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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2026 TO 19/08/2026

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
2026/08/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/19	2029	05/11/2026		Bond Future	153.3854	153.3854	153.4377	0.034	0.0000	0.0000
2026/08/19	2029	05/11/2026	147.56 Call	Bond Future	5825.3800	5.8254	5877.6700	0.898	0.0000	0.0000
2026/08/19	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	2029	04/02/2027		Bond Future	156.2867	156.2867	156.3393	0.034	0.0000	0.0000
2026/08/19	2029	04/02/2027	149.72 Call	Bond Future	6566.7000	6.5667	6619.3100	0.801	0.0000	0.0000
2026/08/19	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/19	2029	06/05/2027		Bond Future	157.7819	157.7819	157.8354	157.8354	0.034	0.0000
2026/08/19	2029	06/05/2027	153.32 Call	Bond Future	4461.8600	4.4619	4515.3600	4.5154	1.199	0.0000
2026/08/19	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2029	05/08/2027		Bond Future	160.9227	160.9227	160.9772	160.9772	0.034	0.0000
2026/08/19	2029	05/08/2027	156.72 Call	Bond Future	4202.6500	4.2027	4257.1500	4.2572	1.297	0.0000
2026/08/19	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2029	04/11/2027		Bond Future	162.2851	162.2851	162.3429	162.3429	0.036	0.0000
2026/08/19	2029	04/11/2027	161.12 Call	Bond Future	1165.1300	1.1651	1222.8800	1.2229	4.957	0.0000
2026/08/19	2029	04/11/2027	161.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2030	05/11/2026		Bond Future	7.8865	102.5159	7.8205	102.7013	0.837	0.0000
2026/08/19	2030	05/11/2026	8.39 Call	Bond Future	1669.7900	1.6698	1811.0500	1.8111	8.460	0.0000
2026/08/19	2030	05/11/2026	8.39 Put	Bond Future	269.2600	0.2693	225.1400	0.2251	16.386	0.0000
2026/08/19	2030	04/02/2027		Bond Future	7.9126	100.4229	7.8405	100.6113	0.911	0.0000
2026/08/19	2030	04/02/2027	7.82 Call	Bond Future	783.6400	0.7836	871.1100	0.8711	11.162	0.0000
2026/08/19	2030	04/02/2027	7.82 Put	Bond Future	1025.7100	1.0257	924.8000	0.9248	9.838	0.0000
2026/08/19	2030	06/05/2027		Bond Future	7.9334	102.3510	7.8540	102.5427	1.000	0.0000
2026/08/19	2030	06/05/2027	7.27 Call	Bond Future	356.3200	0.3563	405.8700	0.4059	13.906	0.0000
2026/08/19	2030	06/05/2027	7.27 Put	Bond Future	1972.4300	1.9724	1830.3200	1.8303	7.205	0.0000
2026/08/19	2030	05/08/2027		Bond Future	7.9449	100.3561	7.8565	100.5515	1.113	0.0000
2026/08/19	2030	05/08/2027	8.11 Call	Bond Future	1319.5700	1.3196	1429.3900	1.4294	8.322	0.0000
2026/08/19	2030	05/08/2027	8.11 Put	Bond Future	956.3400	0.9563	870.8000	0.8708	8.945	0.0000
2026/08/19	2030	04/11/2027		Bond Future	8.0076	102.1609	7.9080	102.3608	1.244	0.0000
2026/08/19	2030	04/11/2027	7.84 Call	Bond Future	922.0300	0.9220	1014.8600	1.0149	10.068	0.0000
2026/08/19	2030	04/11/2027	7.84 Put	Bond Future	1258.7200	1.2587	1151.6600	1.1517	8.505	0.0000
2026/08/19	2031	05/11/2026		Bond Future	119.3147	119.3147	119.3569	119.3569	0.035	0.0000
2026/08/19	2031	05/11/2026	111.49 Call	Bond Future	7824.6500	7.8247	7866.8700	7.8669	0.540	0.0000
2026/08/19	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2031	04/02/2027		Bond Future	119.0613	119.0613	119.1042	119.1042	0.036	0.0000
2026/08/19	2031	04/02/2027	116.18 Call	Bond Future	2950.4100	2.9504	2989.2800	2.9893	1.317	0.0000
2026/08/19	2031	04/02/2027	116.18 Put	Bond Future	69.1100	0.0691	65.1300	0.0651	5.759	0.0000
2026/08/19	2031	06/05/2027		Bond Future	121.3745	121.3745	121.4178	121.4178	0.036	0.0000
2026/08/19	2031	06/05/2027	116.87 Call	Bond Future	4524.3400	4.5243	4566.4700	4.5665	0.931	0.0000
2026/08/19	2031	06/05/2027	116.87 Put	Bond Future	19.8800	0.0199	18.6800	0.0187	6.036	0.0000
2026/08/19	2031	05/08/2027		Bond Future	121.2216	121.2216	121.2667	121.2667	0.037	0.0000
2026/08/19	2031	05/08/2027	121.41 Call	Bond Future	830.9100	0.8309	851.0000	0.8510	2.418	0.0000
2026/08/19	2031	05/08/2027	121.41 Put	Bond Future	1019.2800	1.0193	994.3400	0.9943	2.447	0.0000
2026/08/19	2031	04/11/2027		Bond Future	123.4313	123.4313	123.4783	123.4783	0.038	0.0000
2026/08/19	2031	04/11/2027	121.34 Call	Bond Future	2316.2500	2.3163	2354.3900	2.3544	1.647	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	
2026/08/19	2031	04/11/2027	121.34 Put	Bond Future	225.0000	0.2250	216.0600	0.2161	3.973	0.0000	0.0000
2026/08/19	2032	05/11/2026		Bond Future	8.2295	101.0024	8.1858	101.1901	0.531	0.0000	0.0000
2026/08/19	2032	05/11/2026	9.16 Call	Bond Future	4110.0600	4.1101	4271.1600	4.2712	3.920	0.0000	0.0000
2026/08/19	2032	05/11/2026	9.16 Put	Bond Future	218.2100	0.2182	191.6600	0.1917	12.167	0.0000	0.0000
2026/08/19	2032	04/02/2027		Bond Future	8.2710	102.8887	8.2247	103.0794	0.559	0.0000	0.0000
2026/08/19	2032	04/02/2027	8.48 Call	Bond Future	2048.5600	2.0486	2158.9000	2.1589	5.386	0.0000	0.0000
2026/08/19	2032	04/02/2027	8.48 Put	Bond Future	1192.4700	1.1925	1112.0800	1.1121	6.741	0.0000	0.0000
2026/08/19	2032	04/02/2027	8.08 Put	Bond Future	1910.3000	1.9103	1797.8300	1.7978	5.888	0.0000	0.0000
2026/08/19	2032	04/02/2027	8.08 Call	Bond Future	1120.2000	1.1202	1198.4600	1.1985	6.986	0.0000	0.0000
2026/08/19	2032	04/02/2027	7.58 Put	Bond Future	3330.2100	3.3302	3179.1400	3.1791	4.536	0.0000	0.0000
2026/08/19	2032	04/02/2027	7.58 Call	Bond Future	434.7600	0.4348	474.4200	0.4744	9.122	0.0000	0.0000
2026/08/19	2032	04/02/2027	8.36 Call	Bond Future	1739.6200	1.7396	1840.9000	1.8409	5.822	0.0000	0.0000
2026/08/19	2032	04/02/2027	8.36 Put	Bond Future	1373.8800	1.3739	1284.4300	1.2844	6.511	0.0000	0.0000
2026/08/19	2032	06/05/2027	7.58 Put	Bond Future	3526.6400	3.5266	3380.7100	3.3807	4.138	0.0000	0.0000
2026/08/19	2032	06/05/2027	7.58 Call	Bond Future	624.3000	0.6243	672.3500	0.6724	7.697	0.0000	0.0000
2026/08/19	2032	06/05/2027	8.08 Put	Bond Future	2205.5400	2.2055	2092.9700	2.0930	5.104	0.0000	0.0000
2026/08/19	2032	06/05/2027	8.08 Call	Bond Future	1323.4100	1.3234	1404.8200	1.4048	6.152	0.0000	0.0000
2026/08/19	2032	06/05/2027	8.47 Call	Bond Future	2174.4700	2.1745	2282.4900	2.2825	4.968	0.0000	0.0000
2026/08/19	2032	06/05/2027	8.47 Put	Bond Future	1514.6700	1.5147	1428.7100	1.4287	5.675	0.0000	0.0000
2026/08/19	2032	06/05/2027	7.94 Put	Bond Future	2527.0200	2.5270	2404.5500	2.4046	4.846	0.0000	0.0000
2026/08/19	2032	06/05/2027	7.94 Call	Bond Future	1084.1900	1.0842	1155.7000	1.1557	6.596	0.0000	0.0000
2026/08/19	2032	06/05/2027	8.44 Put	Bond Future	1559.3000	1.5593	1471.4100	1.4714	5.637	0.0000	0.0000
2026/08/19	2032	06/05/2027	8.44 Call	Bond Future	2101.5300	2.1015	2207.6200	2.2076	5.048	0.0000	0.0000
2026/08/19	2032	06/05/2027	8.93 Call	Bond Future	3427.8700	3.4279	3561.3000	3.5613	3.893	0.0000	0.0000
2026/08/19	2032	06/05/2027	8.93 Put	Bond Future	986.5400	0.9865	925.9900	0.9260	6.138	0.0000	0.0000
2026/08/19	2032	06/05/2027		Bond Future	8.3022	100.7033	8.2531	100.8973	0.591	0.0000	0.0000
2026/08/19	2032	06/05/2027	7.80 Call	Bond Future	884.8500	0.8849	946.8500	0.9469	7.007	0.0000	0.0000
2026/08/19	2032	06/05/2027	7.80 Put	Bond Future	2892.2200	2.8922	2760.2400	2.7602	4.563	0.0000	0.0000
2026/08/19	2032	05/08/2027		Bond Future	8.3282	102.6855	8.2759	102.8832	0.628	0.0000	0.0000
2026/08/19	2032	05/08/2027	8.42 Call	Bond Future	2146.4000	2.1464	2251.4800	2.2515	4.896	0.0000	0.0000
2026/08/19	2032	05/08/2027	8.42 Put	Bond Future	1800.3500	1.8004	1707.6700	1.7077	5.148	0.0000	0.0000
2026/08/19	2032	05/08/2027	7.94 Put	Bond Future	2708.5700	2.7086	2586.0200	2.5860	4.525	0.0000	0.0000
2026/08/19	2032	05/08/2027	7.94 Call	Bond Future	1228.9100	1.2289	1304.1200	1.3041	6.120	0.0000	0.0000
2026/08/19	2032	05/08/2027	8.44 Put	Bond Future	1770.3600	1.7704	1678.8500	1.6789	5.169	0.0000	0.0000
2026/08/19	2032	05/08/2027	8.44 Call	Bond Future	2191.6000	2.1916	2297.8500	2.2979	4.848	0.0000	0.0000
2026/08/19	2032	05/08/2027	9.08 Call	Bond Future	3845.8200	3.8458	3983.8500	3.9839	3.589	0.0000	0.0000
2026/08/19	2032	05/08/2027	9.08 Put	Bond Future	1055.0400	1.0550	995.3100	0.9953	5.661	0.0000	0.0000
2026/08/19	2032	04/11/2027		Bond Future	8.3918	100.3752	8.3357	100.5776	0.669	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	
2026/08/19	2032	04/11/2027	8.20 Call		Bond Future	1685.2700	1.6853	1776.7500	1.7768	5.428	0.0000	0.0000
2026/08/19	2032	04/11/2027	8.20 Put		Bond Future	2378.8800	2.3789	2268.0000	2.2680	4.661	0.0000	0.0000
2026/08/19	2033	05/11/2026			Bond Future	148.4282	148.4282	149.0216	149.0216	0.400	0.0000	0.0000
2026/08/19	2033	05/11/2026	137.26 Call		Bond Future	11168.2400	11.1682	11761.5600	11.7616	5.313	0.0000	0.0000
2026/08/19	2033	05/11/2026	137.26 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	2033	04/02/2027			Bond Future	151.2358	151.2358	151.8396	151.8396	0.399	0.0000	0.0000
2026/08/19	2033	04/02/2027	142.71 Call		Bond Future	8525.7500	8.5258	9129.6100	9.1296	7.083	0.0000	0.0000
2026/08/19	2033	04/02/2027	142.71 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	2033	06/05/2027			Bond Future	152.5267	152.5267	153.1422	153.1422	0.404	0.0000	0.0000
2026/08/19	2033	06/05/2027	151.21 Call		Bond Future	1316.7100	1.3167	1932.1900	1.9322	46.744	0.0000	0.0000
2026/08/19	2033	06/05/2027	151.21 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	2033	05/08/2027			Bond Future	155.5629	155.5629	156.1906	156.1906	0.403	0.0000	0.0000
2026/08/19	2033	05/08/2027	153.15 Call		Bond Future	2412.8800	2.4129	3040.5700	3.0406	26.014	0.0000	0.0000
2026/08/19	2033	05/08/2027	153.15 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	2033	04/11/2027			Bond Future	156.7191	156.7191	157.3604	157.3604	0.409	0.0000	0.0000
2026/08/19	2033	04/11/2027	156.56 Call		Bond Future	159.0800	0.1591	800.3900	0.8004	403.137	0.0000	0.0000
2026/08/19	2033	04/11/2027	156.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	2037	05/11/2026	10.83 Call		Bond Future	11821.4500	11.8215	12161.7400	12.1617	2.879	0.0000	0.0000
2026/08/19	2037	05/11/2026	10.83 Put		Bond Future	53.1500	0.0532	44.0400	0.0440	17.140	0.0000	0.0000
2026/08/19	2037	05/11/2026	10.23 Call		Bond Future	8554.3800	8.5544	8878.1600	8.8782	3.785	0.0000	0.0000
2026/08/19	2037	05/11/2026	10.23 Put		Bond Future	169.9700	0.1700	144.3500	0.1444	15.073	0.0000	0.0000
2026/08/19	2037	05/11/2026	9.46 Put		Bond Future	667.5200	0.6675	584.8800	0.5849	12.380	0.0000	0.0000
2026/08/19	2037	05/11/2026	9.46 Call		Bond Future	4440.7300	4.4407	4707.4900	4.7075	6.007	0.0000	0.0000
2026/08/19	2037	05/11/2026			Bond Future	8.8666	99.9016	8.8132	100.2510	0.602	0.0000	0.0000
2026/08/19	2037	05/11/2026	10.62 Call		Bond Future	10683.8300	10.6838	11020.0900	11.0201	3.147	0.0000	0.0000
2026/08/19	2037	05/11/2026	10.62 Put		Bond Future	79.8300	0.0798	66.6900	0.0667	16.460	0.0000	0.0000
2026/08/19	2037	04/02/2027			Bond Future	8.9139	97.5093	8.8585	97.8648	0.621	0.0000	0.0000
2026/08/19	2037	04/02/2027	9.51 Call		Bond Future	4977.1500	4.9772	5229.0900	5.2291	5.062	0.0000	0.0000
2026/08/19	2037	04/02/2027	9.51 Put		Bond Future	1257.9900	1.2580	1154.4800	1.1545	8.228	0.0000	0.0000
2026/08/19	2037	04/02/2027	9.81 Call		Bond Future	6423.9400	6.4239	6701.4200	6.7014	4.319	0.0000	0.0000
2026/08/19	2037	04/02/2027	9.81 Put		Bond Future	904.4900	0.9045	826.5200	0.8265	8.620	0.0000	0.0000
2026/08/19	2037	04/02/2027	9.31 Call		Bond Future	4065.7700	4.0658	4296.6300	4.2966	5.678	0.0000	0.0000
2026/08/19	2037	04/02/2027	9.31 Put		Bond Future	1573.0100	1.5730	1448.4200	1.4484	7.920	0.0000	0.0000
2026/08/19	2037	04/02/2027	8.44 Put		Bond Future	4229.8600	4.2299	3982.6300	3.9826	5.845	0.0000	0.0000
2026/08/19	2037	04/02/2027	8.44 Call		Bond Future	1132.7400	1.1327	1240.9600	1.2410	9.554	0.0000	0.0000
2026/08/19	2037	06/05/2027			Bond Future	8.9598	99.3816	8.9023	99.7435	0.642	0.0000	0.0000
2026/08/19	2037	06/05/2027	8.58 Call		Bond Future	1808.0700	1.8081	1944.2600	1.9443	7.532	0.0000	0.0000
2026/08/19	2037	06/05/2027	8.58 Put		Bond Future	4232.0100	4.2320	4006.2700	4.0063	5.334	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
2026/08/19	2037	05/08/2027		Bond Future	9.0048	97.0776	8.9449	97.4466	0.664	0.0000
2026/08/19	2037	05/08/2027	9.05 Call	Bond Future	3503.7900	3.5038	3697.9300	3.6979	5.541	0.0000
2026/08/19	2037	05/08/2027	9.05 Put	Bond Future	3225.9500	3.2260	3051.1100	3.0511	5.420	0.0000
2026/08/19	2037	04/11/2027		Bond Future	9.0658	98.8229	9.0034	99.1995	0.688	0.0000
2026/08/19	2037	04/11/2027	8.84 Call	Bond Future	2926.1500	2.9262	3097.3800	3.0974	5.852	0.0000
2026/08/19	2037	04/11/2027	8.84 Put	Bond Future	4298.8000	4.2988	4093.3900	4.0934	4.778	0.0000
2026/08/19	2038	05/11/2026		Bond Future	165.4955	165.4955	165.2363	165.2363	0.157	0.0000
2026/08/19	2038	05/11/2026	146.31 Call	Bond Future	19185.5200	19.1855	18926.2900	18.9263	1.351	0.0000
2026/08/19	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2038	04/02/2027		Bond Future	166.3468	166.3468	166.0823	166.0823	0.159	0.0000
2026/08/19	2038	04/02/2027	153.83 Call	Bond Future	12516.7700	12.5168	12252.3200	12.2523	2.113	0.0000
2026/08/19	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2038	06/05/2027		Bond Future	169.5784	169.5784	169.3083	169.3083	0.159	0.0000
2026/08/19	2038	06/05/2027	166.10 Call	Bond Future	3478.3900	3.4784	3208.3200	3.2083	7.764	0.0000
2026/08/19	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2038	05/08/2027		Bond Future	170.6217	170.6217	170.3470	170.3470	0.161	0.0000
2026/08/19	2038	05/08/2027	169.13 Call	Bond Future	1491.6500	1.4917	1216.9800	1.2170	18.414	0.0000
2026/08/19	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2038	04/11/2027		Bond Future	173.7340	173.7340	173.4559	173.4559	0.160	0.0000
2026/08/19	2038	04/11/2027	170.50 Call	Bond Future	3234.0200	3.2340	2955.8700	2.9559	8.601	0.0000
2026/08/19	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	2040	05/11/2026	11.27 Call	Bond Future	13745.8000	13.7458	14171.5900	14.1716	3.098	0.0000
2026/08/19	2040	05/11/2026	11.27 Put	Bond Future	70.6900	0.0707	58.3900	0.0584	17.400	0.0000
2026/08/19	2040	05/11/2026	10.67 Call	Bond Future	10147.5000	10.1475	10554.5600	10.5546	4.011	0.0000
2026/08/19	2040	05/11/2026	10.67 Put	Bond Future	197.7900	0.1978	166.7600	0.1668	15.688	0.0000
2026/08/19	2040	05/11/2026	9.91 Put	Bond Future	712.0800	0.7121	618.2300	0.6182	13.180	0.0000
2026/08/19	2040	05/11/2026	9.91 Call	Bond Future	5594.4200	5.5944	5938.6600	5.9387	6.153	0.0000
2026/08/19	2040	05/11/2026		Bond Future	9.2314	100.7232	9.1728	101.1612	0.634	0.0000
2026/08/19	2040	05/11/2026	11.06 Call	Bond Future	12499.4300	12.4994	12920.4100	12.9204	3.368	0.0000
2026/08/19	2040	05/11/2026	11.06 Put	Bond Future	101.8500	0.1019	84.7400	0.0847	16.799	0.0000
2026/08/19	2040	05/11/2026	8.75 Put	Bond Future	4404.5500	4.4046	4069.3700	4.0694	7.610	0.0000
2026/08/19	2040	05/11/2026	8.75 Call	Bond Future	720.5500	0.7206	823.4600	0.8235	14.282	0.0000
2026/08/19	2040	05/11/2026	8.85 Put	Bond Future	3839.5700	3.8396	3526.3500	3.5264	8.158	0.0000
2026/08/19	2040	05/11/2026	8.85 Call	Bond Future	936.6500	0.9367	1061.5200	1.0615	13.332	0.0000
2026/08/19	2040	04/02/2027		Bond Future	9.2849	98.0957	9.2244	98.5416	0.652	0.0000
2026/08/19	2040	04/02/2027	9.93 Call	Bond Future	6030.1000	6.0301	6350.6200	6.3506	5.315	0.0000
2026/08/19	2040	04/02/2027	9.93 Put	Bond Future	1450.7600	1.4508	1325.4600	1.3255	8.637	0.0000
2026/08/19	2040	04/02/2027	10.17 Call	Bond Future	7335.3000	7.3353	7680.2500	7.6803	4.703	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	
2026/08/19	2040	04/02/2027	10.17 Put	Bond Future	1129.6400	1.1296	1028.7700	1.0288	8.929	0.0000	0.0000
2026/08/19	2040	04/02/2027	9.67 Call	Bond Future	4687.8000	4.6878	4975.5000	4.9755	6.137	0.0000	0.0000
2026/08/19	2040	04/02/2027	9.67 Put	Bond Future	1916.9100	1.9169	1758.7900	1.7588	8.249	0.0000	0.0000
2026/08/19	2040	04/02/2027	8.78 Put	Bond Future	5108.3600	5.1084	4796.7700	4.7968	6.100	0.0000	0.0000
2026/08/19	2040	04/02/2027	8.78 Call	Bond Future	1300.9100	1.3009	1435.1400	1.4351	10.318	0.0000	0.0000
2026/08/19	2040	06/05/2027		Bond Future	9.3373	99.9793	9.2748	100.4333	0.670	0.0000	0.0000
2026/08/19	2040	06/05/2027	8.88 Call	Bond Future	1977.1700	1.9772	2139.7100	2.1397	8.221	0.0000	0.0000
2026/08/19	2040	06/05/2027	8.88 Put	Bond Future	5363.8600	5.3639	5072.4300	5.0724	5.433	0.0000	0.0000
2026/08/19	2040	05/08/2027		Bond Future	9.3894	97.4365	9.3246	97.8994	0.691	0.0000	0.0000
2026/08/19	2040	05/08/2027	9.33 Call	Bond Future	3781.7600	3.7818	4013.4300	4.0134	6.126	0.0000	0.0000
2026/08/19	2040	05/08/2027	9.33 Put	Bond Future	4205.9800	4.2060	3974.7700	3.9748	5.497	0.0000	0.0000
2026/08/19	2040	04/11/2027		Bond Future	9.4550	99.1878	9.3877	99.6600	0.711	0.0000	0.0000
2026/08/19	2040	04/11/2027	9.21 Call	Bond Future	3493.4300	3.4934	3708.7500	3.7088	6.164	0.0000	0.0000
2026/08/19	2040	04/11/2027	9.21 Put	Bond Future	5228.8400	5.2288	4971.9700	4.9720	4.913	0.0000	0.0000
2026/08/19	2043	05/11/2026		Bond Future	127.4292	127.4292	127.4777	127.4777	0.038	0.0000	0.0000
2026/08/19	2043	05/11/2026	112.84 Call	Bond Future	14591.6889	14.5917	14639.9274	14.6399	0.331	0.0000	0.0000
2026/08/19	2043	05/11/2026	112.84 Put	Bond Future	2.4589	0.0025	2.2174	0.0022	9.820	0.0000	0.0000
2026/08/19	2043	04/02/2027		Bond Future	126.8825	126.8825	126.9319	126.9319	0.039	0.0000	0.0000
2026/08/19	2043	04/02/2027	117.63 Call	Bond Future	9431.4424	9.4314	9475.3971	9.4754	0.466	0.0000	0.0000
2026/08/19	2043	04/02/2027	117.63 Put	Bond Future	178.9124	0.1789	173.5171	0.1735	3.016	0.0000	0.0000
2026/08/19	2043	06/05/2027		Bond Future	129.3478	129.3478	129.3976	129.3976	0.038	0.0000	0.0000
2026/08/19	2043	06/05/2027	127.48 Call	Bond Future	4052.7702	4.0528	4077.5119	4.0775	0.610	0.0000	0.0000
2026/08/19	2043	06/05/2027	127.48 Put	Bond Future	2184.9502	2.1850	2159.9019	2.1599	1.146	0.0000	0.0000
2026/08/19	2043	05/08/2027		Bond Future	128.8965	128.8965	128.9483	128.9483	0.040	0.0000	0.0000
2026/08/19	2043	05/08/2027	129.56 Call	Bond Future	2989.3321	2.9893	3009.6173	3.0096	0.679	0.0000	0.0000
2026/08/19	2043	05/08/2027	129.56 Put	Bond Future	3652.8321	3.6528	3621.3173	3.6213	0.863	0.0000	0.0000
2026/08/19	2043	04/11/2027		Bond Future	131.2454	131.2454	131.2996	131.2996	0.041	0.0000	0.0000
2026/08/19	2043	04/11/2027	128.97 Call	Bond Future	4786.8210	4.7868	4816.3396	4.8163	0.617	0.0000	0.0000
2026/08/19	2043	04/11/2027	128.97 Put	Bond Future	2511.4210	2.5114	2486.7296	2.4867	0.983	0.0000	0.0000
2026/08/19	2044	05/11/2026		Bond Future	9.3843	97.0341	9.3311	97.4675	0.567	0.0000	0.0000
2026/08/19	2044	05/11/2026	11.34 Call	Bond Future	14169.6700	14.1697	14586.4800	14.5865	2.942	0.0000	0.0000
2026/08/19	2044	05/11/2026	11.34 Put	Bond Future	108.5700	0.1086	92.0000	0.0920	15.262	0.0000	0.0000
2026/08/19	2044	05/11/2026	9.50 Call	Bond Future	2931.7800	2.9318	3170.9800	3.1710	8.159	0.0000	0.0000
2026/08/19	2044	05/11/2026	9.50 Put	Bond Future	1999.4300	1.9994	1805.2500	1.8053	9.712	0.0000	0.0000
2026/08/19	2044	04/02/2027		Bond Future	9.4360	94.4631	9.3812	94.9041	0.581	0.0000	0.0000
2026/08/19	2044	04/02/2027	10.18 Call	Bond Future	7185.5500	7.1856	7510.4900	7.5105	4.522	0.0000	0.0000
2026/08/19	2044	04/02/2027	10.18 Put	Bond Future	1491.3900	1.4914	1375.3200	1.3753	7.783	0.0000	0.0000
2026/08/19	2044	06/05/2027		Bond Future	9.4864	96.2768	9.4299	96.7261	0.595	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
2026/08/19	2044	06/05/2027	9.08	Call	Bond Future		2388.8700	2.3889		2558.2200	2.5582	7.089	0.0000
2026/08/19	2044	06/05/2027	9.08	Put	Bond Future		5693.9500	5.6940		5414.0200	5.4140	4.916	0.0000
2026/08/19	2044	05/08/2027			Bond Future		9.5365	93.7865		94.2445	0.611	0.0000	0.0000
2026/08/19	2044	05/08/2027	9.44	Call	Bond Future		4091.9300	4.0919		4316.7700	4.3168	5.495	0.0000
2026/08/19	2044	05/08/2027	9.44	Put	Bond Future		4851.9600	4.8520		4618.8200	4.6188	4.805	0.0000
2026/08/19	2044	04/11/2027			Bond Future		9.5979	95.4721		95.9394	0.628	0.0000	0.0000
2026/08/19	2044	04/11/2027	9.31	Call	Bond Future		3786.5200	3.7865		3995.2900	3.9953	5.514	0.0000
2026/08/19	2044	04/11/2027	9.31	Put	Bond Future		6050.2500	6.0503		5791.7900	5.7918	4.272	0.0000
2026/08/19	2046	05/11/2026			Bond Future		145.0805	145.0805		145.1375	145.1375	0.039	0.0000
2026/08/19	2046	05/11/2026	125.48	Call	Bond Future		19600.4500	19.6005		19657.5100	19.6575	0.291	0.0000
2026/08/19	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2046	04/02/2027			Bond Future		147.8247	147.8247		147.8822	147.8822	0.039	0.0000
2026/08/19	2046	04/02/2027	131.09	Call	Bond Future		16734.7300	16.7347		16792.2000	16.7922	0.343	0.0000
2026/08/19	2046	04/02/2027	131.09	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2046	06/05/2027			Bond Future		148.2754	148.2754		148.3339	148.3339	0.039	0.0000
2026/08/19	2046	06/05/2027	148.99	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2046	06/05/2027	148.99	Put	Bond Future		714.6400	0.7146		656.1200	0.6561	8.189	0.0000
2026/08/19	2046	05/08/2027			Bond Future		151.2269	151.2269		151.2866	151.2866	0.039	0.0000
2026/08/19	2046	05/08/2027	149.17	Call	Bond Future		2056.9000	2.0569		2116.6300	2.1166	2.904	0.0000
2026/08/19	2046	05/08/2027	149.17	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2046	04/11/2027			Bond Future		151.5114	151.5114		151.5749	151.5749	0.042	0.0000
2026/08/19	2046	04/11/2027	151.95	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2046	04/11/2027	151.95	Put	Bond Future		438.5700	0.4386		375.0700	0.3751	14.479	0.0000
2026/08/19	2050	05/11/2026			Bond Future		148.7362	148.7362		149.0431	149.0431	0.206	0.0000
2026/08/19	2050	05/11/2026	123.84	Call	Bond Future		24896.2000	24.8962		25203.1000	25.2031	1.233	0.0000
2026/08/19	2050	05/11/2026	123.84	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2050	04/02/2027			Bond Future		149.0125	149.0125		149.3247	149.3247	0.209	0.0000
2026/08/19	2050	04/02/2027	132.39	Call	Bond Future		16622.5100	16.6225		16934.6800	16.9347	1.878	0.0000
2026/08/19	2050	04/02/2027	132.39	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2050	06/05/2027			Bond Future		151.9075	151.9075		152.2254	152.2254	0.209	0.0000
2026/08/19	2050	06/05/2027	150.46	Call	Bond Future		1447.5000	1.4475		1765.3600	1.7654	21.959	0.0000
2026/08/19	2050	06/05/2027	150.46	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2050	05/08/2027			Bond Future		152.3344	152.3344		152.6593	152.6593	0.213	0.0000
2026/08/19	2050	05/08/2027	152.97	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/08/19	2050	05/08/2027	152.97	Put	Bond Future		635.6100	0.6356		310.6900	0.3107	51.119	0.0000
2026/08/19	2050	04/11/2027			Bond Future		155.1126	155.1126		155.4452	155.4452	0.214	0.0000
2026/08/19	2050	04/11/2027	153.21	Call	Bond Future		1902.6200	1.9026		2235.2400	2.2352	17.482	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
2026/08/19	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	AL37	06/08/2026		Index Future	1302.3390	1302.3390	1302.3390	1302.3390	0.000	0.0000
2026/08/19	AL37	05/11/2026		Index Future	1318.8880	1318.8880	1321.2820	1321.2820	0.182	0.0000
2026/08/19	AL37	04/02/2027		Index Future	1343.5120	1343.5120	1345.9480	1345.9480	0.181	0.0000
2026/08/19	AL37	06/05/2027		Index Future	1369.2950	1369.2950	1371.7770	1371.7770	0.181	0.0000
2026/08/19	AL37	05/08/2027		Index Future	1395.9660	1395.9660	1398.4950	1398.4950	0.181	0.0000
2026/08/19	AL37	04/11/2027		Index Future	1421.4560	1421.4560	1424.0350	1424.0350	0.181	0.0000
2026/08/19	AL7T	06/08/2026		Index Future	1700.7270	1700.7270	1700.7270	1700.7270	0.000	0.0000
2026/08/19	AL7T	05/11/2026		Index Future	1710.6850	1710.6850	1716.1030	1716.1030	0.317	0.0000
2026/08/19	AL7T	04/02/2027		Index Future	1742.6240	1742.6240	1748.1410	1748.1410	0.317	0.0000
2026/08/19	AL7T	06/05/2027		Index Future	1776.0660	1776.0660	1781.6870	1781.6870	0.316	0.0000
2026/08/19	AL7T	05/08/2027		Index Future	1810.6600	1810.6600	1816.3890	1816.3890	0.316	0.0000
2026/08/19	AL7T	04/11/2027		Index Future	1843.7210	1843.7210	1849.5620	1849.5620	0.317	0.0000
2026/08/19	ALBI	06/08/2026		Index Future	1433.8150	1433.8150	1433.8150	1433.8150	0.000	0.0000
2026/08/19	ALBI	05/11/2026		Index Future	1439.9220	1439.9220	1444.8140	1444.8140	0.340	0.0000
2026/08/19	ALBI	04/02/2027		Index Future	1466.8060	1466.8060	1471.7870	1471.7870	0.340	0.0000
2026/08/19	ALBI	06/05/2027		Index Future	1494.9550	1494.9550	1500.0300	1500.0300	0.339	0.0000
2026/08/19	ALBI	05/08/2027		Index Future	1524.0730	1524.0730	1529.2470	1529.2470	0.339	0.0000
2026/08/19	ALBI	04/11/2027		Index Future	1551.9020	1551.9020	1557.1750	1557.1750	0.340	0.0000
2026/08/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	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
2026/08/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/08/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/19	ES33	05/11/2026		Bond Future	9.0366	93.4239	8.9820	93.6850	0.604	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	
2026/08/19	ES33	05/11/2026	10.83 Call	Bond Future	8095.4900	8.0955	8356.6100	8.3566	3.225	0.0000	0.0000
2026/08/19	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES33	04/02/2027		Bond Future	9.1080	95.1912	9.0508	95.4568	0.628	0.0000	0.0000
2026/08/19	ES33	04/02/2027	9.70 Call	Bond Future	2694.5900	2.6946	2960.2000	2.9602	9.857	0.0000	0.0000
2026/08/19	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES33	06/05/2027		Bond Future	9.1695	93.2451	9.1094	93.5156	0.655	0.0000	0.0000
2026/08/19	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES33	06/05/2027	8.80 Put	Bond Future	1680.2200	1.6802	1409.7200	1.4097	16.099	0.0000	0.0000
2026/08/19	ES33	05/08/2027		Bond Future	9.2284	95.1013	9.1652	95.3771	0.685	0.0000	0.0000
2026/08/19	ES33	05/08/2027	9.27 Call	Bond Future	180.9100	0.1809	456.7200	0.4567	152.457	0.0000	0.0000
2026/08/19	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES33	04/11/2027		Bond Future	9.3221	93.0407	9.2553	93.3225	0.717	0.0000	0.0000
2026/08/19	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES33	04/11/2027	9.06 Put	Bond Future	1111.2000	1.1112	829.3400	0.8293	25.365	0.0000	0.0000
2026/08/19	ES42	05/11/2026		Bond Future	9.6794	91.0082	9.6205	91.4442	0.608	0.0000	0.0000
2026/08/19	ES42	05/11/2026	11.66 Call	Bond Future	13043.4200	13.0434	13479.3400	13.4793	3.342	0.0000	0.0000
2026/08/19	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES42	04/02/2027		Bond Future	9.7415	92.7301	9.6808	93.1738	0.623	0.0000	0.0000
2026/08/19	ES42	04/02/2027	10.29 Call	Bond Future	3870.1500	3.8702	4313.9100	4.3139	11.466	0.0000	0.0000
2026/08/19	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES42	06/05/2027		Bond Future	9.8004	90.2672	9.7377	90.7193	0.640	0.0000	0.0000
2026/08/19	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES42	06/05/2027	9.33 Put	Bond Future	3475.1900	3.4752	3023.0500	3.0231	13.011	0.0000	0.0000
2026/08/19	ES42	05/08/2027		Bond Future	9.8566	92.0642	9.7918	92.5253	0.657	0.0000	0.0000
2026/08/19	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	343.2800	0.3433	100.000	0.0000	0.0000
2026/08/19	ES42	05/08/2027	9.84 Put	Bond Future	117.8100	0.1178	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/19	ES42	04/11/2027		Bond Future	9.9313	89.4774	9.8642	89.9478	0.676	0.0000	0.0000
2026/08/19	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	ES42	04/11/2027	9.66 Put	Bond Future	1924.7800	1.9248	1454.3300	1.4543	24.442	0.0000	0.0000
2026/08/19	GOVI	06/08/2026		GOVI	1407.0820	1407.0820	1407.0820	1407.0820	0.000	0.0000	0.0000
2026/08/19	GOVI	05/11/2026		GOVI	1412.5030	1412.5030	1417.4780	1417.4780	0.352	0.0000	0.0000
2026/08/19	GOVI	05/11/2026	1,277. Call 00	GOVI	1355030.0000	135.5030	1404780.0000	140.4780	3.672	0.0000	0.0000
2026/08/19	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	GOVI	04/02/2027		GOVI	1438.8750	1438.8750	1443.9400	1443.9400	0.352	0.0000	0.0000
2026/08/19	GOVI	04/02/2027	1,369. Call 00	GOVI	698750.0000	69.8750	749400.0000	74.9400	7.249	0.0000	0.0000
2026/08/19	GOVI	04/02/2027	1,369. Put 00	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
2026/08/19	GOVI	06/05/2027		GOVI	1466.4880	1466.4880	1471.6490	1471.6490	0.352	0.0000
2026/08/19	GOVI	06/05/2027	1,427. Call 00	GOVI	394880.0000	39.4880	446490.0000	44.6490	13.070	0.0000
2026/08/19	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	GOVI	05/08/2027		GOVI	1495.0510	1495.0510	1500.3120	1500.3120	0.352	0.0000
2026/08/19	GOVI	05/08/2027	1,465. Call 00	GOVI	300510.0000	30.0510	353120.0000	35.3120	17.507	0.0000
2026/08/19	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	GOVI	04/11/2027		GOVI	1522.3500	1522.3500	1527.7120	1527.7120	0.352	0.0000
2026/08/19	GOVI	04/11/2027	1,514. Call 00	GOVI	83500.0000	8.3500	137120.0000	13.7120	64.216	0.0000
2026/08/19	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/19	I258	05/11/2026		Bond Future	137.7300	137.7300	137.7802	137.7802	0.036	0.0000
2026/08/19	I258	05/11/2026	114.95 Call	Bond Future	22782.1356	22.7821	22832.1302	22.8321	0.219	0.0000
2026/08/19	I258	05/11/2026	114.95 Put	Bond Future	2.1656	0.0022	1.9602	0.0020	9.484	0.0000
2026/08/19	I258	04/02/2027		Bond Future	137.3783	137.3783	137.4293	137.4293	0.037	0.0000
2026/08/19	I258	04/02/2027	118.90 Call	Bond Future	18583.3193	18.5833	18631.2066	18.6312	0.258	0.0000
2026/08/19	I258	04/02/2027	118.90 Put	Bond Future	105.0593	0.1051	101.9266	0.1019	2.982	0.0000
2026/08/19	I258	06/05/2027		Bond Future	140.0473	140.0473	140.0988	140.0988	0.037	0.0000
2026/08/19	I258	06/05/2027	134.78 Call	Bond Future	7950.0306	7.9500	7976.7364	7.9767	0.336	0.0000
2026/08/19	I258	06/05/2027	134.78 Put	Bond Future	2682.7106	2.6827	2657.9364	2.6579	0.923	0.0000
2026/08/19	I258	05/08/2027		Bond Future	139.8089	139.8089	139.8627	139.8627	0.038	0.0000
2026/08/19	I258	05/08/2027	138.93 Call	Bond Future	5690.9621	5.6910	5712.8939	5.7129	0.385	0.0000
2026/08/19	I258	05/08/2027	138.93 Put	Bond Future	4812.0221	4.8120	4780.2039	4.7802	0.661	0.0000
2026/08/19	I258	04/11/2027		Bond Future	142.3572	142.3572	142.4134	142.4134	0.039	0.0000
2026/08/19	I258	04/11/2027	137.93 Call	Bond Future	8086.1211	8.0861	8116.2465	8.1162	0.373	0.0000
2026/08/19	I258	04/11/2027	137.93 Put	Bond Future	3658.9211	3.6589	3632.8965	3.6329	0.711	0.0000
2026/08/19	IGOV	06/08/2026		Index Future	455.7060	455.7060	455.7060	455.7060	0.000	0.0000
2026/08/19	IGOV	05/11/2026		Index Future	462.9080	462.9080	463.1720	463.1720	0.057	0.0000
2026/08/19	IGOV	04/02/2027		Index Future	471.6620	471.6620	471.9310	471.9310	0.057	0.0000
2026/08/19	IGOV	06/05/2027		Index Future	480.8230	480.8230	481.0970	481.0970	0.057	0.0000
2026/08/19	IGOV	05/08/2027		Index Future	490.2960	490.2960	490.5740	490.5740	0.057	0.0000
2026/08/19	IGOV	04/11/2027		Index Future	499.3540	499.3540	499.6390	499.6390	0.057	0.0000
2026/08/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/08/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/08/19	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
2026/08/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/08/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/08/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/08/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/08/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/08/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/08/19	R033	05/11/2026		Bond Future	8.3562	109.1188	8.3074	109.3692	0.585	0.0000
2026/08/19	R033	05/11/2026	9.33 Call	Bond Future	5088.3500	5.0884	5305.9800	5.3060	4.277	0.0000
2026/08/19	R033	05/11/2026	9.33 Put	Bond Future	246.4300	0.2464	213.6400	0.2136	13.306	0.0000
2026/08/19	R033	04/02/2027		Bond Future	8.4003	111.1567	8.3489	111.4113	0.612	0.0000
2026/08/19	R033	04/02/2027	8.65 Call	Bond Future	2604.1800	2.6042	2756.1900	2.7562	5.837	0.0000
2026/08/19	R033	04/02/2027	8.65 Put	Bond Future	1378.3800	1.3784	1275.8100	1.2758	7.441	0.0000
2026/08/19	R033	06/05/2027		Bond Future	8.4354	108.2476	8.3811	108.5067	0.643	0.0000
2026/08/19	R033	06/05/2027	7.93 Call	Bond Future	1072.9100	1.0729	1156.4100	1.1564	7.783	0.0000
2026/08/19	R033	06/05/2027	7.93 Put	Bond Future	3518.7700	3.5188	3343.2100	3.3432	4.989	0.0000
2026/08/19	R033	05/08/2027		Bond Future	8.4660	110.3782	8.4087	110.6423	0.677	0.0000
2026/08/19	R033	05/08/2027	8.54 Call	Bond Future	2589.8600	2.5899	2729.5400	2.7295	5.393	0.0000
2026/08/19	R033	05/08/2027	8.54 Put	Bond Future	2250.3300	2.2503	2125.9300	2.1259	5.528	0.0000
2026/08/19	R033	04/11/2027		Bond Future	8.5299	107.3236	8.4689	107.5936	0.715	0.0000
2026/08/19	R033	04/11/2027	8.32 Call	Bond Future	2056.8600	2.0569	2178.4600	2.1785	5.912	0.0000
2026/08/19	R033	04/11/2027	8.32 Put	Bond Future	2989.0800	2.9891	2840.7300	2.8407	4.963	0.0000
2026/08/19	R035	05/11/2026		Bond Future	8.5461	103.6465	8.4926	103.9645	0.625	0.0000
2026/08/19	R035	05/11/2026	10.03 Call	Bond Future	8448.6000	8.4486	8748.8300	8.7488	3.554	0.0000
2026/08/19	R035	05/11/2026	10.03 Put	Bond Future	110.5500	0.1106	92.8600	0.0929	16.002	0.0000
2026/08/19	R035	05/11/2026	9.80 Call	Bond Future	7274.9000	7.2749	7566.9400	7.5669	4.014	0.0000
2026/08/19	R035	05/11/2026	9.80 Put	Bond Future	169.6400	0.1696	143.7600	0.1438	15.256	0.0000
2026/08/19	R035	05/11/2026	9.30 Call	Bond Future	4777.8200	4.7778	5038.3600	5.0384	5.453	0.0000
2026/08/19	R035	05/11/2026	9.30 Put	Bond Future	426.3000	0.4263	368.9200	0.3689	13.460	0.0000
2026/08/19	R035	05/11/2026	8.80 Put	Bond Future	1040.5400	1.0405	922.6100	0.9226	11.334	0.0000
2026/08/19	R035	05/11/2026	8.80 Call	Bond Future	2533.7400	2.5337	2733.7300	2.7337	7.893	0.0000
2026/08/19	R035	05/11/2026	8.97 Call	Bond Future	3246.8600	3.2469	3471.4700	3.4715	6.918	0.0000
2026/08/19	R035	05/11/2026	8.97 Put	Bond Future	769.8200	0.7698	676.5100	0.6765	12.121	0.0000
2026/08/19	R035	05/11/2026	8.47 Call	Bond Future	1378.4900	1.3785	1520.4500	1.5205	10.298	0.0000
2026/08/19	R035	05/11/2026	8.47 Put	Bond Future	1831.2200	1.8312	1655.2600	1.6553	9.609	0.0000
2026/08/19	R035	05/11/2026	7.97 Put	Bond Future	3871.8200	3.8718	3609.7900	3.6098	6.768	0.0000
2026/08/19	R035	05/11/2026	7.97 Call	Bond Future	377.2100	0.3772	433.1000	0.4331	14.817	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
2026/08/19	R035	04/02/2027	7.70 Put	Bond Future	5762.0000	5.7620	5489.2500	5.4893	4.734	0.0000
2026/08/19	R035	04/02/2027	7.70 Call	Bond Future	425.1000	0.4251	475.7100	0.4757	11.905	0.0000
2026/08/19	R035	04/02/2027	8.20 Put	Bond Future	3431.2100	3.4312	3215.2400	3.2152	6.294	0.0000
2026/08/19	R035	04/02/2027	8.20 Call	Bond Future	1127.9000	1.1279	1235.2900	1.2353	9.521	0.0000
2026/08/19	R035	04/02/2027	8.85 Call	Bond Future	3081.1400	3.0811	3276.4900	3.2765	6.340	0.0000
2026/08/19	R035	04/02/2027	8.85 Put	Bond Future	1603.6100	1.6036	1475.6000	1.4756	7.983	0.0000
2026/08/19	R035	04/02/2027	9.43 Call	Bond Future	5525.3400	5.5253	5775.3400	5.7753	4.525	0.0000
2026/08/19	R035	04/02/2027	9.43 Put	Bond Future	822.3700	0.8224	749.0100	0.7490	8.921	0.0000
2026/08/19	R035	04/02/2027	8.93 Call	Bond Future	3390.8500	3.3909	3595.3600	3.5954	6.031	0.0000
2026/08/19	R035	04/02/2027	8.93 Put	Bond Future	1460.2800	1.4603	1341.4300	1.3414	8.139	0.0000
2026/08/19	R035	04/02/2027	8.43 Put	Bond Future	2629.8500	2.6299	2446.2700	2.4463	6.981	0.0000
2026/08/19	R035	04/02/2027	8.43 Call	Bond Future	1685.0000	1.6850	1824.7800	1.8248	8.296	0.0000
2026/08/19	R035	04/02/2027	7.86 Put	Bond Future	4939.7200	4.9397	4682.1400	4.6821	5.214	0.0000
2026/08/19	R035	04/02/2027	7.86 Call	Bond Future	585.7400	0.5857	651.5200	0.6515	11.230	0.0000
2026/08/19	R035	04/02/2027	8.36 Put	Bond Future	2854.0400	2.8540	2660.5100	2.6605	6.781	0.0000
2026/08/19	R035	04/02/2027	8.36 Call	Bond Future	1498.1700	1.4982	1628.0000	1.6280	8.666	0.0000
2026/08/19	R035	04/02/2027	8.67 Call	Bond Future	2430.8200	2.4308	2603.6500	2.6037	7.110	0.0000
2026/08/19	R035	04/02/2027	8.67 Put	Bond Future	1982.3500	1.9824	1831.8200	1.8318	7.594	0.0000
2026/08/19	R035	04/02/2027		Bond Future	8.5923	105.5820	8.5365	105.9053	0.649	0.0000
2026/08/19	R035	04/02/2027	9.02 Call	Bond Future	3751.4800	3.7515	3965.6900	3.9657	5.710	0.0000
2026/08/19	R035	04/02/2027	9.02 Put	Bond Future	1314.4000	1.3144	1205.2500	1.2053	8.304	0.0000
2026/08/19	R035	06/05/2027	7.86 Put	Bond Future	5317.6500	5.3177	5068.5900	5.0686	4.684	0.0000
2026/08/19	R035	06/05/2027	7.86 Call	Bond Future	867.4700	0.8675	947.6800	0.9477	9.246	0.0000
2026/08/19	R035	06/05/2027	8.36 Put	Bond Future	3343.6600	3.3437	3150.1500	3.1502	5.787	0.0000
2026/08/19	R035	06/05/2027	8.36 Call	Bond Future	1823.6800	1.8237	1959.4400	1.9594	7.444	0.0000
2026/08/19	R035	06/05/2027	8.78 Call	Bond Future	3096.2300	3.0962	3280.2900	3.2803	5.945	0.0000
2026/08/19	R035	06/05/2027	8.78 Put	Bond Future	2234.4800	2.2345	2089.2700	2.0893	6.499	0.0000
2026/08/19	R035	06/05/2027	8.75 Put	Bond Future	2298.2000	2.2982	2149.7800	2.1498	6.458	0.0000
2026/08/19	R035	06/05/2027	8.75 Call	Bond Future	2992.1800	2.9922	3173.0300	3.1730	6.044	0.0000
2026/08/19	R035	06/05/2027	9.27 Call	Bond Future	4971.4500	4.9715	5200.6800	5.2007	4.611	0.0000
2026/08/19	R035	06/05/2027	9.27 Put	Bond Future	1419.5400	1.4195	1319.5000	1.3195	7.047	0.0000
2026/08/19	R035	06/05/2027		Bond Future	8.6266	103.1042	8.5684	103.4334	0.674	0.0000
2026/08/19	R035	06/05/2027	8.25 Call	Bond Future	1553.9200	1.5539	1676.4800	1.6765	7.887	0.0000
2026/08/19	R035	06/05/2027	8.25 Put	Bond Future	3709.5700	3.7096	3502.8600	3.5029	5.572	0.0000
2026/08/19	R035	06/05/2027	9.14 Call	Bond Future	4445.2900	4.4453	4663.9300	4.6639	4.918	0.0000
2026/08/19	R035	06/05/2027	9.14 Put	Bond Future	1598.0000	1.5980	1487.3700	1.4874	6.923	0.0000
2026/08/19	R035	06/05/2027	8.64 Call	Bond Future	2630.7600	2.6308	2799.4000	2.7994	6.410	0.0000
2026/08/19	R035	06/05/2027	8.64 Put	Bond Future	2555.0000	2.5550	2394.3700	2.3944	6.287	0.0000
2026/08/19	R035	06/05/2027	8.14 Put	Bond Future	4128.7300	4.1287	3909.4400	3.9094	5.311	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	
2026/08/19	R035	06/05/2027	8.14 Call	Bond Future	1332.3800	1.3324	1442.3600	1.4424	8.254	0.0000	0.0000
2026/08/19	R035	05/08/2027		Bond Future	8.6576	105.1335	8.5967	105.4692	0.703	0.0000	0.0000
2026/08/19	R035	05/08/2027	8.72 Call	Bond Future	3089.9400	3.0899	3267.6300	3.2676	5.751	0.0000	0.0000
2026/08/19	R035	05/08/2027	8.72 Put	Bond Future	2747.1300	2.7471	2589.1300	2.5891	5.751	0.0000	0.0000
2026/08/19	R035	05/08/2027	8.25 Put	Bond Future	4073.0200	4.0730	3865.8500	3.8659	5.086	0.0000	0.0000
2026/08/19	R035	05/08/2027	8.25 Call	Bond Future	1797.6300	1.7976	1926.1500	1.9262	7.149	0.0000	0.0000
2026/08/19	R035	05/08/2027	8.75 Put	Bond Future	2678.4100	2.6784	2523.3800	2.5234	5.788	0.0000	0.0000
2026/08/19	R035	05/08/2027	8.75 Call	Bond Future	3185.4600	3.1855	3366.1200	3.3661	5.671	0.0000	0.0000
2026/08/19	R035	05/08/2027	9.42 Call	Bond Future	5654.6200	5.6546	5890.7300	5.8907	4.176	0.0000	0.0000
2026/08/19	R035	05/08/2027	9.42 Put	Bond Future	1567.1600	1.5672	1467.5800	1.4676	6.354	0.0000	0.0000
2026/08/19	R035	04/11/2027		Bond Future	8.7189	102.5246	8.6550	102.8674	0.733	0.0000	0.0000
2026/08/19	R035	04/11/2027	8.51 Call	Bond Future	2531.6100	2.5316	2687.6500	2.6877	6.164	0.0000	0.0000
2026/08/19	R035	04/11/2027	8.51 Put	Bond Future	3657.3600	3.6574	3470.6600	3.4707	5.105	0.0000	0.0000
2026/08/19	R038	05/11/2026		Bond Future	9.0135	114.2891	8.9598	114.7014	0.596	0.0000	0.0000
2026/08/19	R038	05/11/2026	10.72 Call	Bond Future	12196.0100	12.1960	12590.2800	12.5903	3.233	0.0000	0.0000
2026/08/19	R038	05/11/2026	10.72 Put	Bond Future	112.8400	0.1128	94.8100	0.0948	15.978	0.0000	0.0000
2026/08/19	R038	04/02/2027		Bond Future	9.0682	116.4236	9.0125	116.8430	0.614	0.0000	0.0000
2026/08/19	R038	04/02/2027	9.60 Call	Bond Future	5503.3600	5.5034	5792.4400	5.7924	5.253	0.0000	0.0000
2026/08/19	R038	04/02/2027	9.60 Put	Bond Future	1605.1100	1.6051	1474.7900	1.4748	8.119	0.0000	0.0000
2026/08/19	R038	06/05/2027		Bond Future	9.1171	113.1743	9.0593	113.6014	0.634	0.0000	0.0000
2026/08/19	R038	06/05/2027	8.71 Call	Bond Future	2073.2600	2.0733	2230.6300	2.2306	7.590	0.0000	0.0000
2026/08/19	R038	06/05/2027	8.71 Put	Bond Future	5129.5000	5.1295	4859.7700	4.8598	5.258	0.0000	0.0000
2026/08/19	R038	05/08/2027		Bond Future	9.1637	115.4020	9.1036	115.8373	0.656	0.0000	0.0000
2026/08/19	R038	05/08/2027	9.15 Call	Bond Future	3922.5200	3.9225	4144.1100	4.1441	5.649	0.0000	0.0000
2026/08/19	R038	05/08/2027	9.15 Put	Bond Future	4021.5900	4.0216	3807.7900	3.8078	5.316	0.0000	0.0000
2026/08/19	R038	04/11/2027		Bond Future	9.2321	111.9964	9.1695	112.4409	0.679	0.0000	0.0000
2026/08/19	R038	04/11/2027	9.00 Call	Bond Future	3465.1400	3.4651	3667.0900	3.6671	5.828	0.0000	0.0000
2026/08/19	R038	04/11/2027	9.00 Put	Bond Future	5123.9600	5.1240	4881.4100	4.8814	4.734	0.0000	0.0000
2026/08/19	R053	05/11/2026		Bond Future	9.2640	124.4362	9.1906	125.3018	0.793	0.0000	0.0000
2026/08/19	R053	05/11/2026	11.21 Call	Bond Future	19820.4800	19.8205	20654.8900	20.6549	4.210	0.0000	0.0000
2026/08/19	R053	05/11/2026	11.21 Put	Bond Future	159.9900	0.1600	128.8100	0.1288	19.489	0.0000	0.0000
2026/08/19	R053	05/11/2026	8.38 Put	Bond Future	11510.7200	11.5107	10729.7100	10.7297	6.785	0.0000	0.0000
2026/08/19	R053	05/11/2026	8.38 Call	Bond Future	373.3200	0.3733	457.9000	0.4579	22.656	0.0000	0.0000
2026/08/19	R053	05/11/2026	8.85 Put	Bond Future	6392.9900	6.3930	5769.5700	5.7696	9.752	0.0000	0.0000
2026/08/19	R053	05/11/2026	8.85 Call	Bond Future	1376.6800	1.3767	1618.8500	1.6189	17.591	0.0000	0.0000
2026/08/19	R053	05/11/2026	9.35 Call	Bond Future	3989.6100	3.9896	4469.3100	4.4693	12.024	0.0000	0.0000
2026/08/19	R053	05/11/2026	9.35 Put	Bond Future	2988.7300	2.9887	2602.8400	2.6028	12.912	0.0000	0.0000
2026/08/19	R053	04/02/2027		Bond Future	9.3091	126.7603	9.2336	127.6414	0.811	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	
2026/08/19	R053	04/02/2027	9.99 Call	Bond Future	9755.0900	9.7551	10400.2100	10.4002	6.613	0.0000	0.0000
2026/08/19	R053	04/02/2027	9.99 Put	Bond Future	2268.0600	2.2681	2032.0400	2.0320	10.406	0.0000	0.0000
2026/08/19	R053	06/05/2027		Bond Future	9.3496	123.3311	9.2719	124.2288	0.831	0.0000	0.0000
2026/08/19	R053	06/05/2027	8.92 Call	Bond Future	3297.2000	3.2972	3635.6400	3.6356	10.264	0.0000	0.0000
2026/08/19	R053	06/05/2027	8.92 Put	Bond Future	8404.5400	8.4045	7845.2600	7.8453	6.654	0.0000	0.0000
2026/08/19	R053	05/08/2027		Bond Future	9.3880	125.7587	9.3081	126.6739	0.851	0.0000	0.0000
2026/08/19	R053	05/08/2027	9.28 Call	Bond Future	5799.4600	5.7995	6253.3900	6.2534	7.827	0.0000	0.0000
2026/08/19	R053	05/08/2027	9.28 Put	Bond Future	7038.6600	7.0387	6577.4200	6.5774	6.553	0.0000	0.0000
2026/08/19	R053	04/11/2027		Bond Future	9.4406	122.1616	9.3583	123.0946	0.873	0.0000	0.0000
2026/08/19	R053	04/11/2027	9.16 Call	Bond Future	5466.0000	5.4660	5892.2300	5.8922	7.798	0.0000	0.0000
2026/08/19	R053	04/11/2027	9.16 Put	Bond Future	8694.4300	8.6944	8187.6600	8.1877	5.829	0.0000	0.0000
2026/08/19	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/08/19	R186	05/11/2026	8.12 Call	Bond Future	24.7800	0.0248	24.6200	0.0246	0.646	0.0000	0.0000
2026/08/19	R186	05/11/2026	8.12 Put	Bond Future	24.7800	0.0248	24.6200	0.0246	0.646	0.0000	0.0000
2026/08/19	R202	05/11/2026		Bond Future	307.9096	307.9096	308.0279	308.0279	0.038	0.0000	0.0000
2026/08/19	R202	05/11/2026	280.46 Call	Bond Future	27449.6400	27.4496	27567.8600	27.5679	0.431	0.0000	0.0000
2026/08/19	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R202	04/02/2027		Bond Future	308.1252	308.1252	308.2446	308.2446	0.039	0.0000	0.0000
2026/08/19	R202	04/02/2027	294.73 Call	Bond Future	13395.1900	13.3952	13514.6300	13.5146	0.892	0.0000	0.0000
2026/08/19	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R202	06/05/2027		Bond Future	314.1112	314.1112	314.2321	314.2321	0.038	0.0000	0.0000
2026/08/19	R202	06/05/2027	306.99 Call	Bond Future	7121.2000	7.1212	7242.0600	7.2421	1.697	0.0000	0.0000
2026/08/19	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R202	05/08/2027		Bond Future	314.6255	314.6255	314.7504	314.7504	0.040	0.0000	0.0000
2026/08/19	R202	05/08/2027	312.97 Call	Bond Future	1655.5100	1.6555	1780.3700	1.7804	7.542	0.0000	0.0000
2026/08/19	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R202	04/11/2027		Bond Future	320.3643	320.3643	320.4944	320.4944	0.041	0.0000	0.0000
2026/08/19	R202	04/11/2027	315.68 Call	Bond Future	4684.2700	4.6843	4814.4200	4.8144	2.778	0.0000	0.0000
2026/08/19	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R209	05/11/2026		Bond Future	8.7140	85.1124	8.6607	85.4158	0.612	0.0000	0.0000
2026/08/19	R209	05/11/2026	10.32 Call	Bond Future	8621.1100	8.6211	8909.4500	8.9095	3.345	0.0000	0.0000
2026/08/19	R209	05/11/2026	10.32 Put	Bond Future	95.7500	0.0958	80.6800	0.0807	15.739	0.0000	0.0000
2026/08/19	R209	04/02/2027		Bond Future	8.7579	86.7020	8.7026	87.0106	0.631	0.0000	0.0000
2026/08/19	R209	04/02/2027	9.28 Call	Bond Future	4042.2500	4.0423	4254.3300	4.2543	5.247	0.0000	0.0000
2026/08/19	R209	04/02/2027	9.28 Put	Bond Future	1195.2800	1.1953	1098.7300	1.0987	8.078	0.0000	0.0000
2026/08/19	R209	04/02/2027	8.96 Call	Bond Future	2827.7000	2.8277	3007.3200	3.0073	6.352	0.0000	0.0000
2026/08/19	R209	04/02/2027	8.96 Put	Bond Future	1710.9400	1.7109	1581.9300	1.5819	7.540	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	
2026/08/19	R209	04/02/2027	8.03 Put	Bond Future	4796.3000	4.7963	4553.2300	4.5532	5.068	0.0000	0.0000
2026/08/19	R209	04/02/2027	8.03 Call	Bond Future	614.5500	0.6146	680.1100	0.6801	10.668	0.0000	0.0000
2026/08/19	R209	06/05/2027	9.32 Call	Bond Future	4412.4000	4.4124	4621.0100	4.6210	4.728	0.0000	0.0000
2026/08/19	R209	06/05/2027	9.32 Put	Bond Future	1604.7700	1.6048	1499.1300	1.4991	6.583	0.0000	0.0000
2026/08/19	R209	06/05/2027	8.25 Put	Bond Future	4274.6600	4.2747	4060.5000	4.0605	5.010	0.0000	0.0000
2026/08/19	R209	06/05/2027	8.25 Call	Bond Future	1224.9900	1.2250	1325.0800	1.3251	8.171	0.0000	0.0000
2026/08/19	R209	06/05/2027		Bond Future	8.7955	85.2144	8.7381	85.5287	0.652	0.0000	0.0000
2026/08/19	R209	06/05/2027	8.41 Call	Bond Future	1552.3700	1.5524	1669.9100	1.6699	7.572	0.0000	0.0000
2026/08/19	R209	06/05/2027	8.41 Put	Bond Future	3693.3600	3.6934	3496.6500	3.4967	5.326	0.0000	0.0000
2026/08/19	R209	05/08/2027		Bond Future	8.8302	86.8917	8.7706	87.2121	0.675	0.0000	0.0000
2026/08/19	R209	05/08/2027	8.87 Call	Bond Future	3018.7100	3.0187	3186.6400	3.1866	5.563	0.0000	0.0000
2026/08/19	R209	05/08/2027	8.87 Put	Bond Future	2805.6100	2.8056	2653.1700	2.6532	5.433	0.0000	0.0000
2026/08/19	R209	04/11/2027		Bond Future	8.8867	85.3058	8.8246	85.6328	0.699	0.0000	0.0000
2026/08/19	R209	04/11/2027	8.67 Call	Bond Future	2542.9600	2.5430	2692.3200	2.6923	5.873	0.0000	0.0000
2026/08/19	R209	04/11/2027	8.67 Put	Bond Future	3690.1400	3.6901	3512.4300	3.5124	4.816	0.0000	0.0000
2026/08/19	R210	05/11/2026		Bond Future	271.8154	271.8154	271.7129	271.7129	0.038	0.0000	0.0000
2026/08/19	R210	05/11/2026	253.33 Call	Bond Future	18485.3700	18.4854	18382.8600	18.3829	0.555	0.0000	0.0000
2026/08/19	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R210	04/02/2027		Bond Future	276.9569	276.9569	276.8512	276.8512	0.038	0.0000	0.0000
2026/08/19	R210	04/02/2027	266.03 Call	Bond Future	10926.9000	10.9269	10821.2400	10.8212	0.967	0.0000	0.0000
2026/08/19	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R210	06/05/2027		Bond Future	278.6668	278.6668	278.5591	278.5591	0.039	0.0000	0.0000
2026/08/19	R210	06/05/2027	271.13 Call	Bond Future	7536.8000	7.5368	7429.0700	7.4291	1.429	0.0000	0.0000
2026/08/19	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R210	05/08/2027		Bond Future	284.2139	284.2139	284.1040	284.1040	0.039	0.0000	0.0000
2026/08/19	R210	05/08/2027	276.01 Call	Bond Future	8203.9300	8.2039	8093.9600	8.0940	1.340	0.0000	0.0000
2026/08/19	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R210	04/11/2027		Bond Future	285.6493	285.6493	285.5418	285.5418	0.038	0.0000	0.0000
2026/08/19	R210	04/11/2027	284.11 Call	Bond Future	1539.3100	1.5393	1431.7500	1.4318	6.988	0.0000	0.0000
2026/08/19	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R213	05/11/2026		Bond Future	8.0649	97.5479	8.0105	97.7384	0.675	0.0000	0.0000
2026/08/19	R213	05/11/2026	8.75 Call	Bond Future	2617.4900	2.6175	2771.5200	2.7715	5.885	0.0000	0.0000
2026/08/19	R213	05/11/2026	8.75 Put	Bond Future	258.9500	0.2590	222.5200	0.2225	14.068	0.0000	0.0000
2026/08/19	R213	04/02/2027		Bond Future	8.1061	99.3695	8.0478	99.5630	0.719	0.0000	0.0000
2026/08/19	R213	04/02/2027	8.14 Call	Bond Future	1268.4500	1.2685	1368.1600	1.3682	7.861	0.0000	0.0000
2026/08/19	R213	04/02/2027	8.14 Put	Bond Future	1155.8500	1.1559	1062.0000	1.0620	8.120	0.0000	0.0000
2026/08/19	R213	06/05/2027		Bond Future	8.1281	97.7240	8.0656	97.9210	0.769	0.0000	0.0000
2026/08/19	R213	06/05/2027	7.56 Call	Bond Future	595.2300	0.5952	653.3800	0.6534	9.769	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
2026/08/19	R213	06/05/2027	7.56 Put	Bond Future	2403.4000	2.4034	2264.6100	2.2646	5.775	0.0000
2026/08/19	R213	06/05/2027	9.25 Call	Bond Future	3960.9800	3.9610	4116.8300	4.1168	3.935	0.0000
2026/08/19	R213	06/05/2027	9.25 Put	Bond Future	507.4600	0.5075	466.3700	0.4664	8.097	0.0000
2026/08/19	R213	06/05/2027	8.13 Put	Bond Future	1391.0500	1.3911	1293.6500	1.2937	7.002	0.0000
2026/08/19	R213	06/05/2027	8.13 Call	Bond Future	1397.1300	1.3971	1496.6700	1.4967	7.125	0.0000
2026/08/19	R213	05/08/2027		Bond Future	8.1424	99.6474	8.0749	99.8482	0.829	0.0000
2026/08/19	R213	05/08/2027	8.27 Call	Bond Future	1729.5700	1.7296	1839.2600	1.8393	6.342	0.0000
2026/08/19	R213	05/08/2027	8.27 Put	Bond Future	1351.6100	1.3516	1260.5500	1.2606	6.737	0.0000
2026/08/19	R213	05/08/2027	8.58 Call	Bond Future	2343.0700	2.3431	2469.7300	2.4697	5.406	0.0000
2026/08/19	R213	05/08/2027	8.58 Put	Bond Future	1054.3000	1.0543	980.2100	0.9802	7.027	0.0000
2026/08/19	R213	05/08/2027	7.95 Put	Bond Future	1766.4000	1.7664	1655.1100	1.6551	6.300	0.0000
2026/08/19	R213	05/08/2027	7.95 Call	Bond Future	1192.9800	1.1930	1282.4400	1.2824	7.499	0.0000
2026/08/19	R213	04/11/2027		Bond Future	8.2109	97.8916	8.1373	98.0970	0.896	0.0000
2026/08/19	R213	04/11/2027	8.02 Call	Bond Future	1279.7500	1.2798	1373.1300	1.3731	7.297	0.0000
2026/08/19	R213	04/11/2027	8.02 Put	Bond Future	1813.4900	1.8135	1701.5100	1.7015	6.175	0.0000
2026/08/19	R214	05/11/2026		Bond Future	9.2702	79.5496	9.2120	79.9360	0.628	0.0000
2026/08/19	R214	05/11/2026	10.97 Call	Bond Future	10315.1700	10.3152	10682.7500	10.6828	3.563	0.0000
2026/08/19	R214	05/11/2026	10.97 Put	Bond Future	116.6900	0.1167	97.8200	0.0978	16.171	0.0000
2026/08/19	R214	04/02/2027		Bond Future	9.3233	81.0351	9.2632	81.4284	0.644	0.0000
2026/08/19	R214	04/02/2027	9.90 Call	Bond Future	5043.0500	5.0431	5318.6700	5.3187	5.465	0.0000
2026/08/19	R214	04/02/2027	9.90 Put	Bond Future	1399.4800	1.3995	1281.7800	1.2818	8.410	0.0000
2026/08/19	R214	06/05/2027		Bond Future	9.3678	79.2915	9.3060	79.6921	0.660	0.0000
2026/08/19	R214	06/05/2027	8.88 Call	Bond Future	1703.7400	1.7037	1843.9100	1.8439	8.227	0.0000
2026/08/19	R214	06/05/2027	8.88 Put	Bond Future	4942.8600	4.9429	4682.4100	4.6824	5.269	0.0000
2026/08/19	R214	05/08/2027		Bond Future	9.4108	80.8521	9.3470	81.2605	0.678	0.0000
2026/08/19	R214	05/08/2027	9.32 Call	Bond Future	3296.9200	3.2969	3498.1900	3.4982	6.105	0.0000
2026/08/19	R214	05/08/2027	9.32 Put	Bond Future	3879.2400	3.8792	3672.1200	3.6721	5.339	0.0000
2026/08/19	R214	04/11/2027		Bond Future	9.4735	79.0110	9.4075	79.4275	0.696	0.0000
2026/08/19	R214	04/11/2027	9.21 Call	Bond Future	3098.9800	3.0990	3287.9400	3.2879	6.097	0.0000
2026/08/19	R214	04/11/2027	9.21 Put	Bond Future	4781.9000	4.7819	4554.2700	4.5543	4.760	0.0000
2026/08/19	R248	05/11/2026		Bond Future	9.3476	96.2119	9.2844	96.7690	0.676	0.0000
2026/08/19	R248	05/11/2026	11.31 Call	Bond Future	15106.3800	15.1064	15642.8600	15.6429	3.551	0.0000
2026/08/19	R248	05/11/2026	11.31 Put	Bond Future	119.2400	0.1192	98.6300	0.0986	17.284	0.0000
2026/08/19	R248	05/11/2026	9.50 Call	Bond Future	3353.5300	3.3535	3676.4900	3.6765	9.630	0.0000
2026/08/19	R248	05/11/2026	9.50 Put	Bond Future	2031.8800	2.0319	1797.7500	1.7978	11.523	0.0000
2026/08/19	R248	04/02/2027		Bond Future	9.3980	98.0085	9.3330	98.5755	0.692	0.0000
2026/08/19	R248	04/02/2027	10.11 Call	Bond Future	7536.1500	7.5362	7952.2700	7.9523	5.522	0.0000
2026/08/19	R248	04/02/2027	10.11 Put	Bond Future	1667.8200	1.6678	1517.0000	1.5170	9.043	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
2026/08/19	R248	06/05/2027		Bond Future	9.4403	95.4488	9.3734	96.0263	0.708	0.0000
2026/08/19	R248	06/05/2027	9.05 Call	Bond Future	2633.8700	2.6339	2857.6700	2.8577	8.497	0.0000
2026/08/19	R248	06/05/2027	9.05 Put	Bond Future	6084.7600	6.0848	5731.0600	5.7311	5.813	0.0000
2026/08/19	R248	05/08/2027		Bond Future	9.4811	97.3275	9.4122	97.9163	0.726	0.0000
2026/08/19	R248	05/08/2027	9.37 Call	Bond Future	4369.8900	4.3699	4659.2100	4.6592	6.621	0.0000
2026/08/19	R248	05/08/2027	9.37 Put	Bond Future	5322.6500	5.3227	5023.2100	5.0232	5.626	0.0000
2026/08/19	R248	04/11/2027		Bond Future	9.5393	94.6412	9.4682	95.2416	0.745	0.0000
2026/08/19	R248	04/11/2027	9.26 Call	Bond Future	4130.7600	4.1308	4403.4500	4.4035	6.601	0.0000
2026/08/19	R248	04/11/2027	9.26 Put	Bond Future	6526.8800	6.5269	6199.1300	6.1991	5.022	0.0000
2026/08/19	R2R9	05/11/2026		Bond Future	9.1544	106.3672	9.1111	106.6968	0.473	0.0000
2026/08/19	R2R9	05/11/2026	98.56 Call	Bond Future	95397.1600	95.3972	95726.7500	95.7268	0.345	0.0000
2026/08/19	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/19	R2R9	04/02/2027		Bond Future	9.2107	108.3537	9.1658	108.6890	0.487	0.0000
2026/08/19	R2R9	04/02/2027	9.89 Call	Bond Future	6305.0500	6.3051	6546.2400	6.5462	3.825	0.0000
2026/08/19	R2R9	04/02/2027	9.89 Put	Bond Future	1403.8500	1.4039	1309.8000	1.3098	6.699	0.0000
2026/08/19	R2R9	06/05/2027		Bond Future	9.2614	105.4538	9.2150	105.7952	0.501	0.0000
2026/08/19	R2R9	06/05/2027	8.83 Call	Bond Future	2047.4700	2.0475	2169.5900	2.1696	5.964	0.0000
2026/08/19	R2R9	06/05/2027	8.83 Put	Bond Future	5279.1800	5.2792	5059.9300	5.0599	4.153	0.0000
2026/08/19	R2R9	06/05/2027	9.64 Call	Bond Future	5264.7100	5.2647	5475.7200	5.4757	4.008	0.0000
2026/08/19	R2R9	06/05/2027	9.64 Put	Bond Future	2538.8000	2.5388	2408.4400	2.4084	5.135	0.0000
2026/08/19	R2R9	06/05/2027	8.94 Put	Bond Future	4773.5900	4.7736	4567.1800	4.5672	4.324	0.0000
2026/08/19	R2R9	06/05/2027	8.94 Call	Bond Future	2378.9200	2.3789	2513.8800	2.5139	5.673	0.0000
2026/08/19	R2R9	05/08/2027		Bond Future	9.3101	107.5295	9.2619	107.8775	0.517	0.0000
2026/08/19	R2R9	05/08/2027	9.26 Call	Bond Future	3834.9400	3.8349	4007.1400	4.0071	4.490	0.0000
2026/08/19	R2R9	05/08/2027	9.26 Put	Bond Future	4196.8000	4.1968	4020.9700	4.0210	4.190	0.0000
2026/08/19	R2R9	05/08/2027	9.68 Call	Bond Future	5652.7200	5.6527	5863.8600	5.8639	3.735	0.0000
2026/08/19	R2R9	05/08/2027	9.68 Put	Bond Future	3032.3700	3.0324	2895.4800	2.8955	4.514	0.0000
2026/08/19	R2R9	05/08/2027	8.90 Put	Bond Future	5601.1600	5.6012	5388.1500	5.3882	3.803	0.0000
2026/08/19	R2R9	05/08/2027	8.90 Call	Bond Future	2585.5200	2.5855	2720.5400	2.7205	5.222	0.0000
2026/08/19	R2R9	05/08/2027	9.53 Call	Bond Future	4968.9800	4.9690	5167.0300	5.1670	3.986	0.0000
2026/08/19	R2R9	05/08/2027	9.53 Put	Bond Future	3399.9500	3.4000	3249.9700	3.2500	4.411	0.0000
2026/08/19	R2R9	05/08/2027	8.82 Put	Bond Future	5971.7400	5.9717	5750.4700	5.7505	3.705	0.0000
2026/08/19	R2R9	05/08/2027	8.82 Call	Bond Future	2353.7400	2.3537	2480.5000	2.4805	5.385	0.0000
2026/08/19	R2R9	04/11/2027		Bond Future	9.3790	104.4866	9.3289	104.8419	0.534	0.0000
2026/08/19	R2R9	04/11/2027	9.12 Call	Bond Future	3449.5500	3.4496	3607.7100	3.6077	4.585	0.0000
2026/08/19	R2R9	04/11/2027	9.12 Put	Bond Future	5304.3600	5.3044	5107.2300	5.1072	3.716	0.0000
2026/08/19	R4R2	05/11/2026		Bond Future	9.3601	107.2927	9.3014	107.7896	0.627	0.0000
2026/08/19	R4R2	05/11/2026	98.76 Call	Bond Future	96070.0700	96.0701	96567.0000	96.5670	0.517	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
2026/08/19	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	R4R2	04/02/2027		Bond Future	9.4174	109.2965	9.3568	109.8021	0.643	0.0000	0.0000
2026/08/19	R4R2	04/02/2027	10.13 Call	Bond Future	7281.4800	7.2815	7651.1700	7.6512	5.077	0.0000	0.0000
2026/08/19	R4R2	04/02/2027	10.13 Put	Bond Future	1593.3400	1.5933	1457.4200	1.4574	8.531	0.0000	0.0000
2026/08/19	R4R2	06/05/2027		Bond Future	9.4697	106.2886	9.4071	106.8036	0.661	0.0000	0.0000
2026/08/19	R4R2	06/05/2027	9.00 Call	Bond Future	2249.6600	2.2497	2433.2900	2.4333	8.163	0.0000	0.0000
2026/08/19	R4R2	06/05/2027	9.00 Put	Bond Future	6205.4000	6.2054	5874.0500	5.8741	5.340	0.0000	0.0000
2026/08/19	R4R2	05/08/2027		Bond Future	9.5201	108.3807	9.4554	108.9057	0.680	0.0000	0.0000
2026/08/19	R4R2	05/08/2027	9.44 Call	Bond Future	4284.0100	4.2840	4544.0600	4.5441	6.070	0.0000	0.0000
2026/08/19	R4R2	05/08/2027	9.44 Put	Bond Future	4934.6900	4.9347	4669.7200	4.6697	5.370	0.0000	0.0000
2026/08/19	R4R2	04/11/2027		Bond Future	9.5886	105.2270	9.5215	105.7626	0.700	0.0000	0.0000
2026/08/19	R4R2	04/11/2027	9.28 Call	Bond Future	3806.6300	3.8066	4043.1600	4.0432	6.214	0.0000	0.0000
2026/08/19	R4R2	04/11/2027	9.28 Put	Bond Future	6304.0900	6.3041	6005.0000	6.0050	4.744	0.0000	0.0000
2026/08/19	RR87	05/11/2026		Bond Future	6.9400	102.6994	6.9487	102.6984	0.125	0.0000	0.0000
2026/08/19	RR87	05/11/2026	5.27 Call	Bond Future	0.0001	0.0000	0.0001	0.0000	16.667	0.0000	0.0000
2026/08/19	RR87	05/11/2026	5.27 Put	Bond Future	191.5201	0.1915	192.5101	0.1925	0.517	0.0000	0.0000
2026/08/19	RR88	05/11/2026		Bond Future	7.4010	105.8725	7.4001	105.8734	0.012	0.0000	0.0000
2026/08/19	RR88	05/11/2026	6.71 Call	Bond Future	6.7557	0.0068	6.5653	0.0066	2.819	0.0000	0.0000
2026/08/19	RR88	05/11/2026	6.71 Put	Bond Future	731.1957	0.7312	730.1053	0.7301	0.149	0.0000	0.0000
2026/08/19	RR88	04/02/2027		Bond Future	7.3528	104.0083	7.3523	104.0087	0.007	0.0000	0.0000
2026/08/19	RR88	04/02/2027	7.78 Call	Bond Future	507.1227	0.5071	506.6564	0.5067	0.092	0.0000	0.0000
2026/08/19	RR88	04/02/2027	7.78 Put	Bond Future	148.9727	0.1490	148.0664	0.1481	0.608	0.0000	0.0000
2026/08/19	RR88	06/05/2027		Bond Future	7.1827	106.0052	7.1825	106.0053	0.002	0.0000	0.0000
2026/08/19	RR88	06/05/2027	7.89 Call	Bond Future	536.7232	0.5367	536.3622	0.5364	0.067	0.0000	0.0000
2026/08/19	RR88	06/05/2027	7.89 Put	Bond Future	112.6832	0.1127	112.2222	0.1122	0.409	0.0000	0.0000
2026/08/19	RR88	05/08/2027		Bond Future	6.6328	102.7845	6.6327	102.7845	0.001	0.0000	0.0000
2026/08/19	RR88	05/08/2027	8.07 Call	Bond Future	560.0195	0.5600	559.8646	0.5599	0.028	0.0000	0.0000
2026/08/19	RR88	05/08/2027	8.07 Put	Bond Future	40.9395	0.0409	40.7646	0.0408	0.427	0.0000	0.0000
2026/08/19	RR88	04/11/2027		Bond Future	5.1289	104.6325	5.1200	104.6336	0.174	0.0000	0.0000
2026/08/19	RR88	04/11/2027	6.65 Call	Bond Future	187.8433	0.1878	188.7873	0.1888	0.503	0.0000	0.0000
2026/08/19	RR88	04/11/2027	6.65 Put	Bond Future	6.0933	0.0061	5.9673	0.0060	2.067	0.0000	0.0000
2026/08/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

