



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/08/2026 TO 20/08/2026

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
2026/08/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/20	2029	05/11/2026		Bond Future	153.4377	153.4377	153.4551	0.011	0.0000	0.0000
2026/08/20	2029	05/11/2026	147.56 Call	Bond Future	5877.6700	5.8777	5895.1000	0.297	0.0000	0.0000
2026/08/20	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	2029	04/02/2027		Bond Future	156.3393	156.3393	156.3568	0.011	0.0000	0.0000
2026/08/20	2029	04/02/2027	149.72 Call	Bond Future	6619.3100	6.6193	6636.8300	0.265	0.0000	0.0000
2026/08/20	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0
0
0
0
0
0
13,269
0
0
0
0
0

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	
2026/08/20	2029	06/05/2027			Bond Future	157.8354	157.8354	157.8559	157.8559	0.013	0.0000	0.0000
2026/08/20	2029	06/05/2027	153.32 Call		Bond Future	4515.3600	4.5154	4535.8600	4.5359	0.454	0.0000	0.0000
2026/08/20	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	2029	05/08/2027			Bond Future	160.9772	160.9772	160.9980	160.9980	0.013	0.0000	0.0000
2026/08/20	2029	05/08/2027	156.72 Call		Bond Future	4257.1500	4.2572	4278.0300	4.2780	0.490	0.0000	0.0000
2026/08/20	2029	05/08/2027	156.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	2029	04/11/2027			Bond Future	162.3429	162.3429	162.3670	162.3670	0.015	0.0000	0.0000
2026/08/20	2029	04/11/2027	161.12 Call		Bond Future	1222.8800	1.2229	1246.9800	1.2470	1.971	0.0000	0.0000
2026/08/20	2029	04/11/2027	161.12 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	2030	05/11/2026			Bond Future	7.8205	102.7013	7.9113	102.4463	1.161	0.0000	0.0000
2026/08/20	2030	05/11/2026	8.39 Call		Bond Future	1811.0500	1.8111	1608.9600	1.6090	11.159	0.0000	0.0000
2026/08/20	2030	05/11/2026	8.39 Put		Bond Future	225.1400	0.2251	278.0700	0.2781	23.510	0.0000	0.0000
2026/08/20	2030	04/02/2027			Bond Future	7.8405	100.6113	7.9401	100.3513	1.270	0.0000	0.0000
2026/08/20	2030	04/02/2027	7.82 Call		Bond Future	871.1100	0.8711	745.8000	0.7458	14.385	0.0000	0.0000
2026/08/20	2030	04/02/2027	7.82 Put		Bond Future	924.8000	0.9248	1059.4400	1.0594	14.559	0.0000	0.0000
2026/08/20	2030	06/05/2027			Bond Future	7.8540	102.5427	7.9638	102.2777	1.398	0.0000	0.0000
2026/08/20	2030	06/05/2027	7.27 Call		Bond Future	405.8700	0.4059	335.2300	0.3352	17.405	0.0000	0.0000
2026/08/20	2030	06/05/2027	7.27 Put		Bond Future	1830.3200	1.8303	2024.7200	2.0247	10.621	0.0000	0.0000
2026/08/20	2030	05/08/2027			Bond Future	7.8565	100.5515	7.9789	100.2812	1.558	0.0000	0.0000
2026/08/20	2030	05/08/2027	8.11 Call		Bond Future	1429.3900	1.4294	1275.0700	1.2751	10.796	0.0000	0.0000
2026/08/20	2030	05/08/2027	8.11 Put		Bond Future	870.8000	0.8708	986.7500	0.9868	13.315	0.0000	0.0000
2026/08/20	2030	04/11/2027			Bond Future	7.9080	102.3608	8.0450	102.0860	1.733	0.0000	0.0000
2026/08/20	2030	04/11/2027	7.84 Call		Bond Future	1014.8600	1.0149	885.8600	0.8859	12.711	0.0000	0.0000
2026/08/20	2030	04/11/2027	7.84 Put		Bond Future	1151.6600	1.1517	1297.4900	1.2975	12.663	0.0000	0.0000
2026/08/20	2031	05/11/2026			Bond Future	119.3569	119.3569	119.3709	119.3709	0.012	0.0000	0.0000
2026/08/20	2031	05/11/2026	111.49 Call		Bond Future	7866.8700	7.8669	7880.9100	7.8809	0.178	0.0000	0.0000
2026/08/20	2031	05/11/2026	111.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	2031	04/02/2027			Bond Future	119.1042	119.1042	119.1222	119.1222	0.015	0.0000	0.0000
2026/08/20	2031	04/02/2027	116.18 Call		Bond Future	2989.2800	2.9893	3005.2500	3.0053	0.534	0.0000	0.0000
2026/08/20	2031	04/02/2027	116.18 Put		Bond Future	65.1300	0.0651	63.0300	0.0630	3.224	0.0000	0.0000
2026/08/20	2031	06/05/2027			Bond Future	121.4178	121.4178	121.4361	121.4361	0.015	0.0000	0.0000
2026/08/20	2031	06/05/2027	116.87 Call		Bond Future	4566.4700	4.5665	4584.1500	4.5842	0.387	0.0000	0.0000
2026/08/20	2031	06/05/2027	116.87 Put		Bond Future	18.6800	0.0187	18.0600	0.0181	3.319	0.0000	0.0000
2026/08/20	2031	05/08/2027			Bond Future	121.2667	121.2667	121.2894	121.2894	0.019	0.0000	0.0000
2026/08/20	2031	05/08/2027	121.41 Call		Bond Future	851.0000	0.8510	860.6100	0.8606	1.129	0.0000	0.0000
2026/08/20	2031	05/08/2027	121.41 Put		Bond Future	994.3400	0.9943	981.2400	0.9812	1.317	0.0000	0.0000
2026/08/20	2031	04/11/2027			Bond Future	123.4783	123.4783	123.5019	123.5019	0.019	0.0000	0.0000
2026/08/20	2031	04/11/2027	121.34 Call		Bond Future	2354.3900	2.3544	2373.2300	2.3732	0.800	0.0000	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
153,583	
	0
	0
22,442	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
17,178	
	0
	0
681	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0

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
2026/08/20	2031	04/11/2027	121.34 Put	Bond Future	216.0600	0.2161	211.3600	0.2114	2.175	0.0000	0.0000
2026/08/20	2032	05/11/2026		Bond Future	8.1858	101.1901	8.2902	100.7430	1.275	0.0000	0.0000
2026/08/20	2032	05/11/2026	9.16 Call	Bond Future	4271.1600	4.2712	3875.0600	3.8751	9.274	0.0000	0.0000
2026/08/20	2032	05/11/2026	9.16 Put	Bond Future	191.6600	0.1917	242.6700	0.2427	26.615	0.0000	0.0000
2026/08/20	2032	04/02/2027		Bond Future	8.2247	103.0794	8.3354	102.6238	1.346	0.0000	0.0000
2026/08/20	2032	04/02/2027	8.48 Call	Bond Future	2158.9000	2.1589	1885.7200	1.8857	12.654	0.0000	0.0000
2026/08/20	2032	04/02/2027	8.48 Put	Bond Future	1112.0800	1.1121	1294.5100	1.2945	16.404	0.0000	0.0000
2026/08/20	2032	04/02/2027	8.08 Put	Bond Future	1797.8300	1.7978	2058.5000	2.0585	14.499	0.0000	0.0000
2026/08/20	2032	04/02/2027	8.08 Call	Bond Future	1198.4600	1.1985	1003.5200	1.0035	16.266	0.0000	0.0000
2026/08/20	2032	04/02/2027	7.58 Put	Bond Future	3179.1400	3.1791	3534.6900	3.5347	11.184	0.0000	0.0000
2026/08/20	2032	04/02/2027	7.58 Call	Bond Future	474.4200	0.4744	374.3600	0.3744	21.091	0.0000	0.0000
2026/08/20	2032	04/02/2027	8.36 Call	Bond Future	1840.9000	1.8409	1589.7300	1.5897	13.644	0.0000	0.0000
2026/08/20	2032	04/02/2027	8.36 Put	Bond Future	1284.4300	1.2844	1488.8700	1.4889	15.917	0.0000	0.0000
2026/08/20	2032	06/05/2027	7.58 Put	Bond Future	3380.7100	3.3807	3726.3200	3.7263	10.223	0.0000	0.0000
2026/08/20	2032	06/05/2027	7.58 Call	Bond Future	672.3500	0.6724	553.4900	0.5535	17.678	0.0000	0.0000
2026/08/20	2032	06/05/2027	8.08 Put	Bond Future	2092.9700	2.0930	2357.2500	2.3573	12.627	0.0000	0.0000
2026/08/20	2032	06/05/2027	8.08 Call	Bond Future	1404.8200	1.4048	1204.6300	1.2046	14.250	0.0000	0.0000
2026/08/20	2032	06/05/2027	8.47 Call	Bond Future	2282.4900	2.2825	2017.4700	2.0175	11.611	0.0000	0.0000
2026/08/20	2032	06/05/2027	8.47 Put	Bond Future	1428.7100	1.4287	1628.1600	1.6282	13.960	0.0000	0.0000
2026/08/20	2032	06/05/2027	7.94 Put	Bond Future	2404.5500	2.4046	2692.9600	2.6930	11.994	0.0000	0.0000
2026/08/20	2032	06/05/2027	7.94 Call	Bond Future	1155.7000	1.1557	979.6400	0.9796	15.234	0.0000	0.0000
2026/08/20	2032	06/05/2027	8.44 Put	Bond Future	1471.4100	1.4714	1675.5300	1.6755	13.872	0.0000	0.0000
2026/08/20	2032	06/05/2027	8.44 Call	Bond Future	2207.6200	2.2076	1947.2700	1.9473	11.793	0.0000	0.0000
2026/08/20	2032	06/05/2027	8.93 Call	Bond Future	3561.3000	3.5613	3234.7700	3.2348	9.169	0.0000	0.0000
2026/08/20	2032	06/05/2027	8.93 Put	Bond Future	925.9900	0.9260	1063.9300	1.0639	14.896	0.0000	0.0000
2026/08/20	2032	06/05/2027		Bond Future	8.2531	100.8973	8.3708	100.4328	1.426	0.0000	0.0000
2026/08/20	2032	06/05/2027	7.80 Call	Bond Future	946.8500	0.9469	793.9100	0.7939	16.153	0.0000	0.0000
2026/08/20	2032	06/05/2027	7.80 Put	Bond Future	2760.2400	2.7602	3071.7700	3.0718	11.286	0.0000	0.0000
2026/08/20	2032	05/08/2027	7.94 Put	Bond Future	2586.0200	2.5860	2876.3000	2.8763	11.225	0.0000	0.0000
2026/08/20	2032	05/08/2027	7.94 Call	Bond Future	1304.1200	1.3041	1120.7700	1.1208	14.059	0.0000	0.0000
2026/08/20	2032	05/08/2027	8.44 Put	Bond Future	1678.8500	1.6789	1893.7400	1.8937	12.800	0.0000	0.0000
2026/08/20	2032	05/08/2027	8.44 Call	Bond Future	2297.8500	2.2979	2039.1100	2.0391	11.260	0.0000	0.0000
2026/08/20	2032	05/08/2027	9.08 Call	Bond Future	3983.8500	3.9839	3648.1200	3.6481	8.427	0.0000	0.0000
2026/08/20	2032	05/08/2027	9.08 Put	Bond Future	995.3100	0.9953	1133.2100	1.1332	13.855	0.0000	0.0000
2026/08/20	2032	05/08/2027		Bond Future	8.2759	102.8832	8.4014	102.4096	1.516	0.0000	0.0000
2026/08/20	2032	05/08/2027	8.42 Call	Bond Future	2251.4800	2.2515	1995.5900	1.9956	11.365	0.0000	0.0000
2026/08/20	2032	05/08/2027	8.42 Put	Bond Future	1707.6700	1.7077	1925.4100	1.9254	12.751	0.0000	0.0000
2026/08/20	2032	04/11/2027		Bond Future	8.3357	100.5776	8.4696	100.0958	1.606	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/20	2032	04/11/2027	8.20	Call	Bond Future		1776.7500	1.7768		1556.6500	1.5567	12.388	0.0000
2026/08/20	2032	04/11/2027	8.20	Put	Bond Future		2268.0000	2.2680		2529.7300	2.5297	11.540	0.0000
2026/08/20	2033	05/11/2026			Bond Future		149.0216	149.0216		148.5934	148.5934	0.287	0.0000
2026/08/20	2033	05/11/2026	137.26	Call	Bond Future		11761.5600	11.7616		11333.3600	11.3334	3.641	0.0000
2026/08/20	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2033	04/02/2027			Bond Future		151.8396	151.8396		151.4031	151.4031	0.288	0.0000
2026/08/20	2033	04/02/2027	142.71	Call	Bond Future		9129.6100	9.1296		8693.0600	8.6931	4.782	0.0000
2026/08/20	2033	04/02/2027	142.71	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2033	06/05/2027			Bond Future		153.1422	153.1422		152.6999	152.6999	0.289	0.0000
2026/08/20	2033	06/05/2027	151.21	Call	Bond Future		1932.1900	1.9322		1489.9000	1.4899	22.891	0.0000
2026/08/20	2033	06/05/2027	151.21	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2033	05/08/2027			Bond Future		156.1906	156.1906		155.7395	155.7395	0.289	0.0000
2026/08/20	2033	05/08/2027	153.15	Call	Bond Future		3040.5700	3.0406		2589.4800	2.5895	14.836	0.0000
2026/08/20	2033	05/08/2027	153.15	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2033	04/11/2027			Bond Future		157.3604	157.3604		156.9041	156.9041	0.290	0.0000
2026/08/20	2033	04/11/2027	156.56	Call	Bond Future		800.3900	0.8004		344.0800	0.3441	57.011	0.0000
2026/08/20	2033	04/11/2027	156.56	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2037	05/11/2026	10.83	Call	Bond Future		12161.7400	12.1617		11536.7800	11.5368	5.139	0.0000
2026/08/20	2037	05/11/2026	10.83	Put	Bond Future		44.0400	0.0440		55.3200	0.0553	25.613	0.0000
2026/08/20	2037	05/11/2026	10.23	Call	Bond Future		8878.1600	8.8782		8276.9700	8.2770	6.772	0.0000
2026/08/20	2037	05/11/2026	10.23	Put	Bond Future		144.3500	0.1444		179.4000	0.1794	24.281	0.0000
2026/08/20	2037	05/11/2026	9.46	Put	Bond Future		584.8800	0.5849		712.9000	0.7129	21.888	0.0000
2026/08/20	2037	05/11/2026	9.46	Call	Bond Future		4707.4900	4.7075		4199.2700	4.1993	10.796	0.0000
2026/08/20	2037	05/11/2026			Bond Future		8.8132	100.2510		8.9107	99.6148	1.105	0.0000
2026/08/20	2037	05/11/2026	10.62	Call	Bond Future		11020.0900	11.0201		10400.7100	10.4007	5.620	0.0000
2026/08/20	2037	05/11/2026	10.62	Put	Bond Future		66.6900	0.0667		83.5500	0.0836	25.281	0.0000
2026/08/20	2037	04/02/2027			Bond Future		8.8585	97.8648		8.9597	97.2165	1.143	0.0000
2026/08/20	2037	04/02/2027	9.51	Call	Bond Future		5229.0900	5.2291		4754.5400	4.7545	9.075	0.0000
2026/08/20	2037	04/02/2027	9.51	Put	Bond Future		1154.4800	1.1545		1328.1900	1.3282	15.047	0.0000
2026/08/20	2037	04/02/2027	9.81	Call	Bond Future		6701.4200	6.7014		6181.2600	6.1813	7.762	0.0000
2026/08/20	2037	04/02/2027	9.81	Put	Bond Future		826.5200	0.8265		954.6200	0.9546	15.499	0.0000
2026/08/20	2037	04/02/2027	9.31	Call	Bond Future		4296.6300	4.2966		3860.2900	3.8603	10.155	0.0000
2026/08/20	2037	04/02/2027	9.31	Put	Bond Future		1448.4200	1.4484		1660.3400	1.6603	14.631	0.0000
2026/08/20	2037	04/02/2027	8.44	Put	Bond Future		3982.6300	3.9826		4422.2800	4.4223	11.039	0.0000
2026/08/20	2037	04/02/2027	8.44	Call	Bond Future		1240.9600	1.2410		1032.3500	1.0324	16.810	0.0000
2026/08/20	2037	06/05/2027			Bond Future		8.9023	99.7435		9.0075	99.0827	1.182	0.0000
2026/08/20	2037	06/05/2027	8.58	Call	Bond Future		1944.2600	1.9443		1686.3800	1.6864	13.264	0.0000
2026/08/20	2037	06/05/2027	8.58	Put	Bond Future		4006.2700	4.0063		4409.2300	4.4092	10.058	0.0000

	0
	0
16,218	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
4,490	
	0
4,490	
	0
4,490	
223,709	
	0
	0
1,550	
	0
	0
	0
4,490	
	0
4,490	
	0
4,490	
	0
	0
	0

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
2026/08/20	2037	05/08/2027		Bond Future	8.9449	97.4466	9.0544	96.7728	1.224	0.0000
2026/08/20	2037	05/08/2027	9.05 Call	Bond Future	3697.9300	3.6979	3334.7200	3.3347	9.822	0.0000
2026/08/20	2037	05/08/2027	9.05 Put	Bond Future	3051.1100	3.0511	3361.7400	3.3617	10.181	0.0000
2026/08/20	2037	04/11/2027		Bond Future	9.0034	99.1995	9.1172	98.5138	1.264	0.0000
2026/08/20	2037	04/11/2027	8.84 Call	Bond Future	3097.3800	3.0974	2779.1600	2.7792	10.274	0.0000
2026/08/20	2037	04/11/2027	8.84 Put	Bond Future	4093.3900	4.0934	4460.8900	4.4609	8.978	0.0000
2026/08/20	2038	05/11/2026		Bond Future	165.2363	165.2363	165.2573	165.2573	0.013	0.0000
2026/08/20	2038	05/11/2026	146.31 Call	Bond Future	18926.2900	18.9263	18947.3400	18.9473	0.111	0.0000
2026/08/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	2038	04/02/2027		Bond Future	166.0823	166.0823	166.1071	166.1071	0.015	0.0000
2026/08/20	2038	04/02/2027	153.83 Call	Bond Future	12252.3200	12.2523	12277.0600	12.2771	0.202	0.0000
2026/08/20	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	2038	06/05/2027		Bond Future	169.3083	169.3083	169.3334	169.3334	0.015	0.0000
2026/08/20	2038	06/05/2027	166.10 Call	Bond Future	3208.3200	3.2083	3233.4400	3.2334	0.783	0.0000
2026/08/20	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	2038	05/08/2027		Bond Future	170.3470	170.3470	170.3762	170.3762	0.017	0.0000
2026/08/20	2038	05/08/2027	169.13 Call	Bond Future	1216.9800	1.2170	1246.2400	1.2462	2.404	0.0000
2026/08/20	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	2038	04/11/2027		Bond Future	173.4559	173.4559	173.4863	173.4863	0.018	0.0000
2026/08/20	2038	04/11/2027	170.50 Call	Bond Future	2955.8700	2.9559	2986.2900	2.9863	1.029	0.0000
2026/08/20	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	2040	05/11/2026	8.75 Put	Bond Future	4069.3700	4.0694	4722.9700	4.7230	16.061	0.0000
2026/08/20	2040	05/11/2026	8.75 Call	Bond Future	823.4600	0.8235	599.6200	0.5996	27.183	0.0000
2026/08/20	2040	05/11/2026	8.85 Put	Bond Future	3526.3500	3.5264	4133.5400	4.1335	17.219	0.0000
2026/08/20	2040	05/11/2026	8.85 Call	Bond Future	1061.5200	1.0615	791.2700	0.7913	25.459	0.0000
2026/08/20	2040	05/11/2026	11.27 Call	Bond Future	14171.5900	14.1716	13311.8300	13.3118	6.067	0.0000
2026/08/20	2040	05/11/2026	11.27 Put	Bond Future	58.3900	0.0584	76.0700	0.0761	30.279	0.0000
2026/08/20	2040	05/11/2026	10.67 Call	Bond Future	10554.5600	10.5546	9725.7100	9.7257	7.853	0.0000
2026/08/20	2040	05/11/2026	10.67 Put	Bond Future	166.7600	0.1668	215.3500	0.2154	29.138	0.0000
2026/08/20	2040	05/11/2026	9.91 Put	Bond Future	618.2300	0.6182	781.3900	0.7814	26.391	0.0000
2026/08/20	2040	05/11/2026	9.91 Call	Bond Future	5938.6600	5.9387	5224.3800	5.2244	12.028	0.0000
2026/08/20	2040	05/11/2026		Bond Future	9.1728	101.1612	9.2905	100.2838	1.283	0.0000
2026/08/20	2040	05/11/2026	11.06 Call	Bond Future	12920.4100	12.9204	12068.3200	12.0683	6.595	0.0000
2026/08/20	2040	05/11/2026	11.06 Put	Bond Future	84.7400	0.0847	110.0900	0.1101	29.915	0.0000
2026/08/20	2040	04/02/2027		Bond Future	9.2244	98.5416	9.3461	97.6476	1.320	0.0000
2026/08/20	2040	04/02/2027	9.93 Call	Bond Future	6350.6200	6.3506	5691.2500	5.6913	10.383	0.0000
2026/08/20	2040	04/02/2027	9.93 Put	Bond Future	1325.4600	1.3255	1560.0700	1.5601	17.700	0.0000
2026/08/20	2040	04/02/2027	10.17 Call	Bond Future	7680.2500	7.6803	6972.4000	6.9724	9.216	0.0000

0
0
0
0
0
0
0
4,103
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
14,000
0
2,300
0
2,300
0
2,300
32,979
0
0
54,058
0
0
0

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
2026/08/20	2040	04/02/2027	10.17 Put	Bond Future	1028.7700	1.0288	1214.9000	1.2149	18.092	0.0000
2026/08/20	2040	04/02/2027	9.67 Call	Bond Future	4975.5000	4.9755	4381.9900	4.3820	11.929	0.0000
2026/08/20	2040	04/02/2027	9.67 Put	Bond Future	1758.7900	1.7588	2059.2600	2.0593	17.084	0.0000
2026/08/20	2040	04/02/2027	8.78 Put	Bond Future	4796.7700	4.7968	5410.6600	5.4107	12.798	0.0000
2026/08/20	2040	04/02/2027	8.78 Call	Bond Future	1435.1400	1.4351	1155.0500	1.1551	19.517	0.0000
2026/08/20	2040	06/05/2027		Bond Future	9.2748	100.4333	9.4008	99.5221	1.359	0.0000
2026/08/20	2040	06/05/2027	8.88 Call	Bond Future	2139.7100	2.1397	1804.7800	1.8048	15.653	0.0000
2026/08/20	2040	06/05/2027	8.88 Put	Bond Future	5072.4300	5.0724	5648.6800	5.6487	11.360	0.0000
2026/08/20	2040	05/08/2027		Bond Future	9.3246	97.8994	9.4552	96.9702	1.401	0.0000
2026/08/20	2040	05/08/2027	9.33 Call	Bond Future	4013.4300	4.0134	3540.0200	3.5400	11.796	0.0000
2026/08/20	2040	05/08/2027	9.33 Put	Bond Future	3974.7700	3.9748	4430.5800	4.4306	11.468	0.0000
2026/08/20	2040	04/11/2027		Bond Future	9.3877	99.6600	9.5228	98.7144	1.440	0.0000
2026/08/20	2040	04/11/2027	9.21 Call	Bond Future	3708.7500	3.7088	3271.4900	3.2715	11.790	0.0000
2026/08/20	2040	04/11/2027	9.21 Put	Bond Future	4971.9700	4.9720	5480.3600	5.4804	10.225	0.0000
2026/08/20	2043	05/11/2026		Bond Future	127.4777	127.4777	127.4938	127.4938	0.013	0.0000
2026/08/20	2043	05/11/2026	112.84 Call	Bond Future	14639.9274	14.6399	14655.8584	14.6559	0.109	0.0000
2026/08/20	2043	05/11/2026	112.84 Put	Bond Future	2.2174	0.0022	2.0384	0.0020	8.073	0.0000
2026/08/20	2043	04/02/2027		Bond Future	126.9319	126.9319	126.9527	126.9527	0.016	0.0000
2026/08/20	2043	04/02/2027	117.63 Call	Bond Future	9475.3971	9.4754	9492.6185	9.4926	0.182	0.0000
2026/08/20	2043	04/02/2027	117.63 Put	Bond Future	173.5171	0.1735	169.9585	0.1700	2.051	0.0000
2026/08/20	2043	06/05/2027		Bond Future	129.3976	129.3976	129.4188	129.4188	0.016	0.0000
2026/08/20	2043	06/05/2027	127.48 Call	Bond Future	4077.5119	4.0775	4084.8344	4.0848	0.180	0.0000
2026/08/20	2043	06/05/2027	127.48 Put	Bond Future	2159.9019	2.1599	2146.0544	2.1461	0.641	0.0000
2026/08/20	2043	05/08/2027		Bond Future	128.9483	128.9483	128.9747	128.9747	0.020	0.0000
2026/08/20	2043	05/08/2027	129.56 Call	Bond Future	3009.6173	3.0096	3017.6948	3.0177	0.268	0.0000
2026/08/20	2043	05/08/2027	129.56 Put	Bond Future	3621.3173	3.6213	3602.9948	3.6030	0.506	0.0000
2026/08/20	2043	04/11/2027		Bond Future	131.2996	131.2996	131.3268	131.3268	0.021	0.0000
2026/08/20	2043	04/11/2027	128.97 Call	Bond Future	4816.3396	4.8163	4829.2607	4.8293	0.268	0.0000
2026/08/20	2043	04/11/2027	128.97 Put	Bond Future	2486.7296	2.4867	2472.4807	2.4725	0.573	0.0000
2026/08/20	2044	05/11/2026	9.50 Call	Bond Future	3170.9800	3.1710	2567.7400	2.5677	19.024	0.0000
2026/08/20	2044	05/11/2026	9.50 Put	Bond Future	1805.2500	1.8053	2237.0300	2.2370	23.918	0.0000
2026/08/20	2044	05/11/2026		Bond Future	9.3311	97.4675	9.4588	96.4325	1.368	0.0000
2026/08/20	2044	05/11/2026	11.34 Call	Bond Future	14586.4800	14.5865	13580.4000	13.5804	6.897	0.0000
2026/08/20	2044	05/11/2026	11.34 Put	Bond Future	92.0000	0.0920	120.9400	0.1209	31.457	0.0000
2026/08/20	2044	04/02/2027		Bond Future	9.3812	94.9041	9.5128	93.8496	1.404	0.0000
2026/08/20	2044	04/02/2027	10.18 Call	Bond Future	7510.4900	7.5105	6714.1200	6.7141	10.603	0.0000
2026/08/20	2044	04/02/2027	10.18 Put	Bond Future	1375.3200	1.3753	1633.4300	1.6334	18.767	0.0000
2026/08/20	2044	06/05/2027		Bond Future	9.4299	96.7261	9.5658	95.6512	1.440	0.0000

2,300
0
2,300
0
2,300
0
0
0
0
0
0
0
0
0
0
0
0
0
3,116
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
15,000
125,460
0
0
0
0
0
0
0

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
2026/08/20	2044	06/05/2027	9.08	Call	Bond Future		2558.2200	2.5582		2143.5000	2.1435	16.211	0.0000
2026/08/20	2044	06/05/2027	9.08	Put	Bond Future		5414.0200	5.4140		6074.2200	6.0742	12.194	0.0000
2026/08/20	2044	05/08/2027			Bond Future		9.4782	94.2445		9.6185	93.1485	1.479	0.0000
2026/08/20	2044	05/08/2027	9.44	Call	Bond Future		4316.7700	4.3168		3769.8400	3.7698	12.670	0.0000
2026/08/20	2044	05/08/2027	9.44	Put	Bond Future		4618.8200	4.6188		5167.8800	5.1679	11.887	0.0000
2026/08/20	2044	04/11/2027			Bond Future		9.5376	95.9394		9.6822	94.8238	1.516	0.0000
2026/08/20	2044	04/11/2027	9.31	Call	Bond Future		3995.2900	3.9953		3490.7200	3.4907	12.629	0.0000
2026/08/20	2044	04/11/2027	9.31	Put	Bond Future		5791.7900	5.7918		6402.7400	6.4027	10.549	0.0000
2026/08/20	2046	05/11/2026			Bond Future		145.1375	145.1375		145.1565	145.1565	0.013	0.0000
2026/08/20	2046	05/11/2026	125.48	Call	Bond Future		19657.5100	19.6575		19676.4800	19.6765	0.097	0.0000
2026/08/20	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2046	04/02/2027			Bond Future		147.8822	147.8822		147.9013	147.9013	0.013	0.0000
2026/08/20	2046	04/02/2027	131.09	Call	Bond Future		16792.2000	16.7922		16811.3400	16.8113	0.114	0.0000
2026/08/20	2046	04/02/2027	131.09	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2046	06/05/2027			Bond Future		148.3339	148.3339		148.3577	148.3577	0.016	0.0000
2026/08/20	2046	06/05/2027	148.99	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2046	06/05/2027	148.99	Put	Bond Future		656.1200	0.6561		632.2700	0.6323	3.635	0.0000
2026/08/20	2046	05/08/2027			Bond Future		151.2866	151.2866		151.3109	151.3109	0.016	0.0000
2026/08/20	2046	05/08/2027	149.17	Call	Bond Future		2116.6300	2.1166		2140.9200	2.1409	1.148	0.0000
2026/08/20	2046	05/08/2027	149.17	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2046	04/11/2027			Bond Future		151.5749	151.5749		151.6037	151.6037	0.019	0.0000
2026/08/20	2046	04/11/2027	151.95	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2046	04/11/2027	151.95	Put	Bond Future		375.0700	0.3751		346.2700	0.3463	7.679	0.0000
2026/08/20	2050	05/11/2026			Bond Future		149.0431	149.0431		149.0621	149.0621	0.013	0.0000
2026/08/20	2050	05/11/2026	123.84	Call	Bond Future		25203.1000	25.2031		25222.1400	25.2221	0.076	0.0000
2026/08/20	2050	05/11/2026	123.84	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2050	04/02/2027			Bond Future		149.3247	149.3247		149.3472	149.3472	0.015	0.0000
2026/08/20	2050	04/02/2027	132.39	Call	Bond Future		16934.6800	16.9347		16957.1800	16.9572	0.133	0.0000
2026/08/20	2050	04/02/2027	132.39	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2050	06/05/2027			Bond Future		152.2254	152.2254		152.2481	152.2481	0.015	0.0000
2026/08/20	2050	06/05/2027	150.46	Call	Bond Future		1765.3600	1.7654		1788.0600	1.7881	1.286	0.0000
2026/08/20	2050	06/05/2027	150.46	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2050	05/08/2027			Bond Future		152.6593	152.6593		152.6869	152.6869	0.018	0.0000
2026/08/20	2050	05/08/2027	152.97	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/20	2050	05/08/2027	152.97	Put	Bond Future		310.6900	0.3107		283.0900	0.2831	8.883	0.0000
2026/08/20	2050	04/11/2027			Bond Future		155.4452	155.4452		155.4737	155.4737	0.018	0.0000
2026/08/20	2050	04/11/2027	153.21	Call	Bond Future		2235.2400	2.2352		2263.6800	2.2637	1.272	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
18,563	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
18,702	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0

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	
2026/08/20	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	AL37	06/08/2026		Index Future	1302.3390	1302.3390	1302.3390	1302.3390	0.000	0.0000	0.0000
2026/08/20	AL37	05/11/2026		Index Future	1321.2820	1321.2820	1316.6530	1316.6530	0.350	0.0000	0.0000
2026/08/20	AL37	04/02/2027		Index Future	1345.9480	1345.9480	1341.2310	1341.2310	0.350	0.0000	0.0000
2026/08/20	AL37	06/05/2027		Index Future	1371.7770	1371.7770	1366.9670	1366.9670	0.351	0.0000	0.0000
2026/08/20	AL37	05/08/2027		Index Future	1398.4950	1398.4950	1393.5910	1393.5910	0.351	0.0000	0.0000
2026/08/20	AL37	04/11/2027		Index Future	1424.0350	1424.0350	1419.0470	1419.0470	0.350	0.0000	0.0000
2026/08/20	AL7T	06/08/2026		Index Future	1700.7270	1700.7270	1700.7270	1700.7270	0.000	0.0000	0.0000
2026/08/20	AL7T	05/11/2026		Index Future	1716.1030	1716.1030	1705.9590	1705.9590	0.591	0.0000	0.0000
2026/08/20	AL7T	04/02/2027		Index Future	1748.1410	1748.1410	1737.8040	1737.8040	0.591	0.0000	0.0000
2026/08/20	AL7T	06/05/2027		Index Future	1781.6870	1781.6870	1771.1500	1771.1500	0.591	0.0000	0.0000
2026/08/20	AL7T	05/08/2027		Index Future	1816.3890	1816.3890	1805.6470	1805.6470	0.591	0.0000	0.0000
2026/08/20	AL7T	04/11/2027		Index Future	1849.5620	1849.5620	1838.6290	1838.6290	0.591	0.0000	0.0000
2026/08/20	ALBI	06/08/2026		Index Future	1433.8150	1433.8150	1433.8150	1433.8150	0.000	0.0000	0.0000
2026/08/20	ALBI	05/11/2026		Index Future	1444.8140	1444.8140	1435.0940	1435.0940	0.673	0.0000	0.0000
2026/08/20	ALBI	04/02/2027		Index Future	1471.7870	1471.7870	1461.8840	1461.8840	0.673	0.0000	0.0000
2026/08/20	ALBI	06/05/2027		Index Future	1500.0300	1500.0300	1489.9350	1489.9350	0.673	0.0000	0.0000
2026/08/20	ALBI	05/08/2027		Index Future	1529.2470	1529.2470	1518.9550	1518.9550	0.673	0.0000	0.0000
2026/08/20	ALBI	04/11/2027		Index Future	1557.1750	1557.1750	1546.7000	1546.7000	0.673	0.0000	0.0000
2026/08/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	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
2026/08/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/08/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	ES33	05/11/2026		Bond Future	8.9820	93.6850	9.0801	93.2160	1.092	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	
2026/08/20	ES33	05/11/2026	10.83 Call	Bond Future	8356.6100	8.3566	7887.6500	7.8877	5.612	0.0000	0.0000
2026/08/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	ES33	04/02/2027		Bond Future	9.0508	95.4568	9.1538	94.9788	1.139	0.0000	0.0000
2026/08/20	ES33	04/02/2027	9.70 Call	Bond Future	2960.2000	2.9602	2482.2000	2.4822	16.148	0.0000	0.0000
2026/08/20	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	ES33	06/05/2027		Bond Future	9.1094	93.5156	9.2178	93.0282	1.189	0.0000	0.0000
2026/08/20	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	ES33	06/05/2027	8.80 Put	Bond Future	1409.7200	1.4097	1897.1200	1.8971	34.574	0.0000	0.0000
2026/08/20	ES33	05/08/2027		Bond Future	9.1652	95.3771	9.2793	94.8801	1.245	0.0000	0.0000
2026/08/20	ES33	05/08/2027	9.27 Call	Bond Future	456.7200	0.4567	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/20	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	40.3600	0.0404	100.000	0.0000	0.0000
2026/08/20	ES33	04/11/2027		Bond Future	9.2553	93.3225	9.3754	92.8167	1.298	0.0000	0.0000
2026/08/20	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	ES33	04/11/2027	9.06 Put	Bond Future	829.3400	0.8293	1335.2000	1.3352	60.995	0.0000	0.0000
2026/08/20	ES42	05/11/2026		Bond Future	9.6205	91.4442	9.7380	90.5765	1.221	0.0000	0.0000
2026/08/20	ES42	05/11/2026	11.66 Call	Bond Future	13479.3400	13.4793	12611.7200	12.6117	6.437	0.0000	0.0000
2026/08/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	ES42	04/02/2027		Bond Future	9.6808	93.1738	9.8022	92.2896	1.254	0.0000	0.0000
2026/08/20	ES42	04/02/2027	10.29 Call	Bond Future	4313.9100	4.3139	3429.6900	3.4297	20.497	0.0000	0.0000
2026/08/20	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	ES42	06/05/2027		Bond Future	9.7377	90.7193	9.8631	89.8178	1.288	0.0000	0.0000
2026/08/20	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	ES42	06/05/2027	9.33 Put	Bond Future	3023.0500	3.0231	3924.5400	3.9245	29.821	0.0000	0.0000
2026/08/20	ES42	05/08/2027		Bond Future	9.7918	92.5253	9.9214	91.6059	1.324	0.0000	0.0000
2026/08/20	ES42	05/08/2027	9.84 Call	Bond Future	343.2800	0.3433	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/20	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	576.1700	0.5762	100.000	0.0000	0.0000
2026/08/20	ES42	04/11/2027		Bond Future	9.8642	89.9478	9.9982	89.0119	1.358	0.0000	0.0000
2026/08/20	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	ES42	04/11/2027	9.66 Put	Bond Future	1454.3300	1.4543	2390.2700	2.3903	64.355	0.0000	0.0000
2026/08/20	GOVI	06/08/2026		GOVI	1407.0820	1407.0820	1407.0820	1407.0820	0.000	0.0000	0.0000
2026/08/20	GOVI	05/11/2026		GOVI	1417.4780	1417.4780	1407.6350	1407.6350	0.694	0.0000	0.0000
2026/08/20	GOVI	05/11/2026	1,277. Call 00	GOVI	1404780.0000	140.4780	1306350.0000	130.6350	7.007	0.0000	0.0000
2026/08/20	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	GOVI	04/02/2027		GOVI	1443.9400	1443.9400	1433.9120	1433.9120	0.694	0.0000	0.0000
2026/08/20	GOVI	04/02/2027	1,369. Call 00	GOVI	749400.0000	74.9400	649120.0000	64.9120	13.381	0.0000	0.0000
2026/08/20	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
2026/08/20	GOVI	06/05/2027		GOVI	1471.6490	1471.6490	1461.4260	1461.4260	0.695	0.0000
2026/08/20	GOVI	06/05/2027	1,427. Call 00	GOVI	446490.0000	44.6490	344260.0000	34.4260	22.896	0.0000
2026/08/20	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	GOVI	05/08/2027		GOVI	1500.3120	1500.3120	1489.8900	1489.8900	0.695	0.0000
2026/08/20	GOVI	05/08/2027	1,465. Call 00	GOVI	353120.0000	35.3120	248900.0000	24.8900	29.514	0.0000
2026/08/20	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	GOVI	04/11/2027		GOVI	1527.7120	1527.7120	1517.1050	1517.1050	0.694	0.0000
2026/08/20	GOVI	04/11/2027	1,514. Call 00	GOVI	137120.0000	13.7120	31050.0000	3.1050	77.356	0.0000
2026/08/20	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/20	I258	05/11/2026		Bond Future	137.7802	137.7802	136.6413	136.6413	0.827	0.0000
2026/08/20	I258	05/11/2026	114.95 Call	Bond Future	22832.1302	22.8321	21694.3271	21.6943	4.983	0.0000
2026/08/20	I258	05/11/2026	114.95 Put	Bond Future	1.9602	0.0020	3.0071	0.0030	53.405	0.0000
2026/08/20	I258	04/02/2027		Bond Future	137.4293	137.4293	136.2733	136.2733	0.841	0.0000
2026/08/20	I258	04/02/2027	118.90 Call	Bond Future	18631.2066	18.6312	17506.3108	17.5063	6.038	0.0000
2026/08/20	I258	04/02/2027	118.90 Put	Bond Future	101.9266	0.1019	133.0308	0.1330	30.516	0.0000
2026/08/20	I258	06/05/2027		Bond Future	140.0988	140.0988	138.9204	138.9204	0.841	0.0000
2026/08/20	I258	06/05/2027	134.78 Call	Bond Future	7976.7364	7.9767	7181.3798	7.1814	9.971	0.0000
2026/08/20	I258	06/05/2027	134.78 Put	Bond Future	2657.9364	2.6579	3040.9898	3.0410	14.412	0.0000
2026/08/20	I258	05/08/2027		Bond Future	139.8627	139.8627	138.6654	138.6654	0.856	0.0000
2026/08/20	I258	05/08/2027	138.93 Call	Bond Future	5712.8939	5.7129	5072.2396	5.0722	11.214	0.0000
2026/08/20	I258	05/08/2027	138.93 Put	Bond Future	4780.2039	4.7802	5336.8296	5.3368	11.644	0.0000
2026/08/20	I258	04/11/2027		Bond Future	142.4134	142.4134	141.1945	141.1945	0.856	0.0000
2026/08/20	I258	04/11/2027	137.93 Call	Bond Future	8116.2465	8.1162	7344.5878	7.3446	9.508	0.0000
2026/08/20	I258	04/11/2027	137.93 Put	Bond Future	3632.8965	3.6329	4080.0578	4.0801	12.309	0.0000
2026/08/20	IGOV	06/08/2026		Index Future	455.7060	455.7060	455.7060	455.7060	0.000	0.0000
2026/08/20	IGOV	05/11/2026		Index Future	463.1720	463.1720	462.9750	462.9750	0.043	0.0000
2026/08/20	IGOV	04/02/2027		Index Future	471.9310	471.9310	471.7290	471.7290	0.043	0.0000
2026/08/20	IGOV	06/05/2027		Index Future	481.0970	481.0970	480.8910	480.8910	0.043	0.0000
2026/08/20	IGOV	05/08/2027		Index Future	490.5740	490.5740	490.3640	490.3640	0.043	0.0000
2026/08/20	IGOV	04/11/2027		Index Future	499.6390	499.6390	499.4270	499.4270	0.042	0.0000
2026/08/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/08/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/08/20	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
2026/08/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/08/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/08/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/08/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/08/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/08/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/08/20	R033	05/11/2026		Bond Future	8.3074	109.3692	8.4113	108.8375	1.251	0.0000
2026/08/20	R033	05/11/2026	9.33 Call	Bond Future	5305.9800	5.3060	4830.5300	4.8305	8.961	0.0000
2026/08/20	R033	05/11/2026	9.33 Put	Bond Future	213.6400	0.2136	269.9200	0.2699	26.343	0.0000
2026/08/20	R033	04/02/2027		Bond Future	8.3489	111.4113	8.4585	110.8694	1.313	0.0000
2026/08/20	R033	04/02/2027	8.65 Call	Bond Future	2756.1900	2.7562	2421.5000	2.4215	12.143	0.0000
2026/08/20	R033	04/02/2027	8.65 Put	Bond Future	1275.8100	1.2758	1482.9900	1.4830	16.239	0.0000
2026/08/20	R033	06/05/2027		Bond Future	8.3811	108.5067	8.4969	107.9543	1.382	0.0000
2026/08/20	R033	06/05/2027	7.93 Call	Bond Future	1156.4100	1.1564	973.0300	0.9730	15.858	0.0000
2026/08/20	R033	06/05/2027	7.93 Put	Bond Future	3343.2100	3.3432	3712.2200	3.7122	11.038	0.0000
2026/08/20	R033	05/08/2027		Bond Future	8.4087	110.6423	8.5312	110.0790	1.457	0.0000
2026/08/20	R033	05/08/2027	8.54 Call	Bond Future	2729.5400	2.7295	2426.4000	2.4264	11.106	0.0000
2026/08/20	R033	05/08/2027	8.54 Put	Bond Future	2125.9300	2.1259	2386.0500	2.3861	12.236	0.0000
2026/08/20	R033	04/11/2027		Bond Future	8.4689	107.5936	8.5987	107.0205	1.532	0.0000
2026/08/20	R033	04/11/2027	8.32 Call	Bond Future	2178.4600	2.1785	1917.1800	1.9172	11.994	0.0000
2026/08/20	R033	04/11/2027	8.32 Put	Bond Future	2840.7300	2.8407	3152.5200	3.1525	10.976	0.0000
2026/08/20	R035	05/11/2026	8.97 Call	Bond Future	3471.4700	3.4715	3039.6500	3.0397	12.439	0.0000
2026/08/20	R035	05/11/2026	8.97 Put	Bond Future	676.5100	0.6765	826.2700	0.8263	22.137	0.0000
2026/08/20	R035	05/11/2026	8.47 Call	Bond Future	1520.4500	1.5205	1240.0300	1.2400	18.443	0.0000
2026/08/20	R035	05/11/2026	8.47 Put	Bond Future	1655.2600	1.6553	1956.4200	1.9564	18.194	0.0000
2026/08/20	R035	05/11/2026	7.97 Put	Bond Future	3609.7900	3.6098	4076.9300	4.0769	12.941	0.0000
2026/08/20	R035	05/11/2026	7.97 Call	Bond Future	433.1000	0.4331	318.6600	0.3187	26.423	0.0000
2026/08/20	R035	05/11/2026	9.80 Call	Bond Future	7566.9400	7.5669	7021.7600	7.0218	7.205	0.0000
2026/08/20	R035	05/11/2026	9.80 Put	Bond Future	143.7600	0.1438	180.1600	0.1802	25.320	0.0000
2026/08/20	R035	05/11/2026	9.30 Call	Bond Future	5038.3600	5.0384	4544.3300	4.5443	9.805	0.0000
2026/08/20	R035	05/11/2026	9.30 Put	Bond Future	368.9200	0.3689	456.4700	0.4565	23.731	0.0000
2026/08/20	R035	05/11/2026	8.80 Put	Bond Future	922.6100	0.9226	1116.4400	1.1164	21.009	0.0000
2026/08/20	R035	05/11/2026	8.80 Call	Bond Future	2733.7300	2.7337	2345.9800	2.3460	14.184	0.0000
2026/08/20	R035	05/11/2026		Bond Future	8.4926	103.9645	8.5905	103.3829	1.153	0.0000
2026/08/20	R035	05/11/2026	10.03 Call	Bond Future	8748.8300	8.7488	8191.1800	8.1912	6.374	0.0000
2026/08/20	R035	05/11/2026	10.03 Put	Bond Future	92.8600	0.0929	116.7900	0.1168	25.770	0.0000

0
0
0
0
0
0
0
0
9,020
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
600
0
600
0
600
0
200
0
200
0
200
100,117
0
0

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	
2026/08/20	R035	04/02/2027		Bond Future	8.5365	105.9053	8.6389	105.3127	1.199	0.0000	0.0000
2026/08/20	R035	04/02/2027	9.02 Call	Bond Future	3965.6900	3.9657	3560.0300	3.5600	10.229	0.0000	0.0000
2026/08/20	R035	04/02/2027	9.02 Put	Bond Future	1205.2500	1.2053	1392.1900	1.3922	15.510	0.0000	0.0000
2026/08/20	R035	04/02/2027	7.70 Put	Bond Future	5489.2500	5.4893	5982.6800	5.9827	8.989	0.0000	0.0000
2026/08/20	R035	04/02/2027	7.70 Call	Bond Future	475.7100	0.4757	376.5400	0.3765	20.847	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.20 Put	Bond Future	3215.2400	3.2152	3601.1000	3.6011	12.001	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.20 Call	Bond Future	1235.2900	1.2353	1028.5500	1.0286	16.736	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.85 Call	Bond Future	3276.4900	3.2765	2905.4900	2.9055	11.323	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.85 Put	Bond Future	1475.6000	1.4756	1697.2000	1.6972	15.018	0.0000	0.0000
2026/08/20	R035	04/02/2027	9.43 Call	Bond Future	5775.3400	5.7753	5304.9100	5.3049	8.145	0.0000	0.0000
2026/08/20	R035	04/02/2027	9.43 Put	Bond Future	749.0100	0.7490	871.1800	0.8712	16.311	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.93 Call	Bond Future	3595.3600	3.5954	3207.4700	3.2075	10.789	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.93 Put	Bond Future	1341.4300	1.3414	1546.1400	1.5461	15.261	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.43 Put	Bond Future	2446.2700	2.4463	2771.2700	2.7713	13.286	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.43 Call	Bond Future	1824.7800	1.8248	1557.1800	1.5572	14.665	0.0000	0.0000
2026/08/20	R035	04/02/2027	7.86 Put	Bond Future	4682.1400	4.6821	5146.7000	5.1467	9.922	0.0000	0.0000
2026/08/20	R035	04/02/2027	7.86 Call	Bond Future	651.5200	0.6515	523.4800	0.5235	19.653	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.36 Put	Bond Future	2660.5100	2.6605	3004.1900	3.0042	12.918	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.36 Call	Bond Future	1628.0000	1.6280	1379.0800	1.3791	15.290	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.67 Call	Bond Future	2603.6500	2.6037	2274.3400	2.2743	12.648	0.0000	0.0000
2026/08/20	R035	04/02/2027	8.67 Put	Bond Future	1831.8200	1.8318	2095.1100	2.0951	14.373	0.0000	0.0000
2026/08/20	R035	06/05/2027	7.86 Put	Bond Future	5068.5900	5.0686	5519.5200	5.5195	8.897	0.0000	0.0000
2026/08/20	R035	06/05/2027	7.86 Call	Bond Future	947.6800	0.9477	794.4900	0.7945	16.165	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.36 Put	Bond Future	3150.1500	3.1502	3497.1900	3.4972	11.017	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.36 Call	Bond Future	1959.4400	1.9594	1702.3600	1.7024	13.120	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.78 Call	Bond Future	3280.2900	3.2803	2933.2400	2.9332	10.580	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.78 Put	Bond Future	2089.2700	2.0893	2346.3400	2.3463	12.304	0.0000	0.0000
2026/08/20	R035	06/05/2027	9.14 Call	Bond Future	4663.9300	4.6639	4252.9800	4.2530	8.811	0.0000	0.0000
2026/08/20	R035	06/05/2027	9.14 Put	Bond Future	1487.3700	1.4874	1680.5400	1.6805	12.987	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.64 Call	Bond Future	2799.4000	2.7994	2480.9800	2.4810	11.375	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.64 Put	Bond Future	2394.3700	2.3944	2680.0700	2.6801	11.932	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.14 Put	Bond Future	3909.4400	3.9094	4304.6200	4.3046	10.108	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.14 Call	Bond Future	1442.3600	1.4424	1233.4200	1.2334	14.486	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.75 Put	Bond Future	2149.7800	2.1498	2412.8200	2.4128	12.236	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.75 Call	Bond Future	3173.0300	3.1730	2831.9500	2.8320	10.749	0.0000	0.0000
2026/08/20	R035	06/05/2027	9.27 Call	Bond Future	5200.6800	5.2007	4770.2900	4.7703	8.276	0.0000	0.0000
2026/08/20	R035	06/05/2027	9.27 Put	Bond Future	1319.5000	1.3195	1493.2300	1.4932	13.166	0.0000	0.0000
2026/08/20	R035	06/05/2027		Bond Future	8.5684	103.4334	8.6753	102.8293	1.248	0.0000	0.0000
2026/08/20	R035	06/05/2027	8.25 Call	Bond Future	1676.4800	1.6765	1444.1000	1.4441	13.861	0.0000	0.0000

0
0
0
0
3,000
0
3,000
0
3,000
0
1,050
0
1,050
0
1,050
0
500
0
500
0
500
0
500
0
500
0
500
0
900
0
900
0
900
0
500
0
500
0
500

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
2026/08/20	R035	06/05/2027	8.25 Put	Bond Future	3502.8600	3.5029	3874.6000	3.8746	10.612	0.0000
2026/08/20	R035	05/08/2027	8.25 Put	Bond Future	3865.8500	3.8659	4240.1900	4.2402	9.683	0.0000
2026/08/20	R035	05/08/2027	8.25 Call	Bond Future	1926.1500	1.9262	1684.4900	1.6845	12.546	0.0000
2026/08/20	R035	05/08/2027	8.75 Put	Bond Future	2523.3800	2.5234	2800.7800	2.8008	10.993	0.0000
2026/08/20	R035	05/08/2027	8.75 Call	Bond Future	3366.1200	3.3661	3027.5200	3.0275	10.059	0.0000
2026/08/20	R035	05/08/2027	9.42 Call	Bond Future	5890.7300	5.8907	5449.6800	5.4497	7.487	0.0000
2026/08/20	R035	05/08/2027	9.42 Put	Bond Future	1467.5800	1.4676	1642.5300	1.6425	11.921	0.0000
2026/08/20	R035	05/08/2027		Bond Future	8.5967	105.4692	8.7086	104.8532	1.301	0.0000
2026/08/20	R035	05/08/2027	8.72 Call	Bond Future	3267.6300	3.2676	2934.5200	2.9345	10.194	0.0000
2026/08/20	R035	05/08/2027	8.72 Put	Bond Future	2589.1300	2.5891	2872.0200	2.8720	10.926	0.0000
2026/08/20	R035	04/11/2027		Bond Future	8.6550	102.8674	8.7720	102.2406	1.353	0.0000
2026/08/20	R035	04/11/2027	8.51 Call	Bond Future	2687.6500	2.6877	2397.2600	2.3973	10.805	0.0000
2026/08/20	R035	04/11/2027	8.51 Put	Bond Future	3470.6600	3.4707	3807.0600	3.8071	9.693	0.0000
2026/08/20	R038	05/11/2026		Bond Future	8.9598	114.7014	9.0623	113.9158	1.145	0.0000
2026/08/20	R038	05/11/2026	10.72 Call	Bond Future	12590.2800	12.5903	11829.3700	11.8294	6.044	0.0000
2026/08/20	R038	05/11/2026	10.72 Put	Bond Future	94.8100	0.0948	119.5300	0.1195	26.073	0.0000
2026/08/20	R038	04/02/2027		Bond Future	9.0125	116.8430	9.1191	116.0425	1.182	0.0000
2026/08/20	R038	04/02/2027	9.60 Call	Bond Future	5792.4400	5.7924	5222.8800	5.2229	9.833	0.0000
2026/08/20	R038	04/02/2027	9.60 Put	Bond Future	1474.7900	1.4748	1705.7000	1.7057	15.657	0.0000
2026/08/20	R038	06/05/2027		Bond Future	9.0593	113.6014	9.1700	112.7854	1.222	0.0000
2026/08/20	R038	06/05/2027	8.71 Call	Bond Future	2230.6300	2.2306	1919.5900	1.9196	13.944	0.0000
2026/08/20	R038	06/05/2027	8.71 Put	Bond Future	4859.7700	4.8598	5364.7000	5.3647	10.390	0.0000
2026/08/20	R038	05/08/2027		Bond Future	9.1036	115.8373	9.2187	115.0053	1.264	0.0000
2026/08/20	R038	05/08/2027	9.15 Call	Bond Future	4144.1100	4.1441	3710.8100	3.7108	10.456	0.0000
2026/08/20	R038	05/08/2027	9.15 Put	Bond Future	3807.7900	3.8078	4206.5700	4.2066	10.473	0.0000
2026/08/20	R038	04/11/2027		Bond Future	9.1695	112.4409	9.2891	111.5941	1.305	0.0000
2026/08/20	R038	04/11/2027	9.00 Call	Bond Future	3667.0900	3.6671	3275.0900	3.2751	10.690	0.0000
2026/08/20	R038	04/11/2027	9.00 Put	Bond Future	4881.4100	4.8814	5336.1500	5.3362	9.316	0.0000
2026/08/20	R053	05/11/2026	8.38 Put	Bond Future	10729.7100	10.7297	12012.4900	12.0125	11.955	0.0000
2026/08/20	R053	05/11/2026	8.38 Call	Bond Future	457.9000	0.4579	303.4300	0.3034	33.734	0.0000
2026/08/20	R053	05/11/2026	8.85 Put	Bond Future	5769.5700	5.7696	6776.5800	6.7766	17.454	0.0000
2026/08/20	R053	05/11/2026	8.85 Call	Bond Future	1618.8500	1.6189	1188.6100	1.1886	26.577	0.0000
2026/08/20	R053	05/11/2026	9.35 Call	Bond Future	4469.3100	4.4693	3633.0900	3.6331	18.710	0.0000
2026/08/20	R053	05/11/2026	9.35 Put	Bond Future	2602.8400	2.6028	3203.8700	3.2039	23.091	0.0000
2026/08/20	R053	05/11/2026		Bond Future	9.1906	125.3018	9.3130	123.8646	1.332	0.0000
2026/08/20	R053	05/11/2026	11.21 Call	Bond Future	20654.8900	20.6549	19256.7800	19.2568	6.769	0.0000
2026/08/20	R053	05/11/2026	11.21 Put	Bond Future	128.8100	0.1288	167.9500	0.1680	30.386	0.0000
2026/08/20	R053	04/02/2027		Bond Future	9.2336	127.6414	9.3596	126.1772	1.365	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
2026/08/20	R053	04/02/2027	9.99 Call	Bond Future	10400.2100	10.4002	9303.9900	9.3040	10.540	0.0000
2026/08/20	R053	04/02/2027	9.99 Put	Bond Future	2032.0400	2.0320	2400.0600	2.4001	18.111	0.0000
2026/08/20	R053	06/05/2027		Bond Future	9.2719	124.2288	9.4016	122.7362	1.399	0.0000
2026/08/20	R053	06/05/2027	8.92 Call	Bond Future	3635.6400	3.6356	3059.5900	3.0596	15.845	0.0000
2026/08/20	R053	06/05/2027	8.92 Put	Bond Future	7845.2600	7.8453	8761.8200	8.7618	11.683	0.0000
2026/08/20	R053	05/08/2027		Bond Future	9.3081	126.6739	9.4415	125.1520	1.433	0.0000
2026/08/20	R053	05/08/2027	9.28 Call	Bond Future	6253.3900	6.2534	5485.9800	5.4860	12.272	0.0000
2026/08/20	R053	05/08/2027	9.28 Put	Bond Future	6577.4200	6.5774	7331.9100	7.3319	11.471	0.0000
2026/08/20	R053	04/11/2027		Bond Future	9.3583	123.0946	9.4956	121.5456	1.468	0.0000
2026/08/20	R053	04/11/2027	9.16 Call	Bond Future	5892.2300	5.8922	5175.0900	5.1751	12.171	0.0000
2026/08/20	R053	04/11/2027	9.16 Put	Bond Future	8187.6600	8.1877	9019.5600	9.0196	10.160	0.0000
2026/08/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/08/20	R186	05/11/2026	8.12 Call	Bond Future	24.6200	0.0246	24.4600	0.0245	0.650	0.0000
2026/08/20	R186	05/11/2026	8.12 Put	Bond Future	24.6200	0.0246	24.4600	0.0245	0.650	0.0000
2026/08/20	R202	05/11/2026		Bond Future	308.0279	308.0279	308.0671	308.0671	0.013	0.0000
2026/08/20	R202	05/11/2026	280.46 Call	Bond Future	27567.8600	27.5679	27607.0900	27.6071	0.142	0.0000
2026/08/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	R202	04/02/2027		Bond Future	308.2446	308.2446	308.2906	308.2906	0.015	0.0000
2026/08/20	R202	04/02/2027	294.73 Call	Bond Future	13514.6300	13.5146	13560.5900	13.5606	0.340	0.0000
2026/08/20	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	R202	06/05/2027		Bond Future	314.2321	314.2321	314.2784	314.2784	0.015	0.0000
2026/08/20	R202	06/05/2027	306.99 Call	Bond Future	7242.0600	7.2421	7288.3700	7.2884	0.639	0.0000
2026/08/20	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	R202	05/08/2027		Bond Future	314.7504	314.7504	314.8082	314.8082	0.018	0.0000
2026/08/20	R202	05/08/2027	312.97 Call	Bond Future	1780.3700	1.7804	1838.1900	1.8382	3.248	0.0000
2026/08/20	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	R202	04/11/2027		Bond Future	320.4944	320.4944	320.5544	320.5544	0.019	0.0000
2026/08/20	R202	04/11/2027	315.68 Call	Bond Future	4814.4200	4.8144	4874.4100	4.8744	1.246	0.0000
2026/08/20	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	R209	05/11/2026		Bond Future	8.6607	85.4158	8.7582	84.8621	1.125	0.0000
2026/08/20	R209	05/11/2026	10.32 Call	Bond Future	8909.4500	8.9095	8375.5500	8.3756	5.993	0.0000
2026/08/20	R209	05/11/2026	10.32 Put	Bond Future	80.6800	0.0807	100.4800	0.1005	24.541	0.0000
2026/08/20	R209	04/02/2027		Bond Future	8.7026	87.0106	8.8038	86.4465	1.163	0.0000
2026/08/20	R209	04/02/2027	9.28 Call	Bond Future	4254.3300	4.2543	3853.3600	3.8534	9.425	0.0000
2026/08/20	R209	04/02/2027	9.28 Put	Bond Future	1098.7300	1.0987	1261.8800	1.2619	14.849	0.0000
2026/08/20	R209	04/02/2027	8.96 Call	Bond Future	3007.3200	3.0073	2665.7800	2.6658	11.357	0.0000
2026/08/20	R209	04/02/2027	8.96 Put	Bond Future	1581.9300	1.5819	1804.5100	1.8045	14.070	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
732
0
0
513
0
0
0
0
0
0
0
0
0
0
0
0
0
0
45,015
0
0
0
0
0
0
0
3,237

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	
2026/08/20	R209	04/02/2027	8.03 Put	Bond Future	4553.2300	4.5532	4989.5000	4.9895	9.582	0.0000	0.0000
2026/08/20	R209	04/02/2027	8.03 Call	Bond Future	680.1100	0.6801	552.2600	0.5523	18.798	0.0000	0.0000
2026/08/20	R209	06/05/2027	9.32 Call	Bond Future	4621.0100	4.6210	4229.0900	4.2291	8.481	0.0000	0.0000
2026/08/20	R209	06/05/2027	9.32 Put	Bond Future	1499.1300	1.4991	1682.2400	1.6822	12.214	0.0000	0.0000
2026/08/20	R209	06/05/2027	8.25 Put	Bond Future	4060.5000	4.0605	4445.1600	4.4452	9.473	0.0000	0.0000
2026/08/20	R209	06/05/2027	8.25 Call	Bond Future	1325.0800	1.3251	1134.7100	1.1347	14.367	0.0000	0.0000
2026/08/20	R209	06/05/2027		Bond Future	8.7381	85.5287	8.8433	84.9536	1.203	0.0000	0.0000
2026/08/20	R209	06/05/2027	8.41 Call	Bond Future	1669.9100	1.6699	1446.9000	1.4469	13.355	0.0000	0.0000
2026/08/20	R209	06/05/2027	8.41 Put	Bond Future	3496.6500	3.4967	3848.6700	3.8487	10.067	0.0000	0.0000
2026/08/20	R209	05/08/2027		Bond Future	8.7706	87.2121	8.8799	86.6257	1.246	0.0000	0.0000
2026/08/20	R209	05/08/2027	8.87 Call	Bond Future	3186.6400	3.1866	2871.8000	2.8718	9.880	0.0000	0.0000
2026/08/20	R209	05/08/2027	8.87 Put	Bond Future	2653.1700	2.6532	2924.7500	2.9248	10.236	0.0000	0.0000
2026/08/20	R209	04/11/2027		Bond Future	8.8246	85.6328	8.9382	85.0361	1.288	0.0000	0.0000
2026/08/20	R209	04/11/2027	8.67 Call	Bond Future	2692.3200	2.6923	2414.2900	2.4143	10.327	0.0000	0.0000
2026/08/20	R209	04/11/2027	8.67 Put	Bond Future	3512.4300	3.5124	3831.1000	3.8311	9.073	0.0000	0.0000
2026/08/20	R210	05/11/2026		Bond Future	271.7129	271.7129	271.8058	271.8058	0.034	0.0000	0.0000
2026/08/20	R210	05/11/2026	253.33 Call	Bond Future	18382.8600	18.3829	18475.7600	18.4758	0.505	0.0000	0.0000
2026/08/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	R210	04/02/2027		Bond Future	276.8512	276.8512	276.9455	276.9455	0.034	0.0000	0.0000
2026/08/20	R210	04/02/2027	266.03 Call	Bond Future	10821.2400	10.8212	10915.5100	10.9155	0.871	0.0000	0.0000
2026/08/20	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	R210	06/05/2027		Bond Future	278.5591	278.5591	278.6615	278.6615	0.037	0.0000	0.0000
2026/08/20	R210	06/05/2027	271.13 Call	Bond Future	7429.0700	7.4291	7531.5100	7.5315	1.379	0.0000	0.0000
2026/08/20	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	R210	05/08/2027		Bond Future	284.1040	284.1040	284.2084	284.2084	0.037	0.0000	0.0000
2026/08/20	R210	05/08/2027	276.01 Call	Bond Future	8093.9600	8.0940	8198.3800	8.1984	1.290	0.0000	0.0000
2026/08/20	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	R210	04/11/2027		Bond Future	285.5418	285.5418	285.6545	285.6545	0.039	0.0000	0.0000
2026/08/20	R210	04/11/2027	284.11 Call	Bond Future	1431.7500	1.4318	1544.5200	1.5445	7.876	0.0000	0.0000
2026/08/20	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	R213	05/11/2026		Bond Future	8.0105	97.7384	8.1052	97.4073	1.182	0.0000	0.0000
2026/08/20	R213	05/11/2026	8.75 Call	Bond Future	2771.5200	2.7715	2493.9200	2.4939	10.016	0.0000	0.0000
2026/08/20	R213	05/11/2026	8.75 Put	Bond Future	222.5200	0.2225	275.9600	0.2760	24.016	0.0000	0.0000
2026/08/20	R213	04/02/2027		Bond Future	8.0478	99.5630	8.1494	99.2257	1.263	0.0000	0.0000
2026/08/20	R213	04/02/2027	8.14 Call	Bond Future	1368.1600	1.3682	1187.7600	1.1878	13.186	0.0000	0.0000
2026/08/20	R213	04/02/2027	8.14 Put	Bond Future	1062.0000	1.0620	1218.9700	1.2190	14.781	0.0000	0.0000
2026/08/20	R213	06/05/2027		Bond Future	8.0656	97.9210	8.1748	97.5770	1.355	0.0000	0.0000
2026/08/20	R213	06/05/2027	7.56 Call	Bond Future	653.3800	0.6534	548.6900	0.5487	16.023	0.0000	0.0000

0
3,237
0
4,620
0
4,620
0
0
0
0
0
0
0
0
0
0
306
0
0
300
0
0
0
0
0
0
0
0
0
0
0
0
0
30,967
0
0
33,457
0
0
0
0

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	
2026/08/20	R213	06/05/2027	7.56 Put	Bond Future	2264.6100	2.2646	2503.8600	2.5039	10.565	0.0000	0.0000
2026/08/20	R213	06/05/2027	9.25 Call	Bond Future	4116.8300	4.1168	3839.7400	3.8397	6.731	0.0000	0.0000
2026/08/20	R213	06/05/2027	9.25 Put	Bond Future	466.3700	0.4664	533.2200	0.5332	14.334	0.0000	0.0000
2026/08/20	R213	06/05/2027	8.13 Put	Bond Future	1293.6500	1.2937	1459.2800	1.4593	12.803	0.0000	0.0000
2026/08/20	R213	06/05/2027	8.13 Call	Bond Future	1496.6700	1.4967	1318.3600	1.3184	11.914	0.0000	0.0000
2026/08/20	R213	05/08/2027		Bond Future	8.0749	99.8482	8.1930	99.4975	1.462	0.0000	0.0000
2026/08/20	R213	05/08/2027	8.27 Call	Bond Future	1839.2600	1.8393	1644.3600	1.6444	10.597	0.0000	0.0000
2026/08/20	R213	05/08/2027	8.27 Put	Bond Future	1260.5500	1.2606	1416.3900	1.4164	12.363	0.0000	0.0000
2026/08/20	R213	05/08/2027	8.58 Call	Bond Future	2469.7300	2.4697	2244.8300	2.2448	9.106	0.0000	0.0000
2026/08/20	R213	05/08/2027	8.58 Put	Bond Future	980.2100	0.9802	1106.0500	1.1061	12.838	0.0000	0.0000
2026/08/20	R213	05/08/2027	7.95 Put	Bond Future	1655.1100	1.6551	1846.7800	1.8468	11.580	0.0000	0.0000
2026/08/20	R213	05/08/2027	7.95 Call	Bond Future	1282.4400	1.2824	1123.3700	1.1234	12.404	0.0000	0.0000
2026/08/20	R213	04/11/2027		Bond Future	8.1373	98.0970	8.2653	97.7402	1.573	0.0000	0.0000
2026/08/20	R213	04/11/2027	8.02 Call	Bond Future	1373.1300	1.3731	1209.0300	1.2090	11.951	0.0000	0.0000
2026/08/20	R213	04/11/2027	8.02 Put	Bond Future	1701.5100	1.7015	1894.1600	1.8942	11.322	0.0000	0.0000
2026/08/20	R214	05/11/2026		Bond Future	9.2120	79.9360	9.3294	79.1595	1.275	0.0000	0.0000
2026/08/20	R214	05/11/2026	10.97 Call	Bond Future	10682.7500	10.6828	9934.6600	9.9347	7.003	0.0000	0.0000
2026/08/20	R214	05/11/2026	10.97 Put	Bond Future	97.8200	0.0978	126.3000	0.1263	29.115	0.0000	0.0000
2026/08/20	R214	04/02/2027		Bond Future	9.2632	81.4284	9.3844	80.6372	1.308	0.0000	0.0000
2026/08/20	R214	04/02/2027	9.90 Call	Bond Future	5318.6700	5.3187	4749.1400	4.7491	10.708	0.0000	0.0000
2026/08/20	R214	04/02/2027	9.90 Put	Bond Future	1281.7800	1.2818	1503.4300	1.5034	17.292	0.0000	0.0000
2026/08/20	R214	06/05/2027		Bond Future	9.3060	79.6921	9.4309	78.8856	1.342	0.0000	0.0000
2026/08/20	R214	06/05/2027	8.88 Call	Bond Future	1843.9100	1.8439	1553.8700	1.5539	15.730	0.0000	0.0000
2026/08/20	R214	06/05/2027	8.88 Put	Bond Future	4682.4100	4.6824	5198.8700	5.1989	11.030	0.0000	0.0000
2026/08/20	R214	05/08/2027		Bond Future	9.3470	81.2605	9.4759	80.4382	1.379	0.0000	0.0000
2026/08/20	R214	05/08/2027	9.32 Call	Bond Future	3498.1900	3.4982	3085.2500	3.0853	11.804	0.0000	0.0000
2026/08/20	R214	05/08/2027	9.32 Put	Bond Future	3672.1200	3.6721	4081.5300	4.0815	11.149	0.0000	0.0000
2026/08/20	R214	04/11/2027		Bond Future	9.4075	79.4275	9.5405	78.5906	1.413	0.0000	0.0000
2026/08/20	R214	04/11/2027	9.21 Call	Bond Future	3287.9400	3.2879	2902.6100	2.9026	11.719	0.0000	0.0000
2026/08/20	R214	04/11/2027	9.21 Put	Bond Future	4554.2700	4.5543	5005.8900	5.0059	9.916	0.0000	0.0000
2026/08/20	R248	05/11/2026	9.50 Call	Bond Future	3676.4900	3.6765	3021.5300	3.0215	17.815	0.0000	0.0000
2026/08/20	R248	05/11/2026	9.50 Put	Bond Future	1797.7500	1.7978	2217.1900	2.2172	23.331	0.0000	0.0000
2026/08/20	R248	05/11/2026		Bond Future	9.2844	96.7690	9.4069	95.6946	1.319	0.0000	0.0000
2026/08/20	R248	05/11/2026	11.31 Call	Bond Future	15642.8600	15.6429	14597.9100	14.5979	6.680	0.0000	0.0000
2026/08/20	R248	05/11/2026	11.31 Put	Bond Future	98.6300	0.0986	128.0800	0.1281	29.859	0.0000	0.0000
2026/08/20	R248	04/02/2027		Bond Future	9.3330	98.5755	9.4591	97.4810	1.351	0.0000	0.0000
2026/08/20	R248	04/02/2027	10.11 Call	Bond Future	7952.2700	7.9523	7129.5700	7.1296	10.345	0.0000	0.0000
2026/08/20	R248	04/02/2027	10.11 Put	Bond Future	1517.0000	1.5170	1788.7700	1.7888	17.915	0.0000	0.0000

0
0
2,830
0
2,830
0
0
0
0
1,200
0
1,200
0
0
0
24,191
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
400
286,105
0
0
0
0
0

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
2026/08/20	R248	06/05/2027		Bond Future	9.3734	96.0263	9.5032	94.9107	1.385	0.0000
2026/08/20	R248	06/05/2027	9.05 Call	Bond Future	2857.6700	2.8577	2414.8500	2.4149	15.496	0.0000
2026/08/20	R248	06/05/2027	9.05 Put	Bond Future	5731.0600	5.7311	6403.8800	6.4039	11.740	0.0000
2026/08/20	R248	06/05/2027	10.09 Call	Bond Future	8192.5100	8.1925	7404.3100	7.4043	9.621	0.0000
2026/08/20	R248	06/05/2027	10.09 Put	Bond Future	2285.2700	2.2853	2612.7100	2.6127	14.328	0.0000
2026/08/20	R248	06/05/2027	9.59 Call	Bond Future	5343.9500	5.3440	4699.9200	4.6999	12.052	0.0000
2026/08/20	R248	06/05/2027	9.59 Put	Bond Future	3493.8000	3.4938	3965.4100	3.9654	13.498	0.0000
2026/08/20	R248	06/05/2027	8.86 Put	Bond Future	6859.6700	6.8597	7603.4100	7.6034	10.842	0.0000
2026/08/20	R248	06/05/2027	8.86 Call	Bond Future	2233.6500	2.2337	1861.7500	1.8618	16.650	0.0000
2026/08/20	R248	05/08/2027		Bond Future	9.4122	97.9163	9.5459	96.7787	1.420	0.0000
2026/08/20	R248	05/08/2027	9.37 Call	Bond Future	4659.2100	4.6592	4090.5200	4.0905	12.206	0.0000
2026/08/20	R248	05/08/2027	9.37 Put	Bond Future	5023.2100	5.0232	5592.1100	5.5921	11.325	0.0000
2026/08/20	R248	04/11/2027		Bond Future	9.4682	95.2416	9.6058	94.0838	1.453	0.0000
2026/08/20	R248	04/11/2027	9.26 Call	Bond Future	4403.4500	4.4035	3870.5100	3.8705	12.103	0.0000
2026/08/20	R248	04/11/2027	9.26 Put	Bond Future	6199.1300	6.1991	6824.0400	6.8240	10.081	0.0000
2026/08/20	R2R9	05/11/2026		Bond Future	9.1111	106.6968	9.2135	105.9204	1.124	0.0000
2026/08/20	R2R9	05/11/2026	98.56 Call	Bond Future	95726.7500	95.7268	94950.3800	94.9504	0.811	0.0000
2026/08/20	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/20	R2R9	04/02/2027		Bond Future	9.1658	108.6890	9.2719	107.8980	1.158	0.0000
2026/08/20	R2R9	04/02/2027	9.89 Call	Bond Future	6546.2400	6.5462	5956.6600	5.9567	9.006	0.0000
2026/08/20	R2R9	04/02/2027	9.89 Put	Bond Future	1309.8000	1.3098	1511.2200	1.5112	15.378	0.0000
2026/08/20	R2R9	06/05/2027	9.64 Call	Bond Future	5475.7200	5.4757	4961.5400	4.9615	9.390	0.0000
2026/08/20	R2R9	06/05/2027	9.64 Put	Bond Future	2408.4400	2.4084	2700.6200	2.7006	12.132	0.0000
2026/08/20	R2R9	06/05/2027	8.94 Put	Bond Future	4567.1800	4.5672	5042.0200	5.0420	10.397	0.0000
2026/08/20	R2R9	06/05/2027	8.94 Call	Bond Future	2513.8800	2.5139	2182.3600	2.1824	13.188	0.0000
2026/08/20	R2R9	06/05/2027		Bond Future	9.2150	105.7952	9.3250	104.9888	1.194	0.0000
2026/08/20	R2R9	06/05/2027	8.83 Call	Bond Future	2169.5900	2.1696	1869.0900	1.8691	13.851	0.0000
2026/08/20	R2R9	06/05/2027	8.83 Put	Bond Future	5059.9300	5.0599	5565.7900	5.5658	9.997	0.0000
2026/08/20	R2R9	05/08/2027		Bond Future	9.2619	107.8775	9.3761	107.0552	1.232	0.0000
2026/08/20	R2R9	05/08/2027	9.26 Call	Bond Future	4007.1400	4.0071	3588.8800	3.5889	10.438	0.0000
2026/08/20	R2R9	05/08/2027	9.26 Put	Bond Future	4020.9700	4.0210	4425.0100	4.4250	10.048	0.0000
2026/08/20	R2R9	05/08/2027	9.68 Call	Bond Future	5863.8600	5.8639	5352.4000	5.3524	8.722	0.0000
2026/08/20	R2R9	05/08/2027	9.68 Put	Bond Future	2895.4800	2.8955	3206.3200	3.2063	10.735	0.0000
2026/08/20	R2R9	05/08/2027	8.90 Put	Bond Future	5388.1500	5.3882	5881.4900	5.8815	9.156	0.0000
2026/08/20	R2R9	05/08/2027	8.90 Call	Bond Future	2720.5400	2.7205	2391.5800	2.3916	12.092	0.0000
2026/08/20	R2R9	05/08/2027	9.53 Call	Bond Future	5167.0300	5.1670	4686.8400	4.6868	9.293	0.0000
2026/08/20	R2R9	05/08/2027	9.53 Put	Bond Future	3249.9700	3.2500	3592.0800	3.5921	10.527	0.0000
2026/08/20	R2R9	05/08/2027	8.82 Put	Bond Future	5750.4700	5.7505	6263.6600	6.2637	8.924	0.0000

260
0
0
0
4,000
0
4,000
0
4,000
0
0
0
0
0
0
0
15,682
0
0
0
0
0
0
250
0
250
0
0
0
0
0
0
0
0
180
0
180
0
910
0

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
2026/08/20	R2R9	05/08/2027	8.82 Call	Bond Future	2480.5000	2.4805	2171.3900	2.1714	12.462	0.0000	0.0000
2026/08/20	R2R9	04/11/2027		Bond Future	9.3289	104.8419	9.4473	104.0052	1.269	0.0000	0.0000
2026/08/20	R2R9	04/11/2027	9.12 Call	Bond Future	3607.7100	3.6077	3226.6400	3.2266	10.563	0.0000	0.0000
2026/08/20	R2R9	04/11/2027	9.12 Put	Bond Future	5107.2300	5.1072	5562.8800	5.5629	8.922	0.0000	0.0000
2026/08/20	R4R2	05/11/2026		Bond Future	9.3014	107.7896	9.4189	106.7977	1.264	0.0000	0.0000
2026/08/20	R4R2	05/11/2026	98.76 Call	Bond Future	96567.0000	96.5670	95575.1200	95.5751	1.027	0.0000	0.0000
2026/08/20	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/20	R4R2	04/02/2027		Bond Future	9.3568	109.8021	9.4783	108.7916	1.299	0.0000	0.0000
2026/08/20	R4R2	04/02/2027	10.13 Call	Bond Future	7651.1700	7.6512	6892.7000	6.8927	9.913	0.0000	0.0000
2026/08/20	R4R2	04/02/2027	10.13 Put	Bond Future	1457.4200	1.4574	1709.5200	1.7095	17.298	0.0000	0.0000
2026/08/20	R4R2	06/05/2027		Bond Future	9.4071	106.8036	9.5328	105.7735	1.336	0.0000	0.0000
2026/08/20	R4R2	06/05/2027	9.00 Call	Bond Future	2433.2900	2.4333	2055.7300	2.0557	15.516	0.0000	0.0000
2026/08/20	R4R2	06/05/2027	9.00 Put	Bond Future	5874.0500	5.8741	6526.6000	6.5266	11.109	0.0000	0.0000
2026/08/20	R4R2	05/08/2027		Bond Future	9.4554	108.9057	9.5854	107.8553	1.374	0.0000	0.0000
2026/08/20	R4R2	05/08/2027	9.44 Call	Bond Future	4544.0600	4.5441	4013.8100	4.0138	11.669	0.0000	0.0000
2026/08/20	R4R2	05/08/2027	9.44 Put	Bond Future	4669.7200	4.6697	5189.8700	5.1899	11.139	0.0000	0.0000
2026/08/20	R4R2	04/11/2027		Bond Future	9.5215	105.7626	9.6559	104.6936	1.412	0.0000	0.0000
2026/08/20	R4R2	04/11/2027	9.28 Call	Bond Future	4043.1600	4.0432	3563.9300	3.5639	11.853	0.0000	0.0000
2026/08/20	R4R2	04/11/2027	9.28 Put	Bond Future	6005.0000	6.0050	6594.7600	6.5948	9.821	0.0000	0.0000
2026/08/20	RR87	05/11/2026		Bond Future	6.9487	102.6984	6.9517	102.6981	0.043	0.0000	0.0000
2026/08/20	RR87	05/11/2026	5.27 Call	Bond Future	0.0001	0.0000	0.0001	0.0000	20.000	0.0000	0.0000
2026/08/20	RR87	05/11/2026	5.27 Put	Bond Future	192.5101	0.1925	192.8601	0.1929	0.182	0.0000	0.0000
2026/08/20	RR88	05/11/2026		Bond Future	7.4001	105.8734	7.3998	105.8737	0.004	0.0000	0.0000
2026/08/20	RR88	05/11/2026	6.71 Call	Bond Future	6.5653	0.0066	6.3521	0.0064	3.246	0.0000	0.0000
2026/08/20	RR88	05/11/2026	6.71 Put	Bond Future	730.1053	0.7301	729.6121	0.7296	0.068	0.0000	0.0000
2026/08/20	RR88	04/02/2027		Bond Future	7.3523	104.0087	7.3521	104.0089	0.002	0.0000	0.0000
2026/08/20	RR88	04/02/2027	7.78 Call	Bond Future	506.6564	0.5067	505.9752	0.5060	0.134	0.0000	0.0000
2026/08/20	RR88	04/02/2027	7.78 Put	Bond Future	148.0664	0.1481	147.2552	0.1473	0.548	0.0000	0.0000
2026/08/20	RR88	06/05/2027		Bond Future	7.1825	106.0053	7.1825	106.0053	0.000	0.0000	0.0000
2026/08/20	RR88	06/05/2027	7.89 Call	Bond Future	536.3622	0.5364	535.9421	0.5359	0.078	0.0000	0.0000
2026/08/20	RR88	06/05/2027	7.89 Put	Bond Future	112.2222	0.1122	111.7821	0.1118	0.392	0.0000	0.0000
2026/08/20	RR88	05/08/2027		Bond Future	6.6327	102.7845	6.6328	102.7845	0.000	0.0000	0.0000
2026/08/20	RR88	05/08/2027	8.07 Call	Bond Future	559.8646	0.5599	559.6844	0.5597	0.032	0.0000	0.0000
2026/08/20	RR88	05/08/2027	8.07 Put	Bond Future	40.7646	0.0408	40.5944	0.0406	0.418	0.0000	0.0000
2026/08/20	RR88	04/11/2027		Bond Future	5.1200	104.6336	5.1171	104.6339	0.056	0.0000	0.0000
2026/08/20	RR88	04/11/2027	6.65 Call	Bond Future	188.7873	0.1888	189.0701	0.1891	0.150	0.0000	0.0000
2026/08/20	RR88	04/11/2027	6.65 Put	Bond Future	5.9673	0.0060	5.9101	0.0059	0.959	0.0000	0.0000

910

0

0

0

4,116

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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
2026/08/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

0
0
0
0

1656936