0.1095	1.162	0.0000	0.0000
2026/08/17	RR88	05/08/2027		Bond Future	6.5946	102.7984	6.5947	102.7983	0.000	0.0000	0.0000
2026/08/17	RR88	05/08/2027	8.07 Call	Bond Future	572.4555	0.5725	571.9456	0.5719	0.089	0.0000	0.0000
2026/08/17	RR88	05/08/2027	8.07 Put	Bond Future	39.5255	0.0395	39.0256	0.0390	1.265	0.0000	0.0000
2026/08/17	RR88	04/11/2027		Bond Future	5.0170	104.6459	5.0141	104.6462	0.057	0.0000	0.0000
2026/08/17	RR88	04/11/2027	6.65 Call	Bond Future	200.1784	0.2002	200.4225	0.2004	0.122	0.0000	0.0000
2026/08/17	RR88	04/11/2027	6.65 Put	Bond Future	5.0284	0.0050	4.9325	0.0049	1.908	0.0000	0.0000
2026/08/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

