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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/08/2026 TO 18/08/2026

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
2026/08/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/18	2029	05/11/2026		Bond Future	153.5226	153.5226	153.3854	153.3854	0.089	0.0000
2026/08/18	2029	05/11/2026	147.56 Call	Bond Future	5962.6100	5.9626	5825.3800	5.8254	2.302	0.0000
2026/08/18	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2029	04/02/2027		Bond Future	156.4268	156.4268	156.2867	156.2867	0.090	0.0000
2026/08/18	2029	04/02/2027	149.72 Call	Bond Future	6706.7700	6.7068	6566.7000	6.5667	2.088	0.0000
2026/08/18	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	
2026/08/18	2029	06/05/2027			Bond Future	157.9245	157.9245	157.7819	157.7819	0.090	0.0000	0.0000
2026/08/18	2029	06/05/2027	153.32 Call		Bond Future	4604.5000	4.6045	4461.8600	4.4619	3.098	0.0000	0.0000
2026/08/18	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	2029	05/08/2027			Bond Future	161.0682	161.0682	160.9227	160.9227	0.090	0.0000	0.0000
2026/08/18	2029	05/08/2027	156.72 Call		Bond Future	4348.1500	4.3482	4202.6500	4.2027	3.346	0.0000	0.0000
2026/08/18	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	2029	04/11/2027			Bond Future	162.4323	162.4323	162.2851	162.2851	0.091	0.0000	0.0000
2026/08/18	2029	04/11/2027	161.12 Call		Bond Future	1312.3100	1.3123	1165.1300	1.1651	11.215	0.0000	0.0000
2026/08/18	2029	04/11/2027	161.12 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	2030	05/11/2026			Bond Future	7.8438	102.6356	7.8865	102.5159	0.544	0.0000	0.0000
2026/08/18	2030	05/11/2026	8.39 Call		Bond Future	1766.3300	1.7663	1669.7900	1.6698	5.466	0.0000	0.0000
2026/08/18	2030	05/11/2026	8.39 Put		Bond Future	246.0900	0.2461	269.2600	0.2693	9.415	0.0000	0.0000
2026/08/18	2030	04/02/2027			Bond Future	7.8659	100.5450	7.9126	100.4229	0.594	0.0000	0.0000
2026/08/18	2030	04/02/2027	7.82 Call		Bond Future	843.9900	0.8440	783.6400	0.7836	7.151	0.0000	0.0000
2026/08/18	2030	04/02/2027	7.82 Put		Bond Future	963.9400	0.9639	1025.7100	1.0257	6.408	0.0000	0.0000
2026/08/18	2030	06/05/2027			Bond Future	7.8818	102.4756	7.9334	102.3510	0.655	0.0000	0.0000
2026/08/18	2030	06/05/2027	7.27 Call		Bond Future	390.4500	0.3905	356.3200	0.3563	8.741	0.0000	0.0000
2026/08/18	2030	06/05/2027	7.27 Put		Bond Future	1881.9900	1.8820	1972.4300	1.9724	4.806	0.0000	0.0000
2026/08/18	2030	05/08/2027			Bond Future	7.8874	100.4832	7.9449	100.3561	0.730	0.0000	0.0000
2026/08/18	2030	05/08/2027	8.11 Call		Bond Future	1393.0100	1.3930	1319.5700	1.3196	5.272	0.0000	0.0000
2026/08/18	2030	05/08/2027	8.11 Put		Bond Future	902.7100	0.9027	956.3400	0.9563	5.941	0.0000	0.0000
2026/08/18	2030	04/11/2027			Bond Future	7.9433	102.2900	8.0076	102.1609	0.810	0.0000	0.0000
2026/08/18	2030	04/11/2027	7.84 Call		Bond Future	983.2800	0.9833	922.0300	0.9220	6.229	0.0000	0.0000
2026/08/18	2030	04/11/2027	7.84 Put		Bond Future	1190.9600	1.1910	1258.7200	1.2587	5.690	0.0000	0.0000
2026/08/18	2031	05/11/2026			Bond Future	119.3964	119.3964	119.3147	119.3147	0.068	0.0000	0.0000
2026/08/18	2031	05/11/2026	111.49 Call		Bond Future	7906.4200	7.9064	7824.6500	7.8247	1.034	0.0000	0.0000
2026/08/18	2031	05/11/2026	111.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	2031	04/02/2027			Bond Future	119.1443	119.1443	119.0613	119.0613	0.070	0.0000	0.0000
2026/08/18	2031	04/02/2027	116.18 Call		Bond Future	3028.1700	3.0282	2950.4100	2.9504	2.568	0.0000	0.0000
2026/08/18	2031	04/02/2027	116.18 Put		Bond Future	63.9100	0.0639	69.1100	0.0691	8.136	0.0000	0.0000
2026/08/18	2031	06/05/2027			Bond Future	121.4591	121.4591	121.3745	121.3745	0.070	0.0000	0.0000
2026/08/18	2031	06/05/2027	116.87 Call		Bond Future	4607.3900	4.6074	4524.3400	4.5243	1.803	0.0000	0.0000
2026/08/18	2031	06/05/2027	116.87 Put		Bond Future	18.2500	0.0183	19.8800	0.0199	8.932	0.0000	0.0000
2026/08/18	2031	05/08/2027			Bond Future	121.3075	121.3075	121.2216	121.2216	0.071	0.0000	0.0000
2026/08/18	2031	05/08/2027	121.41 Call		Bond Future	873.3500	0.8734	830.9100	0.8309	4.859	0.0000	0.0000
2026/08/18	2031	05/08/2027	121.41 Put		Bond Future	975.8100	0.9758	1019.2800	1.0193	4.455	0.0000	0.0000
2026/08/18	2031	04/11/2027			Bond Future	123.5183	123.5183	123.4313	123.4313	0.070	0.0000	0.0000
2026/08/18	2031	04/11/2027	121.34 Call		Bond Future	2388.8800	2.3889	2316.2500	2.3163	3.040	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	
2026/08/18	2031	04/11/2027	121.34 Put	Bond Future	210.5500	0.2106	225.0000	0.2250	6.863	0.0000	0.0000
2026/08/18	2032	05/11/2026		Bond Future	8.1775	101.2257	8.2295	101.0024	0.636	0.0000	0.0000
2026/08/18	2032	05/11/2026	9.16 Call	Bond Future	4311.2700	4.3113	4110.0600	4.1101	4.667	0.0000	0.0000
2026/08/18	2032	05/11/2026	9.16 Put	Bond Future	196.1100	0.1961	218.2100	0.2182	11.269	0.0000	0.0000
2026/08/18	2032	04/02/2027		Bond Future	8.2158	103.1164	8.2710	102.8887	0.672	0.0000	0.0000
2026/08/18	2032	04/02/2027	8.48 Call	Bond Future	2190.5400	2.1905	2048.5600	2.0486	6.482	0.0000	0.0000
2026/08/18	2032	04/02/2027	8.48 Put	Bond Future	1106.7800	1.1068	1192.4700	1.1925	7.742	0.0000	0.0000
2026/08/18	2032	04/02/2027	8.08 Put	Bond Future	1785.9500	1.7860	1910.3000	1.9103	6.963	0.0000	0.0000
2026/08/18	2032	04/02/2027	8.08 Call	Bond Future	1223.5200	1.2235	1120.2000	1.1202	8.444	0.0000	0.0000
2026/08/18	2032	04/02/2027	7.58 Put	Bond Future	3157.3200	3.1573	3330.2100	3.3302	5.476	0.0000	0.0000
2026/08/18	2032	04/02/2027	7.58 Call	Bond Future	489.5400	0.4895	434.7600	0.4348	11.190	0.0000	0.0000
2026/08/18	2032	04/02/2027	8.36 Call	Bond Future	1870.8400	1.8708	1739.6200	1.7396	7.014	0.0000	0.0000
2026/08/18	2032	04/02/2027	8.36 Put	Bond Future	1277.4300	1.2774	1373.8800	1.3739	7.550	0.0000	0.0000
2026/08/18	2032	06/05/2027	7.58 Put	Bond Future	3358.1800	3.3582	3526.6400	3.5266	5.016	0.0000	0.0000
2026/08/18	2032	06/05/2027	7.58 Call	Bond Future	687.9800	0.6880	624.3000	0.6243	9.256	0.0000	0.0000
2026/08/18	2032	06/05/2027	8.08 Put	Bond Future	2078.4300	2.0784	2205.5400	2.2055	6.116	0.0000	0.0000
2026/08/18	2032	06/05/2027	8.08 Call	Bond Future	1428.4400	1.4284	1323.4100	1.3234	7.353	0.0000	0.0000
2026/08/18	2032	06/05/2027	8.47 Call	Bond Future	2311.6700	2.3117	2174.4700	2.1745	5.935	0.0000	0.0000
2026/08/18	2032	06/05/2027	8.47 Put	Bond Future	1419.7300	1.4197	1514.6700	1.5147	6.687	0.0000	0.0000
2026/08/18	2032	06/05/2027		Bond Future	8.2435	100.9355	8.3022	100.7033	0.712	0.0000	0.0000
2026/08/18	2032	06/05/2027	7.80 Call	Bond Future	966.0000	0.9660	884.8500	0.8849	8.401	0.0000	0.0000
2026/08/18	2032	06/05/2027	7.80 Put	Bond Future	2741.2300	2.7412	2892.2200	2.8922	5.508	0.0000	0.0000
2026/08/18	2032	06/05/2027	7.94 Put	Bond Future	2387.7700	2.3878	2527.0200	2.5270	5.832	0.0000	0.0000
2026/08/18	2032	06/05/2027	7.94 Call	Bond Future	1177.0800	1.1771	1084.1900	1.0842	7.892	0.0000	0.0000
2026/08/18	2032	06/05/2027	8.44 Put	Bond Future	1462.0600	1.4621	1559.3000	1.5593	6.651	0.0000	0.0000
2026/08/18	2032	06/05/2027	8.44 Call	Bond Future	2236.4300	2.2364	2101.5300	2.1015	6.032	0.0000	0.0000
2026/08/18	2032	06/05/2027	8.93 Call	Bond Future	3595.0400	3.5950	3427.8700	3.4279	4.650	0.0000	0.0000
2026/08/18	2032	06/05/2027	8.93 Put	Bond Future	921.5700	0.9216	986.5400	0.9865	7.050	0.0000	0.0000
2026/08/18	2032	05/08/2027	7.94 Put	Bond Future	2567.9100	2.5679	2708.5700	2.7086	5.478	0.0000	0.0000
2026/08/18	2032	05/08/2027	7.94 Call	Bond Future	1324.9800	1.3250	1228.9100	1.2289	7.251	0.0000	0.0000
2026/08/18	2032	05/08/2027	8.44 Put	Bond Future	1667.3000	1.6673	1770.3600	1.7704	6.181	0.0000	0.0000
2026/08/18	2032	05/08/2027	8.44 Call	Bond Future	2325.2700	2.3253	2191.6000	2.1916	5.749	0.0000	0.0000
2026/08/18	2032	05/08/2027	9.08 Call	Bond Future	4017.1600	4.0172	3845.8200	3.8458	4.265	0.0000	0.0000
2026/08/18	2032	05/08/2027	9.08 Put	Bond Future	989.6500	0.9897	1055.0400	1.0550	6.607	0.0000	0.0000
2026/08/18	2032	05/08/2027		Bond Future	8.2656	102.9222	8.3282	102.6855	0.757	0.0000	0.0000
2026/08/18	2032	05/08/2027	8.42 Call	Bond Future	2278.6600	2.2787	2146.4000	2.1464	5.804	0.0000	0.0000
2026/08/18	2032	05/08/2027	8.42 Put	Bond Future	1695.8800	1.6959	1800.3500	1.8004	6.160	0.0000	0.0000
2026/08/18	2032	04/11/2027		Bond Future	8.3251	100.6159	8.3918	100.3752	0.802	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
2026/08/18	2032	04/11/2027	8.20 Call	Bond Future	1799.3900	1.7994	1685.2700	1.6853	6.342	0.0000
2026/08/18	2032	04/11/2027	8.20 Put	Bond Future	2252.3300	2.2523	2378.8800	2.3789	5.619	0.0000
2026/08/18	2033	05/11/2026		Bond Future	148.6754	148.6754	148.4282	148.4282	0.166	0.0000
2026/08/18	2033	05/11/2026	137.26 Call	Bond Future	11415.3500	11.4154	11168.2400	11.1682	2.165	0.0000
2026/08/18	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2033	04/02/2027		Bond Future	151.4877	151.4877	151.2358	151.2358	0.166	0.0000
2026/08/18	2033	04/02/2027	142.71 Call	Bond Future	8777.6800	8.7777	8525.7500	8.5258	2.870	0.0000
2026/08/18	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2033	06/05/2027		Bond Future	152.7834	152.7834	152.5267	152.5267	0.168	0.0000
2026/08/18	2033	06/05/2027	151.21 Call	Bond Future	1573.4100	1.5734	1316.7100	1.3167	16.315	0.0000
2026/08/18	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2033	05/08/2027		Bond Future	155.8247	155.8247	155.5629	155.5629	0.168	0.0000
2026/08/18	2033	05/08/2027	153.15 Call	Bond Future	2674.7000	2.6747	2412.8800	2.4129	9.789	0.0000
2026/08/18	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2033	04/11/2027		Bond Future	156.9848	156.9848	156.7191	156.7191	0.169	0.0000
2026/08/18	2033	04/11/2027	156.56 Call	Bond Future	424.7700	0.4248	159.0800	0.1591	62.549	0.0000
2026/08/18	2033	04/11/2027	156.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2037	05/11/2026	10.83 Call	Bond Future	12117.4700	12.1175	11821.4500	11.8215	2.443	0.0000
2026/08/18	2037	05/11/2026	10.83 Put	Bond Future	48.8100	0.0488	53.1500	0.0532	8.892	0.0000
2026/08/18	2037	05/11/2026	10.23 Call	Bond Future	8840.6400	8.8406	8554.3800	8.5544	3.238	0.0000
2026/08/18	2037	05/11/2026	10.23 Put	Bond Future	155.8700	0.1559	169.9700	0.1700	9.046	0.0000
2026/08/18	2037	05/11/2026	9.46 Put	Bond Future	613.2100	0.6132	667.5200	0.6675	8.857	0.0000
2026/08/18	2037	05/11/2026	9.46 Call	Bond Future	4686.7800	4.6868	4440.7300	4.4407	5.250	0.0000
2026/08/18	2037	05/11/2026		Bond Future	8.8207	100.2020	8.8666	99.9016	0.521	0.0000
2026/08/18	2037	05/11/2026	10.62 Call	Bond Future	10977.6000	10.9776	10683.8300	10.6838	2.676	0.0000
2026/08/18	2037	05/11/2026	10.62 Put	Bond Future	73.2400	0.0732	79.8300	0.0798	8.998	0.0000
2026/08/18	2037	04/02/2027		Bond Future	8.8662	97.8155	8.9139	97.5093	0.538	0.0000
2026/08/18	2037	04/02/2027	9.51 Call	Bond Future	5206.3000	5.2063	4977.1500	4.9772	4.401	0.0000
2026/08/18	2037	04/02/2027	9.51 Put	Bond Future	1181.0100	1.1810	1257.9900	1.2580	6.518	0.0000
2026/08/18	2037	04/02/2027	9.81 Call	Bond Future	6673.8500	6.6739	6423.9400	6.4239	3.745	0.0000
2026/08/18	2037	04/02/2027	9.81 Put	Bond Future	848.2700	0.8483	904.4900	0.9045	6.628	0.0000
2026/08/18	2037	04/02/2027	9.31 Call	Bond Future	4277.3700	4.2774	4065.7700	4.0658	4.947	0.0000
2026/08/18	2037	04/02/2027	9.31 Put	Bond Future	1478.4800	1.4785	1573.0100	1.5730	6.394	0.0000
2026/08/18	2037	04/02/2027	8.44 Put	Bond Future	4028.1000	4.0281	4229.8600	4.2299	5.009	0.0000
2026/08/18	2037	04/02/2027	8.44 Call	Bond Future	1237.1100	1.2371	1132.7400	1.1327	8.437	0.0000
2026/08/18	2037	06/05/2027		Bond Future	8.9102	99.6937	8.9598	99.3816	0.557	0.0000
2026/08/18	2037	06/05/2027	8.58 Call	Bond Future	1934.8700	1.9349	1808.0700	1.8081	6.553	0.0000
2026/08/18	2037	06/05/2027	8.58 Put	Bond Future	4046.7100	4.0467	4232.0100	4.2320	4.579	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
2026/08/18	2037	05/08/2027		Bond Future	8.9531	97.3959	9.0048	97.0776	0.577	0.0000
2026/08/18	2037	05/08/2027	9.05 Call	Bond Future	3679.7400	3.6797	3503.7900	3.5038	4.782	0.0000
2026/08/18	2037	05/08/2027	9.05 Put	Bond Future	3083.6600	3.0837	3225.9500	3.2260	4.614	0.0000
2026/08/18	2037	04/11/2027		Bond Future	9.0122	99.1465	9.0658	98.8229	0.595	0.0000
2026/08/18	2037	04/11/2027	8.84 Call	Bond Future	3080.3400	3.0803	2926.1500	2.9262	5.006	0.0000
2026/08/18	2037	04/11/2027	8.84 Put	Bond Future	4129.3700	4.1294	4298.8000	4.2988	4.103	0.0000
2026/08/18	2038	05/11/2026		Bond Future	164.9099	164.9099	165.4955	165.4955	0.355	0.0000
2026/08/18	2038	05/11/2026	146.31 Call	Bond Future	18599.8500	18.5999	19185.5200	19.1855	3.149	0.0000
2026/08/18	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2038	04/02/2027		Bond Future	165.7499	165.7499	166.3468	166.3468	0.360	0.0000
2026/08/18	2038	04/02/2027	153.83 Call	Bond Future	11919.9200	11.9199	12516.7700	12.5168	5.007	0.0000
2026/08/18	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2038	06/05/2027		Bond Future	168.9701	168.9701	169.5784	169.5784	0.360	0.0000
2026/08/18	2038	06/05/2027	166.10 Call	Bond Future	2870.0500	2.8701	3478.3900	3.4784	21.196	0.0000
2026/08/18	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2038	05/08/2027		Bond Future	170.0009	170.0009	170.6217	170.6217	0.365	0.0000
2026/08/18	2038	05/08/2027	169.13 Call	Bond Future	870.8900	0.8709	1491.6500	1.4917	71.279	0.0000
2026/08/18	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2038	04/11/2027		Bond Future	173.1012	173.1012	173.7340	173.7340	0.366	0.0000
2026/08/18	2038	04/11/2027	170.50 Call	Bond Future	2601.1600	2.6012	3234.0200	3.2340	24.330	0.0000
2026/08/18	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	2040	05/11/2026	8.85 Put	Bond Future	3693.8600	3.6939	3839.5700	3.8396	3.945	0.0000
2026/08/18	2040	05/11/2026	8.85 Call	Bond Future	1016.9800	1.0170	936.6500	0.9367	7.899	0.0000
2026/08/18	2040	05/11/2026	11.27 Call	Bond Future	13969.1700	13.9692	13745.8000	13.7458	1.599	0.0000
2026/08/18	2040	05/11/2026	11.27 Put	Bond Future	68.0200	0.0680	70.6900	0.0707	3.925	0.0000
2026/08/18	2040	05/11/2026	10.67 Call	Bond Future	10364.9800	10.3650	10147.5000	10.1475	2.098	0.0000
2026/08/18	2040	05/11/2026	10.67 Put	Bond Future	189.2300	0.1892	197.7900	0.1978	4.524	0.0000
2026/08/18	2040	05/11/2026	9.91 Put	Bond Future	678.5800	0.6786	712.0800	0.7121	4.937	0.0000
2026/08/18	2040	05/11/2026	9.91 Call	Bond Future	5786.9600	5.7870	5594.4200	5.5944	3.327	0.0000
2026/08/18	2040	05/11/2026		Bond Future	9.2011	100.9492	9.2314	100.7232	0.329	0.0000
2026/08/18	2040	05/11/2026	11.06 Call	Bond Future	12721.4100	12.7214	12499.4300	12.4994	1.745	0.0000
2026/08/18	2040	05/11/2026	11.06 Put	Bond Future	97.7900	0.0978	101.8500	0.1019	4.152	0.0000
2026/08/18	2040	05/11/2026	8.75 Put	Bond Future	4246.0300	4.2460	4404.5500	4.4046	3.733	0.0000
2026/08/18	2040	05/11/2026	8.75 Call	Bond Future	788.0700	0.7881	720.5500	0.7206	8.568	0.0000
2026/08/18	2040	04/02/2027		Bond Future	9.2536	98.3261	9.2849	98.0957	0.339	0.0000
2026/08/18	2040	04/02/2027	9.93 Call	Bond Future	6206.8400	6.2068	6030.1000	6.0301	2.848	0.0000
2026/08/18	2040	04/02/2027	9.93 Put	Bond Future	1397.1000	1.3971	1450.7600	1.4508	3.841	0.0000
2026/08/18	2040	04/02/2027	10.17 Call	Bond Future	7523.8800	7.5239	7335.3000	7.3353	2.506	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	
2026/08/18	2040	04/02/2027	10.17 Put	Bond Future	1087.8200	1.0878	1129.6400	1.1296	3.844	0.0000	0.0000
2026/08/18	2040	04/02/2027	9.67 Call	Bond Future	4848.1700	4.8482	4687.8000	4.6878	3.308	0.0000	0.0000
2026/08/18	2040	04/02/2027	9.67 Put	Bond Future	1846.8800	1.8469	1916.9100	1.9169	3.792	0.0000	0.0000
2026/08/18	2040	04/02/2027	8.78 Put	Bond Future	4957.1100	4.9571	5108.3600	5.1084	3.051	0.0000	0.0000
2026/08/18	2040	04/02/2027	8.78 Call	Bond Future	1380.0600	1.3801	1300.9100	1.3009	5.735	0.0000	0.0000
2026/08/18	2040	06/05/2027		Bond Future	9.3049	100.2143	9.3373	99.9793	0.349	0.0000	0.0000
2026/08/18	2040	06/05/2027	8.88 Call	Bond Future	2069.4300	2.0694	1977.1700	1.9772	4.458	0.0000	0.0000
2026/08/18	2040	06/05/2027	8.88 Put	Bond Future	5221.1600	5.2212	5363.8600	5.3639	2.733	0.0000	0.0000
2026/08/18	2040	05/08/2027		Bond Future	9.3558	97.6762	9.3894	97.4365	0.359	0.0000	0.0000
2026/08/18	2040	05/08/2027	9.33 Call	Bond Future	3909.2300	3.9092	3781.7600	3.7818	3.261	0.0000	0.0000
2026/08/18	2040	05/08/2027	9.33 Put	Bond Future	4093.8300	4.0938	4205.9800	4.2060	2.739	0.0000	0.0000
2026/08/18	2040	04/11/2027		Bond Future	9.4202	99.4314	9.4550	99.1878	0.369	0.0000	0.0000
2026/08/18	2040	04/11/2027	9.21 Call	Bond Future	3610.7900	3.6108	3493.4300	3.4934	3.250	0.0000	0.0000
2026/08/18	2040	04/11/2027	9.21 Put	Bond Future	5102.6000	5.1026	5228.8400	5.2288	2.474	0.0000	0.0000
2026/08/18	2043	05/11/2026		Bond Future	127.4131	127.4131	127.4292	127.4292	0.013	0.0000	0.0000
2026/08/18	2043	05/11/2026	112.84 Call	Bond Future	14575.7342	14.5757	14591.6889	14.5917	0.109	0.0000	0.0000
2026/08/18	2043	05/11/2026	112.84 Put	Bond Future	2.6642	0.0027	2.4589	0.0025	7.707	0.0000	0.0000
2026/08/18	2043	04/02/2027		Bond Future	126.8657	126.8657	126.8825	126.8825	0.013	0.0000	0.0000
2026/08/18	2043	04/02/2027	117.63 Call	Bond Future	9418.0140	9.4180	9431.4424	9.4314	0.143	0.0000	0.0000
2026/08/18	2043	04/02/2027	117.63 Put	Bond Future	182.3240	0.1823	178.9124	0.1789	1.871	0.0000	0.0000
2026/08/18	2043	06/05/2027		Bond Future	129.3307	129.3307	129.3478	129.3478	0.013	0.0000	0.0000
2026/08/18	2043	06/05/2027	127.48 Call	Bond Future	4047.9693	4.0480	4052.7702	4.0528	0.119	0.0000	0.0000
2026/08/18	2043	06/05/2027	127.48 Put	Bond Future	2197.2893	2.1973	2184.9502	2.1850	0.562	0.0000	0.0000
2026/08/18	2043	05/08/2027		Bond Future	128.8786	128.8786	128.8965	128.8965	0.014	0.0000	0.0000
2026/08/18	2043	05/08/2027	129.56 Call	Bond Future	2985.3931	2.9854	2989.3321	2.9893	0.132	0.0000	0.0000
2026/08/18	2043	05/08/2027	129.56 Put	Bond Future	3666.8331	3.6668	3652.8321	3.6528	0.382	0.0000	0.0000
2026/08/18	2043	04/11/2027		Bond Future	131.2268	131.2268	131.2454	131.2454	0.014	0.0000	0.0000
2026/08/18	2043	04/11/2027	128.97 Call	Bond Future	4779.2255	4.7792	4786.8210	4.7868	0.159	0.0000	0.0000
2026/08/18	2043	04/11/2027	128.97 Put	Bond Future	2522.4755	2.5225	2511.4210	2.5114	0.438	0.0000	0.0000
2026/08/18	2044	05/11/2026	9.50 Call	Bond Future	3114.3200	3.1143	2931.7800	2.9318	5.861	0.0000	0.0000
2026/08/18	2044	05/11/2026	9.50 Put	Bond Future	1894.3600	1.8944	1999.4300	1.9994	5.546	0.0000	0.0000
2026/08/18	2044	05/11/2026		Bond Future	9.3490	97.3217	9.3843	97.0341	0.378	0.0000	0.0000
2026/08/18	2044	05/11/2026	11.34 Call	Bond Future	14452.0300	14.4520	14169.6700	14.1697	1.954	0.0000	0.0000
2026/08/18	2044	05/11/2026	11.34 Put	Bond Future	103.3200	0.1033	108.5700	0.1086	5.081	0.0000	0.0000
2026/08/18	2044	04/02/2027		Bond Future	9.3995	94.7561	9.4360	94.4631	0.388	0.0000	0.0000
2026/08/18	2044	04/02/2027	10.18 Call	Bond Future	7415.1900	7.4152	7185.5500	7.1856	3.097	0.0000	0.0000
2026/08/18	2044	04/02/2027	10.18 Put	Bond Future	1427.9500	1.4280	1491.3900	1.4914	4.443	0.0000	0.0000
2026/08/18	2044	06/05/2027		Bond Future	9.4488	96.5757	9.4864	96.2768	0.398	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
2026/08/18	2044	06/05/2027	9.08	Call	Bond Future		2512.2500	2.5123		2388.8700	4.911	0.0000	0.0000
2026/08/18	2044	06/05/2027	9.08	Put	Bond Future		5518.4000	5.5184		5693.9500	3.181	0.0000	0.0000
2026/08/18	2044	05/08/2027			Bond Future		9.4977	94.0913		9.5365	0.409	0.0000	0.0000
2026/08/18	2044	05/08/2027	9.44	Call	Bond Future		4251.3000	4.2513		4091.9300	3.749	0.0000	0.0000
2026/08/18	2044	05/08/2027	9.44	Put	Bond Future		4706.5200	4.7065		4851.9600	3.090	0.0000	0.0000
2026/08/18	2044	04/11/2027			Bond Future		9.5579	95.7820		9.5979	0.419	0.0000	0.0000
2026/08/18	2044	04/11/2027	9.31	Call	Bond Future		3933.1600	3.9332		3786.5200	3.728	0.0000	0.0000
2026/08/18	2044	04/11/2027	9.31	Put	Bond Future		5886.9800	5.8870		6050.2500	2.773	0.0000	0.0000
2026/08/18	2046	05/11/2026			Bond Future		145.0615	145.0615		145.0805	0.013	0.0000	0.0000
2026/08/18	2046	05/11/2026	125.48	Call	Bond Future		19581.4900	19.5815		19600.4500	0.097	0.0000	0.0000
2026/08/18	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2046	04/02/2027			Bond Future		147.8057	147.8057		147.8247	0.013	0.0000	0.0000
2026/08/18	2046	04/02/2027	131.09	Call	Bond Future		16715.6700	16.7157		16734.7300	0.114	0.0000	0.0000
2026/08/18	2046	04/02/2027	131.09	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2046	06/05/2027			Bond Future		148.2554	148.2554		148.2754	0.013	0.0000	0.0000
2026/08/18	2046	06/05/2027	148.99	Call	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2046	06/05/2027	148.99	Put	Bond Future		734.6100	0.7346		714.6400	2.718	0.0000	0.0000
2026/08/18	2046	05/08/2027			Bond Future		151.2066	151.2066		151.2269	0.013	0.0000	0.0000
2026/08/18	2046	05/08/2027	149.17	Call	Bond Future		2036.6300	2.0366		2056.9000	0.995	0.0000	0.0000
2026/08/18	2046	05/08/2027	149.17	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2046	04/11/2027			Bond Future		151.4898	151.4898		151.5114	0.014	0.0000	0.0000
2026/08/18	2046	04/11/2027	151.95	Call	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2046	04/11/2027	151.95	Put	Bond Future		460.2200	0.4602		438.5700	4.704	0.0000	0.0000
2026/08/18	2050	05/11/2026			Bond Future		148.7173	148.7173		148.7362	0.013	0.0000	0.0000
2026/08/18	2050	05/11/2026	123.84	Call	Bond Future		24877.3100	24.8773		24896.2000	0.076	0.0000	0.0000
2026/08/18	2050	05/11/2026	123.84	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2050	04/02/2027			Bond Future		148.9927	148.9927		149.0125	0.013	0.0000	0.0000
2026/08/18	2050	04/02/2027	132.39	Call	Bond Future		16602.7100	16.6027		16622.5100	0.119	0.0000	0.0000
2026/08/18	2050	04/02/2027	132.39	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2050	06/05/2027			Bond Future		151.8875	151.8875		151.9075	0.013	0.0000	0.0000
2026/08/18	2050	06/05/2027	150.46	Call	Bond Future		1427.5300	1.4275		1447.5000	1.399	0.0000	0.0000
2026/08/18	2050	06/05/2027	150.46	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2050	05/08/2027			Bond Future		152.3136	152.3136		152.3344	0.014	0.0000	0.0000
2026/08/18	2050	05/08/2027	152.97	Call	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/08/18	2050	05/08/2027	152.97	Put	Bond Future		656.4200	0.6564		635.6100	3.170	0.0000	0.0000
2026/08/18	2050	04/11/2027			Bond Future		155.0911	155.0911		155.1126	0.014	0.0000	0.0000
2026/08/18	2050	04/11/2027	153.21	Call	Bond Future		1881.0900	1.8811		1902.6200	1.145	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	
2026/08/18	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	AL37	06/08/2026		Index Future	1302.3390	1302.3390	1302.3390	1302.3390	0.000	0.0000	0.0000
2026/08/18	AL37	05/11/2026		Index Future	1321.1900	1321.1900	1318.8880	1318.8880	0.174	0.0000	0.0000
2026/08/18	AL37	04/02/2027		Index Future	1345.8600	1345.8600	1343.5120	1343.5120	0.174	0.0000	0.0000
2026/08/18	AL37	06/05/2027		Index Future	1371.6890	1371.6890	1369.2950	1369.2950	0.175	0.0000	0.0000
2026/08/18	AL37	05/08/2027		Index Future	1398.4060	1398.4060	1395.9660	1395.9660	0.174	0.0000	0.0000
2026/08/18	AL37	04/11/2027		Index Future	1423.9360	1423.9360	1421.4560	1421.4560	0.174	0.0000	0.0000
2026/08/18	AL7T	06/08/2026		Index Future	1700.7270	1700.7270	1700.7270	1700.7270	0.000	0.0000	0.0000
2026/08/18	AL7T	05/11/2026		Index Future	1715.4470	1715.4470	1710.6850	1710.6850	0.278	0.0000	0.0000
2026/08/18	AL7T	04/02/2027		Index Future	1747.4780	1747.4780	1742.6240	1742.6240	0.278	0.0000	0.0000
2026/08/18	AL7T	06/05/2027		Index Future	1781.0150	1781.0150	1776.0660	1776.0660	0.278	0.0000	0.0000
2026/08/18	AL7T	05/08/2027		Index Future	1815.7050	1815.7050	1810.6600	1810.6600	0.278	0.0000	0.0000
2026/08/18	AL7T	04/11/2027		Index Future	1848.8540	1848.8540	1843.7210	1843.7210	0.278	0.0000	0.0000
2026/08/18	ALBI	06/08/2026		Index Future	1433.8150	1433.8150	1433.8150	1433.8150	0.000	0.0000	0.0000
2026/08/18	ALBI	05/11/2026		Index Future	1443.4420	1443.4420	1439.9220	1439.9220	0.244	0.0000	0.0000
2026/08/18	ALBI	04/02/2027		Index Future	1470.3940	1470.3940	1466.8060	1466.8060	0.244	0.0000	0.0000
2026/08/18	ALBI	06/05/2027		Index Future	1498.6140	1498.6140	1494.9550	1494.9550	0.244	0.0000	0.0000
2026/08/18	ALBI	05/08/2027		Index Future	1527.8030	1527.8030	1524.0730	1524.0730	0.244	0.0000	0.0000
2026/08/18	ALBI	04/11/2027		Index Future	1555.6960	1555.6960	1551.9020	1551.9020	0.244	0.0000	0.0000
2026/08/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	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
2026/08/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/08/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/18	ES33	05/11/2026		Bond Future	8.9904	93.6448	9.0366	93.4239	0.513	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
2026/08/18	ES33	05/11/2026	10.83	Call	Bond Future	8316.3800	8.3164	8095.4900	8.0955	2.656	0.0000	0.0000
2026/08/18	ES33	05/11/2026	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES33	04/02/2027			Bond Future	9.0595	95.4163	9.1080	95.1912	0.535	0.0000	0.0000
2026/08/18	ES33	04/02/2027	9.70	Call	Bond Future	2919.7400	2.9197	2694.5900	2.6946	7.711	0.0000	0.0000
2026/08/18	ES33	04/02/2027	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES33	06/05/2027			Bond Future	9.1185	93.4747	9.1695	93.2451	0.559	0.0000	0.0000
2026/08/18	ES33	06/05/2027	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES33	06/05/2027	8.80	Put	Bond Future	1450.6000	1.4506	1680.2200	1.6802	15.829	0.0000	0.0000
2026/08/18	ES33	05/08/2027			Bond Future	9.1747	95.3355	9.2284	95.1013	0.585	0.0000	0.0000
2026/08/18	ES33	05/08/2027	9.27	Call	Bond Future	415.1100	0.4151	180.9100	0.1809	56.419	0.0000	0.0000
2026/08/18	ES33	05/08/2027	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES33	04/11/2027			Bond Future	9.2656	93.2789	9.3221	93.0407	0.610	0.0000	0.0000
2026/08/18	ES33	04/11/2027	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES33	04/11/2027	9.06	Put	Bond Future	873.0100	0.8730	1111.2000	1.1112	27.284	0.0000	0.0000
2026/08/18	ES42	05/11/2026			Bond Future	9.6441	91.2693	9.6794	91.0082	0.366	0.0000	0.0000
2026/08/18	ES42	05/11/2026	11.66	Call	Bond Future	13304.5200	13.3045	13043.4200	13.0434	1.962	0.0000	0.0000
2026/08/18	ES42	05/11/2026	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES42	04/02/2027			Bond Future	9.7050	92.9963	9.7415	92.7301	0.376	0.0000	0.0000
2026/08/18	ES42	04/02/2027	10.29	Call	Bond Future	4136.3600	4.1364	3870.1500	3.8702	6.436	0.0000	0.0000
2026/08/18	ES42	04/02/2027	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES42	06/05/2027			Bond Future	9.7627	90.5386	9.8004	90.2672	0.386	0.0000	0.0000
2026/08/18	ES42	06/05/2027	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES42	06/05/2027	9.33	Put	Bond Future	3203.7100	3.2037	3475.1900	3.4752	8.474	0.0000	0.0000
2026/08/18	ES42	05/08/2027			Bond Future	9.8177	92.3411	9.8566	92.0642	0.397	0.0000	0.0000
2026/08/18	ES42	05/08/2027	9.84	Call	Bond Future	159.0700	0.1591	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/18	ES42	05/08/2027	9.84	Put	Bond Future	0.0000	0.0000	117.8100	0.1178	100.000	0.0000	0.0000
2026/08/18	ES42	04/11/2027			Bond Future	9.8911	89.7590	9.9313	89.4774	0.407	0.0000	0.0000
2026/08/18	ES42	04/11/2027	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	ES42	04/11/2027	9.66	Put	Bond Future	1643.1800	1.6432	1924.7800	1.9248	17.138	0.0000	0.0000
2026/08/18	GOVI	06/08/2026			GOVI	1407.0820	1407.0820	1407.0820	1407.0820	0.000	0.0000	0.0000
2026/08/18	GOVI	05/11/2026			GOVI	1416.0100	1416.0100	1412.5030	1412.5030	0.248	0.0000	0.0000
2026/08/18	GOVI	05/11/2026	1,277.00	Call	GOVI	1390100.0000	139.0100	1355030.0000	135.5030	2.523	0.0000	0.0000
2026/08/18	GOVI	05/11/2026	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	GOVI	04/02/2027			GOVI	1442.4490	1442.4490	1438.8750	1438.8750	0.248	0.0000	0.0000
2026/08/18	GOVI	04/02/2027	1,369.00	Call	GOVI	734490.0000	73.4490	698750.0000	69.8750	4.866	0.0000	0.0000
2026/08/18	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
2026/08/18	GOVI	06/05/2027		GOVI	1470.1320	1470.1320	1466.4880	1466.4880	0.248	0.0000
2026/08/18	GOVI	06/05/2027	1,427. Call 00	GOVI	431320.0000	43.1320	394880.0000	39.4880	8.448	0.0000
2026/08/18	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	GOVI	05/08/2027		GOVI	1498.7670	1498.7670	1495.0510	1495.0510	0.248	0.0000
2026/08/18	GOVI	05/08/2027	1,465. Call 00	GOVI	337670.0000	33.7670	300510.0000	30.0510	11.005	0.0000
2026/08/18	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	GOVI	04/11/2027		GOVI	1526.1300	1526.1300	1522.3500	1522.3500	0.248	0.0000
2026/08/18	GOVI	04/11/2027	1,514. Call 00	GOVI	121300.0000	12.1300	83500.0000	8.3500	31.162	0.0000
2026/08/18	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/18	I258	05/11/2026		Bond Future	137.7132	137.7132	137.7300	137.7300	0.012	0.0000
2026/08/18	I258	05/11/2026	114.95 Call	Bond Future	22765.5825	22.7656	22782.1356	22.7821	0.073	0.0000
2026/08/18	I258	05/11/2026	114.95 Put	Bond Future	2.3525	0.0024	2.1656	0.0022	7.947	0.0000
2026/08/18	I258	04/02/2027		Bond Future	137.3607	137.3607	137.3783	137.3783	0.013	0.0000
2026/08/18	I258	04/02/2027	118.90 Call	Bond Future	18568.0317	18.5680	18583.3193	18.5833	0.082	0.0000
2026/08/18	I258	04/02/2027	118.90 Put	Bond Future	107.3717	0.1074	105.0593	0.1051	2.154	0.0000
2026/08/18	I258	06/05/2027		Bond Future	140.0294	140.0294	140.0473	140.0473	0.013	0.0000
2026/08/18	I258	06/05/2027	134.78 Call	Bond Future	7946.2971	7.9463	7950.0306	7.9500	0.047	0.0000
2026/08/18	I258	06/05/2027	134.78 Put	Bond Future	2696.8871	2.6969	2682.7106	2.6827	0.526	0.0000
2026/08/18	I258	05/08/2027		Bond Future	139.7903	139.7903	139.8089	139.8089	0.013	0.0000
2026/08/18	I258	05/08/2027	138.93 Call	Bond Future	5688.2227	5.6882	5690.9621	5.6910	0.048	0.0000
2026/08/18	I258	05/08/2027	138.93 Put	Bond Future	4827.9127	4.8279	4812.0221	4.8120	0.329	0.0000
2026/08/18	I258	04/11/2027		Bond Future	142.3378	142.3378	142.3572	142.3572	0.014	0.0000
2026/08/18	I258	04/11/2027	137.93 Call	Bond Future	8079.6682	8.0797	8086.1211	8.0861	0.080	0.0000
2026/08/18	I258	04/11/2027	137.93 Put	Bond Future	3671.8582	3.6719	3658.9211	3.6589	0.352	0.0000
2026/08/18	IGOV	06/08/2026		Index Future	455.7060	455.7060	455.7060	455.7060	0.000	0.0000
2026/08/18	IGOV	05/11/2026		Index Future	462.7990	462.7990	462.9080	462.9080	0.024	0.0000
2026/08/18	IGOV	04/02/2027		Index Future	471.5520	471.5520	471.6620	471.6620	0.023	0.0000
2026/08/18	IGOV	06/05/2027		Index Future	480.7110	480.7110	480.8230	480.8230	0.023	0.0000
2026/08/18	IGOV	05/08/2027		Index Future	490.1820	490.1820	490.2960	490.2960	0.023	0.0000
2026/08/18	IGOV	04/11/2027		Index Future	499.2360	499.2360	499.3540	499.3540	0.024	0.0000
2026/08/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/08/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/08/18	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
2026/08/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/08/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/08/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/08/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/08/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/08/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/08/18	R033	05/11/2026		Bond Future	8.2992	109.4112	8.3562	109.1188	0.687	0.0000
2026/08/18	R033	05/11/2026	9.33 Call	Bond Future	5353.2900	5.3533	5088.3500	5.0884	4.949	0.0000
2026/08/18	R033	05/11/2026	9.33 Put	Bond Future	219.0000	0.2190	246.4300	0.2464	12.525	0.0000
2026/08/18	R033	04/02/2027		Bond Future	8.3401	111.4547	8.4003	111.1567	0.721	0.0000
2026/08/18	R033	04/02/2027	8.65 Call	Bond Future	2794.3700	2.7944	2604.1800	2.6042	6.806	0.0000
2026/08/18	R033	04/02/2027	8.65 Put	Bond Future	1270.5900	1.2706	1378.3800	1.3784	8.483	0.0000
2026/08/18	R033	06/05/2027		Bond Future	8.3718	108.5514	8.4354	108.2476	0.759	0.0000
2026/08/18	R033	06/05/2027	7.93 Call	Bond Future	1179.2300	1.1792	1072.9100	1.0729	9.016	0.0000
2026/08/18	R033	06/05/2027	7.93 Put	Bond Future	3321.2700	3.3213	3518.7700	3.5188	5.947	0.0000
2026/08/18	R033	05/08/2027		Bond Future	8.3987	110.6881	8.4660	110.3782	0.801	0.0000
2026/08/18	R033	05/08/2027	8.54 Call	Bond Future	2761.6700	2.7617	2589.8600	2.5899	6.221	0.0000
2026/08/18	R033	05/08/2027	8.54 Put	Bond Future	2112.2500	2.1123	2250.3300	2.2503	6.537	0.0000
2026/08/18	R033	04/11/2027		Bond Future	8.4587	107.6387	8.5299	107.3236	0.842	0.0000
2026/08/18	R033	04/11/2027	8.32 Call	Bond Future	2205.3100	2.2053	2056.8600	2.0569	6.731	0.0000
2026/08/18	R033	04/11/2027	8.32 Put	Bond Future	2822.4600	2.8225	2989.0800	2.9891	5.903	0.0000
2026/08/18	R035	05/11/2026	8.97 Call	Bond Future	3456.1300	3.4561	3246.8600	3.2469	6.055	0.0000
2026/08/18	R035	05/11/2026	8.97 Put	Bond Future	705.8600	0.7059	769.8200	0.7698	9.061	0.0000
2026/08/18	R035	05/11/2026	8.47 Call	Bond Future	1518.6600	1.5187	1378.4900	1.3785	9.230	0.0000
2026/08/18	R035	05/11/2026	8.47 Put	Bond Future	1698.1600	1.6982	1831.2200	1.8312	7.836	0.0000
2026/08/18	R035	05/11/2026	7.97 Put	Bond Future	3658.9100	3.6589	3871.8200	3.8718	5.819	0.0000
2026/08/18	R035	05/11/2026	7.97 Call	Bond Future	437.5300	0.4375	377.2100	0.3772	13.786	0.0000
2026/08/18	R035	05/11/2026	9.80 Call	Bond Future	7533.4400	7.5334	7274.9000	7.2749	3.432	0.0000
2026/08/18	R035	05/11/2026	9.80 Put	Bond Future	154.9500	0.1550	169.6400	0.1696	9.480	0.0000
2026/08/18	R035	05/11/2026	9.30 Call	Bond Future	5014.4700	5.0145	4777.8200	4.7778	4.719	0.0000
2026/08/18	R035	05/11/2026	9.30 Put	Bond Future	389.7200	0.3897	426.3000	0.4263	9.386	0.0000
2026/08/18	R035	05/11/2026	8.80 Put	Bond Future	956.7900	0.9568	1040.5400	1.0405	8.753	0.0000
2026/08/18	R035	05/11/2026	8.80 Call	Bond Future	2723.2200	2.7232	2533.7400	2.5337	6.958	0.0000
2026/08/18	R035	05/11/2026		Bond Future	8.5001	103.9198	8.5461	103.6465	0.541	0.0000
2026/08/18	R035	05/11/2026	10.03 Call	Bond Future	8712.3300	8.7123	8448.6000	8.4486	3.027	0.0000
2026/08/18	R035	05/11/2026	10.03 Put	Bond Future	101.0500	0.1011	110.5500	0.1106	9.401	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
2026/08/18	R035	04/02/2027		Bond Future	8.5442	105.8606	8.5923	105.5820	0.562	0.0000
2026/08/18	R035	04/02/2027	9.02 Call	Bond Future	3947.1600	3.9472	3751.4800	3.7515	4.957	0.0000
2026/08/18	R035	04/02/2027	9.02 Put	Bond Future	1231.4500	1.2315	1314.4000	1.3144	6.736	0.0000
2026/08/18	R035	04/02/2027	7.86 Put	Bond Future	4725.8100	4.7258	4939.7200	4.9397	4.526	0.0000
2026/08/18	R035	04/02/2027	7.86 Call	Bond Future	650.4600	0.6505	585.7400	0.5857	9.950	0.0000
2026/08/18	R035	04/02/2027	8.36 Put	Bond Future	2698.1400	2.6981	2854.0400	2.8540	5.778	0.0000
2026/08/18	R035	04/02/2027	8.36 Call	Bond Future	1620.9000	1.6209	1498.1700	1.4982	7.572	0.0000
2026/08/18	R035	04/02/2027	8.67 Call	Bond Future	2591.2400	2.5912	2430.8200	2.4308	6.191	0.0000
2026/08/18	R035	04/02/2027	8.67 Put	Bond Future	1864.1400	1.8641	1982.3500	1.9824	6.341	0.0000
2026/08/18	R035	04/02/2027	7.70 Put	Bond Future	5533.9400	5.5339	5762.0000	5.7620	4.121	0.0000
2026/08/18	R035	04/02/2027	7.70 Call	Bond Future	475.6700	0.4757	425.1000	0.4251	10.631	0.0000
2026/08/18	R035	04/02/2027	8.20 Put	Bond Future	3255.2500	3.2553	3431.2100	3.4312	5.405	0.0000
2026/08/18	R035	04/02/2027	8.20 Call	Bond Future	1230.5700	1.2306	1127.9000	1.1279	8.343	0.0000
2026/08/18	R035	04/02/2027	8.85 Call	Bond Future	3260.8800	3.2609	3081.1400	3.0811	5.512	0.0000
2026/08/18	R035	04/02/2027	8.85 Put	Bond Future	1504.7200	1.5047	1603.6100	1.6036	6.572	0.0000
2026/08/18	R035	04/02/2027	9.43 Call	Bond Future	5750.4700	5.7505	5525.3400	5.5253	3.915	0.0000
2026/08/18	R035	04/02/2027	9.43 Put	Bond Future	768.8700	0.7689	822.3700	0.8224	6.958	0.0000
2026/08/18	R035	04/02/2027	8.93 Call	Bond Future	3578.3700	3.5784	3390.8500	3.3909	5.240	0.0000
2026/08/18	R035	04/02/2027	8.93 Put	Bond Future	1369.1700	1.3692	1460.2800	1.4603	6.654	0.0000
2026/08/18	R035	04/02/2027	8.43 Put	Bond Future	2482.7600	2.4828	2629.8500	2.6299	5.924	0.0000
2026/08/18	R035	04/02/2027	8.43 Call	Bond Future	1816.5400	1.8165	1685.0000	1.6850	7.241	0.0000
2026/08/18	R035	06/05/2027	7.86 Put	Bond Future	5109.5000	5.1095	5317.6500	5.3177	4.074	0.0000
2026/08/18	R035	06/05/2027	7.86 Call	Bond Future	943.4600	0.9435	867.4700	0.8675	8.054	0.0000
2026/08/18	R035	06/05/2027	8.36 Put	Bond Future	3185.0700	3.1851	3343.6600	3.3437	4.979	0.0000
2026/08/18	R035	06/05/2027	8.36 Call	Bond Future	1949.2300	1.9492	1823.6800	1.8237	6.441	0.0000
2026/08/18	R035	06/05/2027	8.78 Call	Bond Future	3263.9800	3.2640	3096.2300	3.0962	5.139	0.0000
2026/08/18	R035	06/05/2027	8.78 Put	Bond Future	2118.0900	2.1181	2234.4800	2.2345	5.495	0.0000
2026/08/18	R035	06/05/2027		Bond Future	8.5764	103.3883	8.6266	103.1042	0.586	0.0000
2026/08/18	R035	06/05/2027	8.25 Call	Bond Future	1667.7800	1.6678	1553.9200	1.5539	6.827	0.0000
2026/08/18	R035	06/05/2027	8.25 Put	Bond Future	3539.2900	3.5393	3709.5700	3.7096	4.811	0.0000
2026/08/18	R035	06/05/2027	9.14 Call	Bond Future	4642.6600	4.6427	4445.2900	4.4453	4.251	0.0000
2026/08/18	R035	06/05/2027	9.14 Put	Bond Future	1511.2300	1.5112	1598.0000	1.5980	5.742	0.0000
2026/08/18	R035	06/05/2027	8.64 Call	Bond Future	2785.1400	2.7851	2630.7600	2.6308	5.543	0.0000
2026/08/18	R035	06/05/2027	8.64 Put	Bond Future	2425.2400	2.4252	2555.0000	2.5550	5.350	0.0000
2026/08/18	R035	06/05/2027	8.14 Put	Bond Future	3947.3000	3.9473	4128.7300	4.1287	4.596	0.0000
2026/08/18	R035	06/05/2027	8.14 Call	Bond Future	1435.0900	1.4351	1332.3800	1.3324	7.157	0.0000
2026/08/18	R035	06/05/2027	8.75 Put	Bond Future	2179.0400	2.1790	2298.2000	2.2982	5.468	0.0000
2026/08/18	R035	06/05/2027	8.75 Call	Bond Future	3157.1600	3.1572	2992.1800	2.9922	5.226	0.0000
2026/08/18	R035	06/05/2027	9.27 Call	Bond Future	5177.7600	5.1778	4971.4500	4.9715	3.985	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	
2026/08/18	R035	06/05/2027	9.27 Put	Bond Future	1341.7100	1.3417	1419.5400	1.4195	5.801	0.0000	0.0000
2026/08/18	R035	05/08/2027	8.25 Put	Bond Future	3900.9200	3.9009	4073.0200	4.0730	4.412	0.0000	0.0000
2026/08/18	R035	05/08/2027	8.25 Call	Bond Future	1915.3000	1.9153	1797.6300	1.7976	6.144	0.0000	0.0000
2026/08/18	R035	05/08/2027	8.75 Put	Bond Future	2551.9300	2.5519	2678.4100	2.6784	4.956	0.0000	0.0000
2026/08/18	R035	05/08/2027	8.75 Call	Bond Future	3348.7500	3.3488	3185.4600	3.1855	4.876	0.0000	0.0000
2026/08/18	R035	05/08/2027	9.42 Call	Bond Future	5865.4700	5.8655	5654.6200	5.6546	3.595	0.0000	0.0000
2026/08/18	R035	05/08/2027	9.42 Put	Bond Future	1488.2400	1.4882	1567.1600	1.5672	5.303	0.0000	0.0000
2026/08/18	R035	05/08/2027		Bond Future	8.6050	105.4232	8.6576	105.1335	0.611	0.0000	0.0000
2026/08/18	R035	05/08/2027	8.72 Call	Bond Future	3250.6600	3.2507	3089.9400	3.0899	4.944	0.0000	0.0000
2026/08/18	R035	05/08/2027	8.72 Put	Bond Future	2618.0800	2.6181	2747.1300	2.7471	4.929	0.0000	0.0000
2026/08/18	R035	04/11/2027		Bond Future	8.6639	102.8191	8.7189	102.5246	0.634	0.0000	0.0000
2026/08/18	R035	04/11/2027	8.51 Call	Bond Future	2671.7100	2.6717	2531.6100	2.5316	5.244	0.0000	0.0000
2026/08/18	R035	04/11/2027	8.51 Put	Bond Future	3502.9800	3.5030	3657.3600	3.6574	4.407	0.0000	0.0000
2026/08/18	R038	05/11/2026		Bond Future	8.9676	114.6410	9.0135	114.2891	0.511	0.0000	0.0000
2026/08/18	R038	05/11/2026	10.72 Call	Bond Future	12538.8500	12.5389	12196.0100	12.1960	2.734	0.0000	0.0000
2026/08/18	R038	05/11/2026	10.72 Put	Bond Future	103.7800	0.1038	112.8400	0.1128	8.730	0.0000	0.0000
2026/08/18	R038	04/02/2027		Bond Future	9.0206	116.7823	9.0682	116.4236	0.528	0.0000	0.0000
2026/08/18	R038	04/02/2027	9.60 Call	Bond Future	5765.1500	5.7652	5503.3600	5.5034	4.541	0.0000	0.0000
2026/08/18	R038	04/02/2027	9.60 Put	Bond Future	1508.2600	1.5083	1605.1100	1.6051	6.421	0.0000	0.0000
2026/08/18	R038	06/05/2027		Bond Future	9.0676	113.5400	9.1171	113.1743	0.546	0.0000	0.0000
2026/08/18	R038	06/05/2027	8.71 Call	Bond Future	2218.9700	2.2190	2073.2600	2.0733	6.567	0.0000	0.0000
2026/08/18	R038	06/05/2027	8.71 Put	Bond Future	4909.4900	4.9095	5129.5000	5.1295	4.481	0.0000	0.0000
2026/08/18	R038	05/08/2027		Bond Future	9.1122	115.7749	9.1637	115.4020	0.565	0.0000	0.0000
2026/08/18	R038	05/08/2027	9.15 Call	Bond Future	4122.3400	4.1223	3922.5200	3.9225	4.847	0.0000	0.0000
2026/08/18	R038	05/08/2027	9.15 Put	Bond Future	3848.4900	3.8485	4021.5900	4.0216	4.498	0.0000	0.0000
2026/08/18	R038	04/11/2027		Bond Future	9.1786	112.3757	9.2321	111.9964	0.583	0.0000	0.0000
2026/08/18	R038	04/11/2027	9.00 Call	Bond Future	3645.8300	3.6458	3465.1400	3.4651	4.956	0.0000	0.0000
2026/08/18	R038	04/11/2027	9.00 Put	Bond Future	4925.3500	4.9254	5123.9600	5.1240	4.032	0.0000	0.0000
2026/08/18	R053	05/11/2026		Bond Future	9.2286	124.8516	9.2640	124.4362	0.383	0.0000	0.0000
2026/08/18	R053	05/11/2026	11.21 Call	Bond Future	20227.9600	20.2280	19820.4800	19.8205	2.014	0.0000	0.0000
2026/08/18	R053	05/11/2026	11.21 Put	Bond Future	152.0900	0.1521	159.9900	0.1600	5.194	0.0000	0.0000
2026/08/18	R053	05/11/2026	8.38 Put	Bond Future	11148.3800	11.1484	11510.7200	11.5107	3.250	0.0000	0.0000
2026/08/18	R053	05/11/2026	8.38 Call	Bond Future	426.3600	0.4264	373.3200	0.3733	12.440	0.0000	0.0000
2026/08/18	R053	05/11/2026	8.85 Put	Bond Future	6116.5500	6.1166	6392.9900	6.3930	4.520	0.0000	0.0000
2026/08/18	R053	05/11/2026	8.85 Call	Bond Future	1515.6200	1.5156	1376.6800	1.3767	9.167	0.0000	0.0000
2026/08/18	R053	05/11/2026	9.35 Call	Bond Future	4247.5900	4.2476	3989.6100	3.9896	6.074	0.0000	0.0000
2026/08/18	R053	05/11/2026	9.35 Put	Bond Future	2831.3300	2.8313	2988.7300	2.9887	5.559	0.0000	0.0000
2026/08/18	R053	04/02/2027		Bond Future	9.2727	127.1836	9.3091	126.7603	0.393	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
2026/08/18	R053	04/02/2027	9.99 Call	Bond Future	10081.3400	10.0813	9755.0900	3.236	0.0000	0.0000
2026/08/18	R053	04/02/2027	9.99 Put	Bond Future	2170.9400	2.1709	2268.0600	4.474	0.0000	0.0000
2026/08/18	R053	06/05/2027		Bond Future	9.3121	123.7628	9.3496	123.3311	0.402	0.0000
2026/08/18	R053	06/05/2027	8.92 Call	Bond Future	3471.8300	3.4718	3297.2000	5.030	0.0000	0.0000
2026/08/18	R053	06/05/2027	8.92 Put	Bond Future	8147.4700	8.1475	8404.5400	3.155	0.0000	0.0000
2026/08/18	R053	05/08/2027		Bond Future	9.3494	126.1989	9.3880	125.7587	0.412	0.0000
2026/08/18	R053	05/08/2027	9.28 Call	Bond Future	6028.6800	6.0287	5799.4600	3.802	0.0000	0.0000
2026/08/18	R053	05/08/2027	9.28 Put	Bond Future	6827.6500	6.8277	7038.6600	3.091	0.0000	0.0000
2026/08/18	R053	04/11/2027		Bond Future	9.4010	122.6093	9.4406	122.1616	0.422	0.0000
2026/08/18	R053	04/11/2027	9.16 Call	Bond Future	5679.5200	5.6795	5466.0000	3.759	0.0000	0.0000
2026/08/18	R053	04/11/2027	9.16 Put	Bond Future	8460.2800	8.4603	8694.4300	2.768	0.0000	0.0000
2026/08/18	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/08/18	R186	05/11/2026	8.12 Call	Bond Future	24.9300	0.0249	24.7800	0.602	0.0000	0.0000
2026/08/18	R186	05/11/2026	8.12 Put	Bond Future	24.9300	0.0249	24.7800	0.602	0.0000	0.0000
2026/08/18	R202	05/11/2026		Bond Future	307.8703	307.8703	307.9096	307.9096	0.013	0.0000
2026/08/18	R202	05/11/2026	280.46 Call	Bond Future	27410.3300	27.4103	27449.6400	27.4496	0.143	0.0000
2026/08/18	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/18	R202	04/02/2027		Bond Future	308.0848	308.0848	308.1252	308.1252	0.013	0.0000
2026/08/18	R202	04/02/2027	294.73 Call	Bond Future	13354.7700	13.3548	13395.1900	13.3952	0.303	0.0000
2026/08/18	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/18	R202	06/05/2027		Bond Future	314.0701	314.0701	314.1112	314.1112	0.013	0.0000
2026/08/18	R202	06/05/2027	306.99 Call	Bond Future	7080.0900	7.0801	7121.2000	7.1212	0.581	0.0000
2026/08/18	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/18	R202	05/08/2027		Bond Future	314.5829	314.5829	314.6255	314.6255	0.014	0.0000
2026/08/18	R202	05/08/2027	312.97 Call	Bond Future	1612.8600	1.6129	1655.5100	1.6555	2.644	0.0000
2026/08/18	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/18	R202	04/11/2027		Bond Future	320.3198	320.3198	320.3643	320.3643	0.014	0.0000
2026/08/18	R202	04/11/2027	315.68 Call	Bond Future	4639.8100	4.6398	4684.2700	4.6843	0.958	0.0000
2026/08/18	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	R209	05/11/2026		Bond Future	8.6681	85.3739	8.7140	85.1124	0.530	0.0000
2026/08/18	R209	05/11/2026	10.32 Call	Bond Future	8874.7300	8.8747	8621.1100	8.6211	2.858	0.0000
2026/08/18	R209	05/11/2026	10.32 Put	Bond Future	87.9300	0.0879	95.7500	0.0958	8.893	0.0000
2026/08/18	R209	04/02/2027		Bond Future	8.7102	86.9684	8.7579	86.7020	0.548	0.0000
2026/08/18	R209	04/02/2027	9.28 Call	Bond Future	4236.2100	4.2362	4042.2500	4.0423	4.579	0.0000
2026/08/18	R209	04/02/2027	9.28 Put	Bond Future	1122.8100	1.1228	1195.2800	1.1953	6.454	0.0000
2026/08/18	R209	04/02/2027	8.96 Call	Bond Future	2994.2100	2.9942	2827.7000	2.8277	5.561	0.0000
2026/08/18	R209	04/02/2027	8.96 Put	Bond Future	1611.0200	1.6110	1710.9400	1.7109	6.202	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/18	R209	04/02/2027	8.03 Put	Bond Future	4594.6800	4.5947	4796.3000	4.7963	4.388	0.0000
2026/08/18	R209	04/02/2027	8.03 Call	Bond Future	679.3600	0.6794	614.5500	0.6146	9.540	0.0000
2026/08/18	R209	06/05/2027	9.32 Call	Bond Future	4601.5000	4.6015	4412.4000	4.4124	4.110	0.0000
2026/08/18	R209	06/05/2027	9.32 Put	Bond Future	1522.1800	1.5222	1604.7700	1.6048	5.426	0.0000
2026/08/18	R209	06/05/2027	8.25 Put	Bond Future	4097.1000	4.0971	4274.6600	4.2747	4.334	0.0000
2026/08/18	R209	06/05/2027	8.25 Call	Bond Future	1319.1200	1.3191	1224.9900	1.2250	7.136	0.0000
2026/08/18	R209	06/05/2027		Bond Future	8.7459	85.4861	8.7955	85.2144	0.567	0.0000
2026/08/18	R209	06/05/2027	8.41 Call	Bond Future	1662.1100	1.6621	1552.3700	1.5524	6.602	0.0000
2026/08/18	R209	06/05/2027	8.41 Put	Bond Future	3531.4100	3.5314	3693.3600	3.6934	4.586	0.0000
2026/08/18	R209	05/08/2027		Bond Future	8.7787	87.1687	8.8302	86.8917	0.587	0.0000
2026/08/18	R209	05/08/2027	8.87 Call	Bond Future	3171.2900	3.1713	3018.7100	3.0187	4.811	0.0000
2026/08/18	R209	05/08/2027	8.87 Put	Bond Future	2681.1800	2.6812	2805.6100	2.8056	4.641	0.0000
2026/08/18	R209	04/11/2027		Bond Future	8.8332	85.5875	8.8867	85.3058	0.606	0.0000
2026/08/18	R209	04/11/2027	8.67 Call	Bond Future	2677.7500	2.6778	2542.9600	2.5430	5.034	0.0000
2026/08/18	R209	04/11/2027	8.67 Put	Bond Future	3543.1600	3.5432	3690.1400	3.6901	4.148	0.0000
2026/08/18	R210	05/11/2026		Bond Future	271.9565	271.9565	271.8154	271.8154	0.052	0.0000
2026/08/18	R210	05/11/2026	253.33 Call	Bond Future	18626.5200	18.6265	18485.3700	18.4854	0.758	0.0000
2026/08/18	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	R210	04/02/2027		Bond Future	277.1011	277.1011	276.9569	276.9569	0.052	0.0000
2026/08/18	R210	04/02/2027	266.03 Call	Bond Future	11071.1200	11.0711	10926.9000	10.9269	1.303	0.0000
2026/08/18	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	R210	06/05/2027		Bond Future	278.8134	278.8134	278.6668	278.6668	0.053	0.0000
2026/08/18	R210	06/05/2027	271.13 Call	Bond Future	7683.3800	7.6834	7536.8000	7.5368	1.908	0.0000
2026/08/18	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	R210	05/08/2027		Bond Future	284.3635	284.3635	284.2139	284.2139	0.053	0.0000
2026/08/18	R210	05/08/2027	276.01 Call	Bond Future	8353.5100	8.3535	8203.9300	8.2039	1.791	0.0000
2026/08/18	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	R210	04/11/2027		Bond Future	285.7996	285.7996	285.6493	285.6493	0.053	0.0000
2026/08/18	R210	04/11/2027	284.11 Call	Bond Future	1689.5600	1.6896	1539.3100	1.5393	8.893	0.0000
2026/08/18	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	R213	05/11/2026		Bond Future	8.0179	97.7125	8.0649	97.5479	0.587	0.0000
2026/08/18	R213	05/11/2026	8.75 Call	Bond Future	2758.0300	2.7580	2617.4900	2.6175	5.096	0.0000
2026/08/18	R213	05/11/2026	8.75 Put	Bond Future	234.9200	0.2349	258.9500	0.2590	10.229	0.0000
2026/08/18	R213	04/02/2027		Bond Future	8.0555	99.5374	8.1061	99.3695	0.627	0.0000
2026/08/18	R213	04/02/2027	8.14 Call	Bond Future	1361.2800	1.3613	1268.4500	1.2685	6.819	0.0000
2026/08/18	R213	04/02/2027	8.14 Put	Bond Future	1080.8000	1.0808	1155.8500	1.1559	6.944	0.0000
2026/08/18	R213	06/05/2027	9.25 Call	Bond Future	4100.6100	4.1006	3960.9800	3.9610	3.405	0.0000
2026/08/18	R213	06/05/2027	9.25 Put	Bond Future	475.8600	0.4759	507.4600	0.5075	6.641	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	
2026/08/18	R213	06/05/2027	8.13 Put	Bond Future	1311.1000	1.3111	1391.0500	1.3911	6.098	0.0000	0.0000
2026/08/18	R213	06/05/2027	8.13 Call	Bond Future	1488.4100	1.4884	1397.1300	1.3971	6.133	0.0000	0.0000
2026/08/18	R213	06/05/2027		Bond Future	8.0737	97.8953	8.1281	97.7240	0.673	0.0000	0.0000
2026/08/18	R213	06/05/2027	7.56 Call	Bond Future	649.6800	0.6497	595.2300	0.5952	8.381	0.0000	0.0000
2026/08/18	R213	06/05/2027	7.56 Put	Bond Future	2286.6200	2.2866	2403.4000	2.4034	5.107	0.0000	0.0000
2026/08/18	R213	05/08/2027	8.58 Call	Bond Future	2457.0800	2.4571	2343.0700	2.3431	4.640	0.0000	0.0000
2026/08/18	R213	05/08/2027	8.58 Put	Bond Future	993.6600	0.9937	1054.3000	1.0543	6.103	0.0000	0.0000
2026/08/18	R213	05/08/2027	7.95 Put	Bond Future	1673.2000	1.6732	1766.4000	1.7664	5.570	0.0000	0.0000
2026/08/18	R213	05/08/2027	7.95 Call	Bond Future	1274.4300	1.2744	1192.9800	1.1930	6.391	0.0000	0.0000
2026/08/18	R213	05/08/2027		Bond Future	8.0837	99.8221	8.1424	99.6474	0.727	0.0000	0.0000
2026/08/18	R213	05/08/2027	8.27 Call	Bond Future	1828.7900	1.8288	1729.5700	1.7296	5.425	0.0000	0.0000
2026/08/18	R213	05/08/2027	8.27 Put	Bond Future	1276.1800	1.2762	1351.6100	1.3516	5.911	0.0000	0.0000
2026/08/18	R213	04/11/2027		Bond Future	8.1473	98.0690	8.2109	97.8916	0.780	0.0000	0.0000
2026/08/18	R213	04/11/2027	8.02 Call	Bond Future	1363.3500	1.3634	1279.7500	1.2798	6.132	0.0000	0.0000
2026/08/18	R213	04/11/2027	8.02 Put	Bond Future	1719.7200	1.7197	1813.4900	1.8135	5.453	0.0000	0.0000
2026/08/18	R214	05/11/2026		Bond Future	9.2351	79.7823	9.2702	79.5496	0.380	0.0000	0.0000
2026/08/18	R214	05/11/2026	10.97 Call	Bond Future	10541.8300	10.5418	10315.1700	10.3152	2.150	0.0000	0.0000
2026/08/18	R214	05/11/2026	10.97 Put	Bond Future	110.6600	0.1107	116.6900	0.1167	5.449	0.0000	0.0000
2026/08/18	R214	04/02/2027		Bond Future	9.2870	81.2723	9.3233	81.0351	0.390	0.0000	0.0000
2026/08/18	R214	04/02/2027	9.90 Call	Bond Future	5220.0400	5.2200	5043.0500	5.0431	3.391	0.0000	0.0000
2026/08/18	R214	04/02/2027	9.90 Put	Bond Future	1339.2500	1.3393	1399.4800	1.3995	4.497	0.0000	0.0000
2026/08/18	R214	06/05/2027		Bond Future	9.3304	79.5333	9.3678	79.2915	0.401	0.0000	0.0000
2026/08/18	R214	06/05/2027	8.88 Call	Bond Future	1796.1300	1.7961	1703.7400	1.7037	5.144	0.0000	0.0000
2026/08/18	R214	06/05/2027	8.88 Put	Bond Future	4793.3900	4.7934	4942.8600	4.9429	3.118	0.0000	0.0000
2026/08/18	R214	05/08/2027		Bond Future	9.3722	81.0988	9.4108	80.8521	0.412	0.0000	0.0000
2026/08/18	R214	05/08/2027	9.32 Call	Bond Future	3425.7600	3.4258	3296.9200	3.2969	3.761	0.0000	0.0000
2026/08/18	R214	05/08/2027	9.32 Put	Bond Future	3761.4200	3.7614	3879.2400	3.8792	3.132	0.0000	0.0000
2026/08/18	R214	04/11/2027		Bond Future	9.4337	79.2617	9.4735	79.0110	0.421	0.0000	0.0000
2026/08/18	R214	04/11/2027	9.21 Call	Bond Future	3218.7900	3.2188	3098.9800	3.0990	3.722	0.0000	0.0000
2026/08/18	R214	04/11/2027	9.21 Put	Bond Future	4651.0100	4.6510	4781.9000	4.7819	2.814	0.0000	0.0000
2026/08/18	R248	05/11/2026		Bond Future	9.3126	96.5204	9.3476	96.2119	0.377	0.0000	0.0000
2026/08/18	R248	05/11/2026	11.31 Call	Bond Future	15409.2100	15.4092	15106.3800	15.1064	1.965	0.0000	0.0000
2026/08/18	R248	05/11/2026	11.31 Put	Bond Future	113.5400	0.1135	119.2400	0.1192	5.020	0.0000	0.0000
2026/08/18	R248	05/11/2026	9.50 Call	Bond Future	3555.3200	3.5553	3353.5300	3.3535	5.676	0.0000	0.0000
2026/08/18	R248	05/11/2026	9.50 Put	Bond Future	1925.1400	1.9251	2031.8800	2.0319	5.545	0.0000	0.0000
2026/08/18	R248	04/02/2027		Bond Future	9.3618	98.3231	9.3980	98.0085	0.386	0.0000	0.0000
2026/08/18	R248	04/02/2027	10.11 Call	Bond Future	7780.4400	7.7804	7536.1500	7.5362	3.140	0.0000	0.0000
2026/08/18	R248	04/02/2027	10.11 Put	Bond Future	1597.5700	1.5976	1667.8200	1.6678	4.397	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
2026/08/18	R248	06/05/2027		Bond Future	9.4031	95.7695	9.4403	95.4488	0.396	0.0000
2026/08/18	R248	06/05/2027	9.05 Call	Bond Future	2768.4000	2.7684	2633.8700	2.6339	4.859	0.0000
2026/08/18	R248	06/05/2027	9.05 Put	Bond Future	5898.5900	5.8986	6084.7600	6.0848	3.156	0.0000
2026/08/18	R248	05/08/2027		Bond Future	9.4427	97.6546	9.4811	97.3275	0.406	0.0000
2026/08/18	R248	05/08/2027	9.37 Call	Bond Future	4539.8500	4.5399	4369.8900	4.3699	3.744	0.0000
2026/08/18	R248	05/08/2027	9.37 Put	Bond Future	5165.5900	5.1656	5322.6500	5.3227	3.041	0.0000
2026/08/18	R248	04/11/2027		Bond Future	9.4998	94.9737	9.5393	94.6412	0.415	0.0000
2026/08/18	R248	04/11/2027	9.26 Call	Bond Future	4289.4900	4.2895	4130.7600	4.1308	3.700	0.0000
2026/08/18	R248	04/11/2027	9.26 Put	Bond Future	6353.1300	6.3531	6526.8800	6.5269	2.735	0.0000
2026/08/18	R2R9	05/11/2026		Bond Future	9.1087	106.7153	9.1544	106.3672	0.502	0.0000
2026/08/18	R2R9	05/11/2026	98.56 Call	Bond Future	95745.2700	95.7453	95397.1600	95.3972	0.364	0.0000
2026/08/18	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/18	R2R9	04/02/2027		Bond Future	9.1632	108.7085	9.2107	108.3537	0.518	0.0000
2026/08/18	R2R9	04/02/2027	9.89 Call	Bond Future	6576.7400	6.5767	6305.0500	6.3051	4.131	0.0000
2026/08/18	R2R9	04/02/2027	9.89 Put	Bond Future	1320.7400	1.3207	1403.8500	1.4039	6.293	0.0000
2026/08/18	R2R9	06/05/2027	9.64 Call	Bond Future	5502.5000	5.5025	5264.7100	5.2647	4.321	0.0000
2026/08/18	R2R9	06/05/2027	9.64 Put	Bond Future	2414.8100	2.4148	2538.8000	2.5388	5.135	0.0000
2026/08/18	R2R9	06/05/2027	8.94 Put	Bond Future	4568.2400	4.5682	4773.5900	4.7736	4.495	0.0000
2026/08/18	R2R9	06/05/2027	8.94 Call	Bond Future	2535.3500	2.5354	2378.9200	2.3789	6.170	0.0000
2026/08/18	R2R9	06/05/2027		Bond Future	9.2122	105.8156	9.2614	105.4538	0.534	0.0000
2026/08/18	R2R9	06/05/2027	8.83 Call	Bond Future	2189.8400	2.1898	2047.4700	2.0475	6.501	0.0000
2026/08/18	R2R9	06/05/2027	8.83 Put	Bond Future	5059.7700	5.0598	5279.1800	5.2792	4.336	0.0000
2026/08/18	R2R9	05/08/2027	9.68 Call	Bond Future	5888.5200	5.8885	5652.7200	5.6527	4.004	0.0000
2026/08/18	R2R9	05/08/2027	9.68 Put	Bond Future	2899.2800	2.8993	3032.3700	3.0324	4.590	0.0000
2026/08/18	R2R9	05/08/2027	8.90 Put	Bond Future	5386.5700	5.3866	5601.1600	5.6012	3.984	0.0000
2026/08/18	R2R9	05/08/2027	8.90 Call	Bond Future	2739.8200	2.7398	2585.5200	2.5855	5.632	0.0000
2026/08/18	R2R9	05/08/2027	9.53 Call	Bond Future	5190.9500	5.1910	4968.9800	4.9690	4.276	0.0000
2026/08/18	R2R9	05/08/2027	9.53 Put	Bond Future	3253.0300	3.2530	3399.9500	3.4000	4.516	0.0000
2026/08/18	R2R9	05/08/2027	8.82 Put	Bond Future	5748.1600	5.7482	5971.7400	5.9717	3.890	0.0000
2026/08/18	R2R9	05/08/2027	8.82 Call	Bond Future	2499.0500	2.4991	2353.7400	2.3537	5.815	0.0000
2026/08/18	R2R9	05/08/2027		Bond Future	9.2590	107.8984	9.3101	107.5295	0.551	0.0000
2026/08/18	R2R9	05/08/2027	9.26 Call	Bond Future	4029.3700	4.0294	3834.9400	3.8349	4.825	0.0000
2026/08/18	R2R9	05/08/2027	9.26 Put	Bond Future	4022.3400	4.0223	4196.8000	4.1968	4.337	0.0000
2026/08/18	R2R9	04/11/2027		Bond Future	9.3261	104.8617	9.3790	104.4866	0.567	0.0000
2026/08/18	R2R9	04/11/2027	9.12 Call	Bond Future	3626.5900	3.6266	3449.5500	3.4496	4.882	0.0000
2026/08/18	R2R9	04/11/2027	9.12 Put	Bond Future	5106.2800	5.1063	5304.3600	5.3044	3.879	0.0000
2026/08/18	R4R2	05/11/2026		Bond Future	9.3144	107.6788	9.3601	107.2927	0.490	0.0000
2026/08/18	R4R2	05/11/2026	98.76 Call	Bond Future	96456.2300	96.4562	96070.0700	96.0701	0.400	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
2026/08/18	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	R4R2	04/02/2027		Bond Future	9.3702	109.6900	9.4174	109.2965	0.504	0.0000	0.0000
2026/08/18	R4R2	04/02/2027	10.13 Call	Bond Future	7584.5300	7.5845	7281.4800	7.2815	3.996	0.0000	0.0000
2026/08/18	R4R2	04/02/2027	10.13 Put	Bond Future	1502.8800	1.5029	1593.3400	1.5933	6.019	0.0000	0.0000
2026/08/18	R4R2	06/05/2027		Bond Future	9.4209	106.6898	9.4697	106.2886	0.518	0.0000	0.0000
2026/08/18	R4R2	06/05/2027	9.00 Call	Bond Future	2404.3700	2.4044	2249.6600	2.2497	6.435	0.0000	0.0000
2026/08/18	R4R2	06/05/2027	9.00 Put	Bond Future	5958.8900	5.9589	6205.4000	6.2054	4.137	0.0000	0.0000
2026/08/18	R4R2	05/08/2027		Bond Future	9.4697	108.7899	9.5201	108.3807	0.533	0.0000	0.0000
2026/08/18	R4R2	05/08/2027	9.44 Call	Bond Future	4497.5100	4.4975	4284.0100	4.2840	4.747	0.0000	0.0000
2026/08/18	R4R2	05/08/2027	9.44 Put	Bond Future	4739.0100	4.7390	4934.6900	4.9347	4.129	0.0000	0.0000
2026/08/18	R4R2	04/11/2027		Bond Future	9.5365	105.6431	9.5886	105.2270	0.547	0.0000	0.0000
2026/08/18	R4R2	04/11/2027	9.28 Call	Bond Future	3999.4200	3.9994	3806.6300	3.8066	4.820	0.0000	0.0000
2026/08/18	R4R2	04/11/2027	9.28 Put	Bond Future	6080.7200	6.0807	6304.0900	6.3041	3.673	0.0000	0.0000
2026/08/18	RR87	05/11/2026		Bond Future	7.0256	102.6896	6.9400	102.6994	1.219	0.0000	0.0000
2026/08/18	RR87	05/11/2026	5.27 Call	Bond Future	0.0001	0.0000	0.0001	0.0000	140.000	0.0000	0.0000
2026/08/18	RR87	05/11/2026	5.27 Put	Bond Future	201.3201	0.2013	191.5201	0.1915	4.868	0.0000	0.0000
2026/08/18	RR88	05/11/2026		Bond Future	7.3891	105.8849	7.4010	105.8725	0.161	0.0000	0.0000
2026/08/18	RR88	05/11/2026	6.71 Call	Bond Future	7.5145	0.0075	6.7557	0.0068	10.098	0.0000	0.0000
2026/08/18	RR88	05/11/2026	6.71 Put	Bond Future	719.5745	0.7196	731.1957	0.7312	1.615	0.0000	0.0000
2026/08/18	RR88	04/02/2027		Bond Future	7.3372	104.0215	7.3528	104.0083	0.214	0.0000	0.0000
2026/08/18	RR88	04/02/2027	7.78 Call	Bond Future	516.9899	0.5170	507.1227	0.5071	1.909	0.0000	0.0000
2026/08/18	RR88	04/02/2027	7.78 Put	Bond Future	145.6599	0.1457	148.9727	0.1490	2.274	0.0000	0.0000
2026/08/18	RR88	06/05/2027		Bond Future	7.1602	106.0188	7.1827	106.0052	0.315	0.0000	0.0000
2026/08/18	RR88	06/05/2027	7.89 Call	Bond Future	547.1283	0.5471	536.7232	0.5367	1.902	0.0000	0.0000
2026/08/18	RR88	06/05/2027	7.89 Put	Bond Future	109.5283	0.1095	112.6832	0.1127	2.880	0.0000	0.0000
2026/08/18	RR88	05/08/2027		Bond Future	6.5947	102.7983	6.6328	102.7845	0.578	0.0000	0.0000
2026/08/18	RR88	05/08/2027	8.07 Call	Bond Future	571.9456	0.5719	560.0195	0.5600	2.085	0.0000	0.0000
2026/08/18	RR88	05/08/2027	8.07 Put	Bond Future	39.0256	0.0390	40.9395	0.0409	4.904	0.0000	0.0000
2026/08/18	RR88	04/11/2027		Bond Future	5.0141	104.6462	5.1289	104.6325	2.289	0.0000	0.0000
2026/08/18	RR88	04/11/2027	6.65 Call	Bond Future	200.4225	0.2004	187.8433	0.1878	6.276	0.0000	0.0000
2026/08/18	RR88	04/11/2027	6.65 Put	Bond Future	4.9325	0.0049	6.0933	0.0061	23.534	0.0000	0.0000
2026/08/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

