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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2026 TO 21/08/2026

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
2026/08/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	2029	05/11/2026		Bond Future	153.4551	153.4551	153.4837	0.019	0.0000	0.0000
2026/08/21	2029	05/11/2026	147.56 Call	Bond Future	5895.1000	5.8951	5923.7000	0.485	0.0000	0.0000
2026/08/21	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	2029	04/02/2027		Bond Future	156.3568	156.3568	156.3983	0.027	0.0000	0.0000
2026/08/21	2029	04/02/2027	149.72 Call	Bond Future	6636.8300	6.6368	6678.3300	0.625	0.0000	0.0000
2026/08/21	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
2026/08/21	2029	06/05/2027		Bond Future	157.8559	157.8559	157.9128	157.9128	0.036	0.0000
2026/08/21	2029	06/05/2027	153.32 Call	Bond Future	4535.8600	4.5359	4592.7600	4.5928	1.254	0.0000
2026/08/21	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2029	05/08/2027		Bond Future	160.9980	160.9980	161.0715	161.0715	0.046	0.0000
2026/08/21	2029	05/08/2027	156.72 Call	Bond Future	4278.0300	4.2780	4351.4700	4.3515	1.717	0.0000
2026/08/21	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2029	04/11/2027		Bond Future	162.3670	162.3670	162.4786	162.4786	0.069	0.0000
2026/08/21	2029	04/11/2027	161.12 Call	Bond Future	1246.9800	1.2470	1358.6000	1.3586	8.951	0.0000
2026/08/21	2029	04/11/2027	161.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2030	05/11/2026		Bond Future	7.9113	102.4463	7.9188	102.4251	0.095	0.0000
2026/08/21	2030	05/11/2026	8.39 Call	Bond Future	1608.9600	1.6090	1581.6900	1.5817	1.695	0.0000
2026/08/21	2030	05/11/2026	8.39 Put	Bond Future	278.0700	0.2781	271.9600	0.2720	2.197	0.0000
2026/08/21	2030	04/02/2027		Bond Future	7.9401	100.3513	7.9452	100.3380	0.064	0.0000
2026/08/21	2030	04/02/2027	7.82 Call	Bond Future	745.8000	0.7458	728.3300	0.7283	2.342	0.0000
2026/08/21	2030	04/02/2027	7.82 Put	Bond Future	1059.4400	1.0594	1055.3200	1.0553	0.389	0.0000
2026/08/21	2030	06/05/2027		Bond Future	7.9638	102.2777	7.9658	102.2730	0.024	0.0000
2026/08/21	2030	06/05/2027	7.27 Call	Bond Future	335.2300	0.3352	330.2700	0.3303	1.480	0.0000
2026/08/21	2030	06/05/2027	7.27 Put	Bond Future	2024.7200	2.0247	2024.3900	2.0244	0.016	0.0000
2026/08/21	2030	05/08/2027		Bond Future	7.9789	100.2812	7.9766	100.2864	0.030	0.0000
2026/08/21	2030	05/08/2027	8.11 Call	Bond Future	1275.0700	1.2751	1270.8800	1.2709	0.329	0.0000
2026/08/21	2030	05/08/2027	8.11 Put	Bond Future	986.7500	0.9868	977.3400	0.9773	0.954	0.0000
2026/08/21	2030	04/11/2027		Bond Future	8.0450	102.0860	8.0311	102.1139	0.173	0.0000
2026/08/21	2030	04/11/2027	7.84 Call	Bond Future	885.8600	0.8859	892.6900	0.8927	0.771	0.0000
2026/08/21	2030	04/11/2027	7.84 Put	Bond Future	1297.4900	1.2975	1276.4000	1.2764	1.625	0.0000
2026/08/21	2031	05/11/2026		Bond Future	119.3709	119.3709	119.3936	119.3936	0.019	0.0000
2026/08/21	2031	05/11/2026	111.49 Call	Bond Future	7880.9100	7.8809	7903.6400	7.9036	0.288	0.0000
2026/08/21	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2031	04/02/2027		Bond Future	119.1222	119.1222	119.1555	119.1555	0.028	0.0000
2026/08/21	2031	04/02/2027	116.18 Call	Bond Future	3005.2500	3.0053	3037.6100	3.0376	1.077	0.0000
2026/08/21	2031	04/02/2027	116.18 Put	Bond Future	63.0300	0.0630	62.0700	0.0621	1.523	0.0000
2026/08/21	2031	06/05/2027		Bond Future	121.4361	121.4361	121.4807	121.4807	0.037	0.0000
2026/08/21	2031	06/05/2027	116.87 Call	Bond Future	4584.1500	4.5842	4627.1800	4.6272	0.939	0.0000
2026/08/21	2031	06/05/2027	116.87 Put	Bond Future	18.0600	0.0181	16.4400	0.0164	8.970	0.0000
2026/08/21	2031	05/08/2027		Bond Future	121.2894	121.2894	121.3488	121.3488	0.049	0.0000
2026/08/21	2031	05/08/2027	121.41 Call	Bond Future	860.6100	0.8606	874.0800	0.8741	1.565	0.0000
2026/08/21	2031	05/08/2027	121.41 Put	Bond Future	981.2400	0.9812	935.3300	0.9353	4.679	0.0000
2026/08/21	2031	04/11/2027		Bond Future	123.5019	123.5019	123.5893	123.5893	0.071	0.0000
2026/08/21	2031	04/11/2027	121.34 Call	Bond Future	2373.2300	2.3732	2435.7100	2.4357	2.633	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
2026/08/21	2031	04/11/2027	121.34 Put	Bond Future	211.3600	0.2114	186.4600	0.1865	11.781	0.0000	0.0000
2026/08/21	2032	05/11/2026		Bond Future	8.2902	100.7430	8.3035	100.6859	0.161	0.0000	0.0000
2026/08/21	2032	05/11/2026	9.16 Call	Bond Future	3875.0600	3.8751	3815.2700	3.8153	1.543	0.0000	0.0000
2026/08/21	2032	05/11/2026	9.16 Put	Bond Future	242.6700	0.2427	239.9300	0.2399	1.129	0.0000	0.0000
2026/08/21	2032	04/02/2027		Bond Future	8.3354	102.6238	8.3476	102.5737	0.146	0.0000	0.0000
2026/08/21	2032	04/02/2027	8.48 Call	Bond Future	1885.7200	1.8857	1837.2100	1.8372	2.572	0.0000	0.0000
2026/08/21	2032	04/02/2027	8.48 Put	Bond Future	1294.5100	1.2945	1296.1000	1.2961	0.123	0.0000	0.0000
2026/08/21	2032	04/02/2027	8.08 Put	Bond Future	2058.5000	2.0585	2088.5100	2.0885	1.458	0.0000	0.0000
2026/08/21	2032	04/02/2027	8.08 Call	Bond Future	1003.5200	1.0035	983.4300	0.9834	2.002	0.0000	0.0000
2026/08/21	2032	04/02/2027	7.58 Put	Bond Future	3534.6900	3.5347	3606.6200	3.6066	2.035	0.0000	0.0000
2026/08/21	2032	04/02/2027	7.58 Call	Bond Future	374.3600	0.3744	396.1900	0.3962	5.831	0.0000	0.0000
2026/08/21	2032	04/02/2027	8.36 Call	Bond Future	1589.7300	1.5897	1549.0900	1.5491	2.556	0.0000	0.0000
2026/08/21	2032	04/02/2027	8.36 Put	Bond Future	1488.8700	1.4889	1498.3300	1.4983	0.635	0.0000	0.0000
2026/08/21	2032	06/05/2027	7.58 Put	Bond Future	3726.3200	3.7263	3793.0300	3.7930	1.790	0.0000	0.0000
2026/08/21	2032	06/05/2027	7.58 Call	Bond Future	553.4900	0.5535	578.2300	0.5782	4.470	0.0000	0.0000
2026/08/21	2032	06/05/2027	8.08 Put	Bond Future	2357.2500	2.3573	2380.8300	2.3808	1.000	0.0000	0.0000
2026/08/21	2032	06/05/2027	8.08 Call	Bond Future	1204.6300	1.2046	1186.2400	1.1862	1.527	0.0000	0.0000
2026/08/21	2032	06/05/2027	8.47 Call	Bond Future	2017.4700	2.0175	1975.5100	1.9755	2.080	0.0000	0.0000
2026/08/21	2032	06/05/2027	8.47 Put	Bond Future	1628.1600	1.6282	1628.1700	1.6282	0.001	0.0000	0.0000
2026/08/21	2032	06/05/2027	7.94 Put	Bond Future	2692.9600	2.6930	2724.4000	2.7244	1.167	0.0000	0.0000
2026/08/21	2032	06/05/2027	7.94 Call	Bond Future	979.6400	0.9796	969.1100	0.9691	1.075	0.0000	0.0000
2026/08/21	2032	06/05/2027	8.44 Put	Bond Future	1675.5300	1.6755	1676.6100	1.6766	0.064	0.0000	0.0000
2026/08/21	2032	06/05/2027	8.44 Call	Bond Future	1947.2700	1.9473	1906.3800	1.9064	2.100	0.0000	0.0000
2026/08/21	2032	06/05/2027	8.93 Call	Bond Future	3234.7700	3.2348	3185.6000	3.1856	1.520	0.0000	0.0000
2026/08/21	2032	06/05/2027	8.93 Put	Bond Future	1063.9300	1.0639	1056.7300	1.0567	0.677	0.0000	0.0000
2026/08/21	2032	06/05/2027		Bond Future	8.3708	100.4328	8.3815	100.3909	0.127	0.0000	0.0000
2026/08/21	2032	06/05/2027	7.80 Call	Bond Future	793.9100	0.7939	787.8300	0.7878	0.766	0.0000	0.0000
2026/08/21	2032	06/05/2027	7.80 Put	Bond Future	3071.7700	3.0718	3107.6600	3.1077	1.168	0.0000	0.0000
2026/08/21	2032	05/08/2027	7.94 Put	Bond Future	2876.3000	2.8763	2905.3900	2.9054	1.011	0.0000	0.0000
2026/08/21	2032	05/08/2027	7.94 Call	Bond Future	1120.7700	1.1208	1116.8500	1.1169	0.350	0.0000	0.0000
2026/08/21	2032	05/08/2027	8.44 Put	Bond Future	1893.7400	1.8937	1899.6000	1.8996	0.309	0.0000	0.0000
2026/08/21	2032	05/08/2027	8.44 Call	Bond Future	2039.1100	2.0391	2011.9600	2.0120	1.331	0.0000	0.0000
2026/08/21	2032	05/08/2027	9.08 Call	Bond Future	3648.1200	3.6481	3612.7200	3.6127	0.970	0.0000	0.0000
2026/08/21	2032	05/08/2027	9.08 Put	Bond Future	1133.2100	1.1332	1130.8200	1.1308	0.211	0.0000	0.0000
2026/08/21	2032	05/08/2027		Bond Future	8.4014	102.4096	8.4101	102.3766	0.104	0.0000	0.0000
2026/08/21	2032	05/08/2027	8.42 Call	Bond Future	1995.5900	1.9956	1969.4400	1.9694	1.310	0.0000	0.0000
2026/08/21	2032	05/08/2027	8.42 Put	Bond Future	1925.4100	1.9254	1932.2700	1.9323	0.356	0.0000	0.0000
2026/08/21	2032	04/11/2027		Bond Future	8.4696	100.0958	8.4726	100.0847	0.036	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/08/21	2032	04/11/2027	8.20	Call	Bond Future		1556.6500	1.5567	1556.5500	1.5566	0.006	0.0000	0.0000
2026/08/21	2032	04/11/2027	8.20	Put	Bond Future		2529.7300	2.5297	2540.6800	2.5407	0.433	0.0000	0.0000
2026/08/21	2033	05/11/2026			Bond Future		148.5934	148.5934	148.4447	148.4447	0.100	0.0000	0.0000
2026/08/21	2033	05/11/2026	137.26	Call	Bond Future		11333.3600	11.3334	11184.6500	11.1847	1.312	0.0000	0.0000
2026/08/21	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	2033	04/02/2027			Bond Future		151.4031	151.4031	151.2635	151.2635	0.092	0.0000	0.0000
2026/08/21	2033	04/02/2027	142.71	Call	Bond Future		8693.0600	8.6931	8553.5200	8.5535	1.605	0.0000	0.0000
2026/08/21	2033	04/02/2027	142.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	2033	06/05/2027			Bond Future		152.6999	152.6999	152.5717	152.5717	0.084	0.0000	0.0000
2026/08/21	2033	06/05/2027	151.21	Call	Bond Future		1489.9000	1.4899	1361.6700	1.3617	8.607	0.0000	0.0000
2026/08/21	2033	06/05/2027	151.21	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	2033	05/08/2027			Bond Future		155.7395	155.7395	155.6236	155.6236	0.074	0.0000	0.0000
2026/08/21	2033	05/08/2027	153.15	Call	Bond Future		2589.4800	2.5895	2473.5600	2.4736	4.477	0.0000	0.0000
2026/08/21	2033	05/08/2027	153.15	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	2033	04/11/2027			Bond Future		156.9041	156.9041	156.8215	156.8215	0.053	0.0000	0.0000
2026/08/21	2033	04/11/2027	156.56	Call	Bond Future		344.0800	0.3441	261.5200	0.2615	23.994	0.0000	0.0000
2026/08/21	2033	04/11/2027	156.56	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	2037	05/11/2026	10.83	Call	Bond Future		11536.7800	11.5368	11421.8700	11.4219	0.996	0.0000	0.0000
2026/08/21	2037	05/11/2026	10.83	Put	Bond Future		55.3200	0.0553	63.1900	0.0632	14.226	0.0000	0.0000
2026/08/21	2037	05/11/2026	10.23	Call	Bond Future		8276.9700	8.2770	8158.2300	8.1582	1.435	0.0000	0.0000
2026/08/21	2037	05/11/2026	10.23	Put	Bond Future		179.4000	0.1794	183.4400	0.1834	2.252	0.0000	0.0000
2026/08/21	2037	05/11/2026	9.46	Put	Bond Future		712.9000	0.7129	706.2200	0.7062	0.937	0.0000	0.0000
2026/08/21	2037	05/11/2026	9.46	Call	Bond Future		4199.2700	4.1993	4069.8100	4.0698	3.083	0.0000	0.0000
2026/08/21	2037	05/11/2026			Bond Future		8.9107	99.6148	8.9296	99.4920	0.212	0.0000	0.0000
2026/08/21	2037	05/11/2026	10.62	Call	Bond Future		10400.7100	10.4007	10290.0700	10.2901	1.064	0.0000	0.0000
2026/08/21	2037	05/11/2026	10.62	Put	Bond Future		83.5500	0.0836	95.6900	0.0957	14.530	0.0000	0.0000
2026/08/21	2037	04/02/2027			Bond Future		8.9597	97.2165	8.9781	97.0994	0.205	0.0000	0.0000
2026/08/21	2037	04/02/2027	9.51	Call	Bond Future		4754.5400	4.7545	4632.0600	4.6321	2.576	0.0000	0.0000
2026/08/21	2037	04/02/2027	9.51	Put	Bond Future		1328.1900	1.3282	1322.8100	1.3228	0.405	0.0000	0.0000
2026/08/21	2037	04/02/2027	9.81	Call	Bond Future		6181.2600	6.1813	6054.8900	6.0549	2.044	0.0000	0.0000
2026/08/21	2037	04/02/2027	9.81	Put	Bond Future		954.6200	0.9546	945.3500	0.9454	0.971	0.0000	0.0000
2026/08/21	2037	04/02/2027	9.31	Call	Bond Future		3860.2900	3.8603	3743.3900	3.7434	3.028	0.0000	0.0000
2026/08/21	2037	04/02/2027	9.31	Put	Bond Future		1660.3400	1.6603	1660.5400	1.6605	0.012	0.0000	0.0000
2026/08/21	2037	04/02/2027	8.44	Put	Bond Future		4422.2800	4.4223	4524.9300	4.5249	2.321	0.0000	0.0000
2026/08/21	2037	04/02/2027	8.44	Call	Bond Future		1032.3500	1.0324	1017.9000	1.0179	1.400	0.0000	0.0000
2026/08/21	2037	06/05/2027			Bond Future		9.0075	99.0827	9.0252	98.9721	0.197	0.0000	0.0000
2026/08/21	2037	06/05/2027	8.58	Call	Bond Future		1686.3800	1.6864	1654.0700	1.6541	1.916	0.0000	0.0000
2026/08/21	2037	06/05/2027	8.58	Put	Bond Future		4409.2300	4.4092	4487.5300	4.4875	1.776	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
2026/08/21	2037	05/08/2027		Bond Future	9.0544	96.7728	9.0713	96.6696	0.186	0.0000
2026/08/21	2037	05/08/2027	9.05 Call	Bond Future	3334.7200	3.3347	3254.3100	3.2543	2.411	0.0000
2026/08/21	2037	05/08/2027	9.05 Put	Bond Future	3361.7400	3.3617	3384.5500	3.3846	0.679	0.0000
2026/08/21	2037	04/11/2027		Bond Future	9.1172	98.5138	9.1311	98.4306	0.152	0.0000
2026/08/21	2037	04/11/2027	8.84 Call	Bond Future	2779.1600	2.7792	2741.9000	2.7419	1.341	0.0000
2026/08/21	2037	04/11/2027	8.84 Put	Bond Future	4460.8900	4.4609	4506.8900	4.5069	1.031	0.0000
2026/08/21	2038	05/11/2026		Bond Future	165.2573	165.2573	165.3711	165.3711	0.069	0.0000
2026/08/21	2038	05/11/2026	146.31 Call	Bond Future	18947.3400	18.9473	19061.0700	19.0611	0.600	0.0000
2026/08/21	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2038	04/02/2027		Bond Future	166.1071	166.1071	166.2368	166.2368	0.078	0.0000
2026/08/21	2038	04/02/2027	153.83 Call	Bond Future	12277.0600	12.2771	12406.8300	12.4068	1.057	0.0000
2026/08/21	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2038	06/05/2027		Bond Future	169.3334	169.3334	169.4806	169.4806	0.087	0.0000
2026/08/21	2038	06/05/2027	166.10 Call	Bond Future	3233.4400	3.2334	3380.5900	3.3806	4.551	0.0000
2026/08/21	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2038	05/08/2027		Bond Future	170.3762	170.3762	170.5447	170.5447	0.099	0.0000
2026/08/21	2038	05/08/2027	169.13 Call	Bond Future	1246.2400	1.2462	1414.6500	1.4147	13.513	0.0000
2026/08/21	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2038	04/11/2027		Bond Future	173.4863	173.4863	173.6955	173.6955	0.121	0.0000
2026/08/21	2038	04/11/2027	170.50 Call	Bond Future	2986.2900	2.9863	3195.5200	3.1955	7.006	0.0000
2026/08/21	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	2040	05/11/2026	11.27 Call	Bond Future	13311.8300	13.3118	13107.1900	13.1072	1.537	0.0000
2026/08/21	2040	05/11/2026	11.27 Put	Bond Future	76.0700	0.0761	87.4100	0.0874	14.907	0.0000
2026/08/21	2040	05/11/2026	10.67 Call	Bond Future	9725.7100	9.7257	9517.4500	9.5175	2.141	0.0000
2026/08/21	2040	05/11/2026	10.67 Put	Bond Future	215.3500	0.2154	223.0700	0.2231	3.585	0.0000
2026/08/21	2040	05/11/2026	9.91 Put	Bond Future	781.3900	0.7814	779.6200	0.7796	0.227	0.0000
2026/08/21	2040	05/11/2026	9.91 Call	Bond Future	5224.3800	5.2244	5006.6300	5.0066	4.168	0.0000
2026/08/21	2040	05/11/2026		Bond Future	9.2905	100.2838	9.3197	100.0678	0.314	0.0000
2026/08/21	2040	05/11/2026	11.06 Call	Bond Future	12068.3200	12.0683	11863.8900	11.8639	1.694	0.0000
2026/08/21	2040	05/11/2026	11.06 Put	Bond Future	110.0900	0.1101	121.6400	0.1216	10.491	0.0000
2026/08/21	2040	05/11/2026	8.85 Put	Bond Future	4133.5400	4.1335	4289.7600	4.2898	3.779	0.0000
2026/08/21	2040	05/11/2026	8.85 Call	Bond Future	791.2700	0.7913	731.5100	0.7315	7.552	0.0000
2026/08/21	2040	05/11/2026	8.75 Put	Bond Future	4722.9700	4.7230	4900.0100	4.9000	3.748	0.0000
2026/08/21	2040	05/11/2026	8.75 Call	Bond Future	599.6200	0.5996	560.6800	0.5607	6.494	0.0000
2026/08/21	2040	04/02/2027		Bond Future	9.3461	97.6476	9.3752	97.4356	0.311	0.0000
2026/08/21	2040	04/02/2027	9.93 Call	Bond Future	5691.2500	5.6913	5480.6300	5.4806	3.701	0.0000
2026/08/21	2040	04/02/2027	9.93 Put	Bond Future	1560.0700	1.5601	1561.4700	1.5615	0.090	0.0000
2026/08/21	2040	04/02/2027	10.17 Call	Bond Future	6972.4000	6.9724	6755.5700	6.7556	3.110	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	
2026/08/21	2040	04/02/2027	10.17 Put	Bond Future	1214.9000	1.2149	1210.0900	1.2101	0.396	0.0000	0.0000
2026/08/21	2040	04/02/2027	9.67 Call	Bond Future	4381.9900	4.3820	4185.7000	4.1857	4.479	0.0000	0.0000
2026/08/21	2040	04/02/2027	9.67 Put	Bond Future	2059.2600	2.0593	2074.9900	2.0750	0.764	0.0000	0.0000
2026/08/21	2040	04/02/2027	8.78 Put	Bond Future	5410.6600	5.4107	5596.4200	5.5964	3.433	0.0000	0.0000
2026/08/21	2040	04/02/2027	8.78 Call	Bond Future	1155.0500	1.1551	1128.7900	1.1288	2.273	0.0000	0.0000
2026/08/21	2040	06/05/2027		Bond Future	9.4008	99.5221	9.4297	99.3147	0.308	0.0000	0.0000
2026/08/21	2040	06/05/2027	8.88 Call	Bond Future	1804.7800	1.8048	1751.1000	1.7511	2.974	0.0000	0.0000
2026/08/21	2040	06/05/2027	8.88 Put	Bond Future	5648.6800	5.6487	5802.3600	5.8024	2.721	0.0000	0.0000
2026/08/21	2040	05/08/2027		Bond Future	9.4552	96.9702	9.4838	96.7684	0.302	0.0000	0.0000
2026/08/21	2040	05/08/2027	9.33 Call	Bond Future	3540.0200	3.5400	3410.2800	3.4103	3.665	0.0000	0.0000
2026/08/21	2040	05/08/2027	9.33 Put	Bond Future	4430.5800	4.4306	4502.6100	4.5026	1.626	0.0000	0.0000
2026/08/21	2040	04/11/2027		Bond Future	9.5228	98.7144	9.5493	98.5309	0.278	0.0000	0.0000
2026/08/21	2040	04/11/2027	9.21 Call	Bond Future	3271.4900	3.2715	3184.5500	3.1846	2.658	0.0000	0.0000
2026/08/21	2040	04/11/2027	9.21 Put	Bond Future	5480.3600	5.4804	5576.9400	5.5769	1.762	0.0000	0.0000
2026/08/21	2043	05/11/2026		Bond Future	127.4938	127.4938	127.3749	127.3749	0.093	0.0000	0.0000
2026/08/21	2043	05/11/2026	112.84 Call	Bond Future	14655.8584	14.6559	14538.4884	14.5385	0.801	0.0000	0.0000
2026/08/21	2043	05/11/2026	112.84 Put	Bond Future	2.0384	0.0020	3.5984	0.0036	76.529	0.0000	0.0000
2026/08/21	2043	04/02/2027		Bond Future	126.9527	126.9527	126.8426	126.8426	0.087	0.0000	0.0000
2026/08/21	2043	04/02/2027	117.63 Call	Bond Future	9492.6185	9.4926	9395.5124	9.3955	1.023	0.0000	0.0000
2026/08/21	2043	04/02/2027	117.63 Put	Bond Future	169.9585	0.1700	182.9624	0.1830	7.651	0.0000	0.0000
2026/08/21	2043	06/05/2027		Bond Future	129.4188	129.4188	129.3178	129.3178	0.078	0.0000	0.0000
2026/08/21	2043	06/05/2027	127.48 Call	Bond Future	4084.8344	4.0848	4030.1489	4.0301	1.339	0.0000	0.0000
2026/08/21	2043	06/05/2027	127.48 Put	Bond Future	2146.0544	2.1461	2192.3089	2.1923	2.155	0.0000	0.0000
2026/08/21	2043	05/08/2027		Bond Future	128.9747	128.9747	128.8866	128.8866	0.068	0.0000	0.0000
2026/08/21	2043	05/08/2027	129.56 Call	Bond Future	3017.6948	3.0177	3000.6044	3.0006	0.566	0.0000	0.0000
2026/08/21	2043	05/08/2027	129.56 Put	Bond Future	3602.9948	3.6030	3674.0344	3.6740	1.972	0.0000	0.0000
2026/08/21	2043	04/11/2027		Bond Future	131.3268	131.3268	131.2659	131.2659	0.046	0.0000	0.0000
2026/08/21	2043	04/11/2027	128.97 Call	Bond Future	4829.2607	4.8293	4782.3496	4.7823	0.971	0.0000	0.0000
2026/08/21	2043	04/11/2027	128.97 Put	Bond Future	2472.4807	2.4725	2486.4296	2.4864	0.564	0.0000	0.0000
2026/08/21	2044	05/11/2026		Bond Future	9.4588	96.4325	9.4880	96.1977	0.309	0.0000	0.0000
2026/08/21	2044	05/11/2026	11.34 Call	Bond Future	13580.4000	13.5804	13343.9000	13.3439	1.741	0.0000	0.0000
2026/08/21	2044	05/11/2026	11.34 Put	Bond Future	120.9400	0.1209	119.2400	0.1192	1.406	0.0000	0.0000
2026/08/21	2044	05/11/2026	9.50 Call	Bond Future	2567.7400	2.5677	2363.7800	2.3638	7.943	0.0000	0.0000
2026/08/21	2044	05/11/2026	9.50 Put	Bond Future	2237.0300	2.2370	2267.8700	2.2679	1.379	0.0000	0.0000
2026/08/21	2044	04/02/2027		Bond Future	9.5128	93.8496	9.5420	93.6180	0.307	0.0000	0.0000
2026/08/21	2044	04/02/2027	10.18 Call	Bond Future	6714.1200	6.7141	6457.0700	6.4571	3.828	0.0000	0.0000
2026/08/21	2044	04/02/2027	10.18 Put	Bond Future	1633.4300	1.6334	1607.9200	1.6079	1.562	0.0000	0.0000
2026/08/21	2044	06/05/2027		Bond Future	9.5658	95.6512	9.5948	95.4236	0.304	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
2026/08/21	2044	06/05/2027	9.08	Call	Bond Future		2143.5000	2.1435		2062.1900	2.0622	3.793	0.0000
2026/08/21	2044	06/05/2027	9.08	Put	Bond Future		6074.2200	6.0742		6220.4300	6.2204	2.407	0.0000
2026/08/21	2044	05/08/2027			Bond Future		9.6185	93.1485		9.6473	92.9257	0.300	0.0000
2026/08/21	2044	05/08/2027	9.44	Call	Bond Future		3769.8400	3.7698		3608.7800	3.6088	4.272	0.0000
2026/08/21	2044	05/08/2027	9.44	Put	Bond Future		5167.8800	5.1679		5229.6300	5.2296	1.195	0.0000
2026/08/21	2044	04/11/2027			Bond Future		9.6822	94.8238		9.7092	94.6181	0.278	0.0000
2026/08/21	2044	04/11/2027	9.31	Call	Bond Future		3490.7200	3.4907		3383.2600	3.3833	3.078	0.0000
2026/08/21	2044	04/11/2027	9.31	Put	Bond Future		6402.7400	6.4027		6501.0400	6.5010	1.535	0.0000
2026/08/21	2046	05/11/2026			Bond Future		145.1565	145.1565		144.9734	144.9734	0.126	0.0000
2026/08/21	2046	05/11/2026	125.48	Call	Bond Future		19676.4800	19.6765		19493.3500	19.4934	0.931	0.0000
2026/08/21	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2046	04/02/2027			Bond Future		147.9013	147.9013		147.7265	147.7265	0.118	0.0000
2026/08/21	2046	04/02/2027	131.09	Call	Bond Future		16811.3400	16.8113		16636.4700	16.6365	1.040	0.0000
2026/08/21	2046	04/02/2027	131.09	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2046	06/05/2027			Bond Future		148.3577	148.3577		148.1937	148.1937	0.111	0.0000
2026/08/21	2046	06/05/2027	148.99	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2046	06/05/2027	148.99	Put	Bond Future		632.2700	0.6323		796.3300	0.7963	25.948	0.0000
2026/08/21	2046	05/08/2027			Bond Future		151.3109	151.3109		151.1580	151.1580	0.101	0.0000
2026/08/21	2046	05/08/2027	149.17	Call	Bond Future		2140.9200	2.1409		1988.0000	1.9880	7.143	0.0000
2026/08/21	2046	05/08/2027	149.17	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2046	04/11/2027			Bond Future		151.6037	151.6037		151.4836	151.4836	0.079	0.0000
2026/08/21	2046	04/11/2027	151.95	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2046	04/11/2027	151.95	Put	Bond Future		346.2700	0.3463		466.4100	0.4664	34.695	0.0000
2026/08/21	2050	05/11/2026			Bond Future		149.0621	149.0621		148.3446	148.3446	0.481	0.0000
2026/08/21	2050	05/11/2026	123.84	Call	Bond Future		25222.1400	25.2221		24504.5700	24.5046	2.845	0.0000
2026/08/21	2050	05/11/2026	123.84	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2050	04/02/2027			Bond Future		149.3472	149.3472		148.6280	148.6280	0.482	0.0000
2026/08/21	2050	04/02/2027	132.39	Call	Bond Future		16957.1800	16.9572		16238.0400	16.2380	4.241	0.0000
2026/08/21	2050	04/02/2027	132.39	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2050	06/05/2027			Bond Future		152.2481	152.2481		151.5283	151.5283	0.473	0.0000
2026/08/21	2050	06/05/2027	150.46	Call	Bond Future		1788.0600	1.7881		1068.2900	1.0683	40.254	0.0000
2026/08/21	2050	06/05/2027	150.46	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2050	05/08/2027			Bond Future		152.6869	152.6869		151.9695	151.9695	0.470	0.0000
2026/08/21	2050	05/08/2027	152.97	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000
2026/08/21	2050	05/08/2027	152.97	Put	Bond Future		283.0900	0.2831		1000.4600	1.0005	253.407	0.0000
2026/08/21	2050	04/11/2027			Bond Future		155.4737	155.4737		154.7767	154.7767	0.448	0.0000
2026/08/21	2050	04/11/2027	153.21	Call	Bond Future		2263.6800	2.2637		1566.7000	1.5667	30.790	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
2026/08/21	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	AL37	05/11/2026		Index Future	1316.6530	1316.6530	1316.1520	1316.1520	0.038	0.0000
2026/08/21	AL37	04/02/2027		Index Future	1341.2310	1341.2310	1340.8270	1340.8270	0.030	0.0000
2026/08/21	AL37	06/05/2027		Index Future	1366.9670	1366.9670	1366.6750	1366.6750	0.021	0.0000
2026/08/21	AL37	05/08/2027		Index Future	1393.5910	1393.5910	1393.4260	1393.4260	0.012	0.0000
2026/08/21	AL37	04/11/2027		Index Future	1419.0470	1419.0470	1419.1860	1419.1860	0.010	0.0000
2026/08/21	AL7T	05/11/2026		Index Future	1705.9590	1705.9590	1703.6540	1703.6540	0.135	0.0000
2026/08/21	AL7T	04/02/2027		Index Future	1737.8040	1737.8040	1735.5940	1735.5940	0.127	0.0000
2026/08/21	AL7T	06/05/2027		Index Future	1771.1500	1771.1500	1769.0530	1769.0530	0.118	0.0000
2026/08/21	AL7T	05/08/2027		Index Future	1805.6470	1805.6470	1803.6800	1803.6800	0.109	0.0000
2026/08/21	AL7T	04/11/2027		Index Future	1838.6290	1838.6290	1837.0240	1837.0240	0.087	0.0000
2026/08/21	ALBI	05/11/2026		Index Future	1435.0940	1435.0940	1432.9950	1432.9950	0.146	0.0000
2026/08/21	ALBI	04/02/2027		Index Future	1461.8840	1461.8840	1459.8600	1459.8600	0.138	0.0000
2026/08/21	ALBI	06/05/2027		Index Future	1489.9350	1489.9350	1488.0040	1488.0040	0.130	0.0000
2026/08/21	ALBI	05/08/2027		Index Future	1518.9550	1518.9550	1517.1290	1517.1290	0.120	0.0000
2026/08/21	ALBI	04/11/2027		Index Future	1546.7000	1546.7000	1545.1760	1545.1760	0.099	0.0000
2026/08/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C048	28/02/2048		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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/08/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/08/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/21	ES33	05/11/2026		Bond Future	9.0801	93.2160	9.1039	93.1030	0.261	0.0000
2026/08/21	ES33	05/11/2026	10.83 Call	Bond Future	7887.6500	7.8877	7774.6000	7.7746	1.433	0.0000
2026/08/21	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	ES33	04/02/2027		Bond Future	9.1538	94.9788	9.1772	94.8711	0.255	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	
2026/08/21	ES33	04/02/2027	9.70 Call	Bond Future	2482.2000	2.4822	2374.5200	2.3745	4.338	0.0000	0.0000
2026/08/21	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES33	06/05/2027		Bond Future	9.2178	93.0282	9.2404	92.9268	0.246	0.0000	0.0000
2026/08/21	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES33	06/05/2027	8.80 Put	Bond Future	1897.1200	1.8971	1998.5600	1.9986	5.347	0.0000	0.0000
2026/08/21	ES33	05/08/2027		Bond Future	9.2793	94.8801	9.3011	94.7856	0.235	0.0000	0.0000
2026/08/21	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES33	05/08/2027	9.27 Put	Bond Future	40.3600	0.0404	134.8000	0.1348	233.994	0.0000	0.0000
2026/08/21	ES33	04/11/2027		Bond Future	9.3754	92.8167	9.3934	92.7413	0.192	0.0000	0.0000
2026/08/21	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES33	04/11/2027	9.06 Put	Bond Future	1335.2000	1.3352	1410.5600	1.4106	5.644	0.0000	0.0000
2026/08/21	ES42	05/11/2026		Bond Future	9.7380	90.5765	9.7672	90.3633	0.299	0.0000	0.0000
2026/08/21	ES42	05/11/2026	11.66 Call	Bond Future	12611.7200	12.6117	12398.4700	12.3985	1.691	0.0000	0.0000
2026/08/21	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES42	04/02/2027		Bond Future	9.8022	92.2896	9.8313	92.0796	0.297	0.0000	0.0000
2026/08/21	ES42	04/02/2027	10.29 Call	Bond Future	3429.6900	3.4297	3219.6900	3.2197	6.123	0.0000	0.0000
2026/08/21	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES42	06/05/2027		Bond Future	9.8631	89.8178	9.8920	89.6120	0.293	0.0000	0.0000
2026/08/21	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES42	06/05/2027	9.33 Put	Bond Future	3924.5400	3.9245	4130.3900	4.1304	5.245	0.0000	0.0000
2026/08/21	ES42	05/08/2027		Bond Future	9.9214	91.6059	9.9501	91.4046	0.288	0.0000	0.0000
2026/08/21	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES42	05/08/2027	9.84 Put	Bond Future	576.1700	0.5762	777.3800	0.7774	34.922	0.0000	0.0000
2026/08/21	ES42	04/11/2027		Bond Future	9.9982	89.0119	10.0249	88.8274	0.267	0.0000	0.0000
2026/08/21	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	ES42	04/11/2027	9.66 Put	Bond Future	2390.2700	2.3903	2574.8100	2.5748	7.720	0.0000	0.0000
2026/08/21	GOVI	05/11/2026		GOVI	1407.6350	1407.6350	1405.5340	1405.5340	0.149	0.0000	0.0000
2026/08/21	GOVI	05/11/2026	1,277. Call 00	GOVI	1306350.0000	130.6350	1285340.0000	128.5340	1.608	0.0000	0.0000
2026/08/21	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	GOVI	04/02/2027		GOVI	1433.9120	1433.9120	1431.8850	1431.8850	0.141	0.0000	0.0000
2026/08/21	GOVI	04/02/2027	1,369. Call 00	GOVI	649120.0000	64.9120	628850.0000	62.8850	3.123	0.0000	0.0000
2026/08/21	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	GOVI	06/05/2027		GOVI	1461.4260	1461.4260	1459.4890	1459.4890	0.133	0.0000	0.0000
2026/08/21	GOVI	06/05/2027	1,427. Call 00	GOVI	344260.0000	34.4260	324890.0000	32.4890	5.627	0.0000	0.0000
2026/08/21	GOVI	06/05/2027	1,427. 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
2026/08/21	GOVI	05/08/2027		GOVI	1489.8900	1489.8900	1488.0560	1488.0560	0.123	0.0000
2026/08/21	GOVI	05/08/2027	1,465. Call 00	GOVI	248900.0000	24.8900	230560.0000	23.0560	7.368	0.0000
2026/08/21	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	GOVI	04/11/2027		GOVI	1517.1050	1517.1050	1515.5650	1515.5650	0.102	0.0000
2026/08/21	GOVI	04/11/2027	1,514. Call 00	GOVI	31050.0000	3.1050	15650.0000	1.5650	49.597	0.0000
2026/08/21	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/21	I258	05/11/2026		Bond Future	136.6413	136.6413	136.2097	136.2097	0.316	0.0000
2026/08/21	I258	05/11/2026	114.95 Call	Bond Future	21694.3271	21.6943	21266.4561	21.2665	1.972	0.0000
2026/08/21	I258	05/11/2026	114.95 Put	Bond Future	3.0071	0.0030	6.7161	0.0067	123.344	0.0000
2026/08/21	I258	04/02/2027		Bond Future	136.2733	136.2733	135.8452	135.8452	0.314	0.0000
2026/08/21	I258	04/02/2027	118.90 Call	Bond Future	17506.3108	17.5063	17102.6446	17.1026	2.306	0.0000
2026/08/21	I258	04/02/2027	118.90 Put	Bond Future	133.0308	0.1330	157.4946	0.1575	18.390	0.0000
2026/08/21	I258	06/05/2027		Bond Future	138.9204	138.9204	138.4960	138.4960	0.305	0.0000
2026/08/21	I258	06/05/2027	134.78 Call	Bond Future	7181.3798	7.1814	6964.7830	6.9648	3.016	0.0000
2026/08/21	I258	06/05/2027	134.78 Put	Bond Future	3040.9898	3.0410	3248.7930	3.2488	6.833	0.0000
2026/08/21	I258	05/08/2027		Bond Future	138.6654	138.6654	138.2484	138.2484	0.301	0.0000
2026/08/21	I258	05/08/2027	138.93 Call	Bond Future	5072.2396	5.0722	4924.6495	4.9246	2.910	0.0000
2026/08/21	I258	05/08/2027	138.93 Put	Bond Future	5336.8296	5.3368	5606.2295	5.6062	5.048	0.0000
2026/08/21	I258	04/11/2027		Bond Future	141.1945	141.1945	140.8008	140.8008	0.279	0.0000
2026/08/21	I258	04/11/2027	137.93 Call	Bond Future	7344.5878	7.3446	7123.5175	7.1235	3.010	0.0000
2026/08/21	I258	04/11/2027	137.93 Put	Bond Future	4080.0578	4.0801	4252.7175	4.2527	4.232	0.0000
2026/08/21	IGOV	05/11/2026		Index Future	462.9750	462.9750	462.4010	462.4010	0.124	0.0000
2026/08/21	IGOV	04/02/2027		Index Future	471.7290	471.7290	471.1810	471.1810	0.116	0.0000
2026/08/21	IGOV	06/05/2027		Index Future	480.8910	480.8910	480.3740	480.3740	0.108	0.0000
2026/08/21	IGOV	05/08/2027		Index Future	490.3640	490.3640	489.8840	489.8840	0.098	0.0000
2026/08/21	IGOV	04/11/2027		Index Future	499.4270	499.4270	499.0460	499.0460	0.076	0.0000
2026/08/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/08/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/08/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/08/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/08/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/08/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/08/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	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	
2026/08/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/08/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/08/21	R033	05/11/2026		Bond Future	8.4113	108.8375	8.4247	108.7689	0.160	0.0000	0.0000
2026/08/21	R033	05/11/2026	9.33 Call	Bond Future	4830.5300	4.8305	4756.3200	4.7563	1.536	0.0000	0.0000
2026/08/21	R033	05/11/2026	9.33 Put	Bond Future	269.9200	0.2699	264.3000	0.2643	2.082	0.0000	0.0000
2026/08/21	R033	04/02/2027		Bond Future	8.4585	110.8694	8.4709	110.8083	0.147	0.0000	0.0000
2026/08/21	R033	04/02/2027	8.65 Call	Bond Future	2421.5000	2.4215	2359.1400	2.3591	2.575	0.0000	0.0000
2026/08/21	R033	04/02/2027	8.65 Put	Bond Future	1482.9900	1.4830	1481.7600	1.4818	0.083	0.0000	0.0000
2026/08/21	R033	06/05/2027		Bond Future	8.4969	107.9543	8.5080	107.9017	0.130	0.0000	0.0000
2026/08/21	R033	06/05/2027	7.93 Call	Bond Future	973.0300	0.9730	972.6100	0.9726	0.043	0.0000	0.0000
2026/08/21	R033	06/05/2027	7.93 Put	Bond Future	3712.2200	3.7122	3764.3700	3.7644	1.405	0.0000	0.0000
2026/08/21	R033	05/08/2027		Bond Future	8.5312	110.0790	8.5406	110.0360	0.110	0.0000	0.0000
2026/08/21	R033	05/08/2027	8.54 Call	Bond Future	2426.4000	2.4264	2390.1800	2.3902	1.493	0.0000	0.0000
2026/08/21	R033	05/08/2027	8.54 Put	Bond Future	2386.0500	2.3861	2392.8800	2.3929	0.286	0.0000	0.0000
2026/08/21	R033	04/11/2027		Bond Future	8.5987	107.0205	8.6031	107.0010	0.052	0.0000	0.0000
2026/08/21	R033	04/11/2027	8.32 Call	Bond Future	1917.1800	1.9172	1914.2800	1.9143	0.151	0.0000	0.0000
2026/08/21	R033	04/11/2027	8.32 Put	Bond Future	3152.5200	3.1525	3169.1600	3.1692	0.528	0.0000	0.0000
2026/08/21	R035	05/11/2026	8.97 Call	Bond Future	3039.6500	3.0397	2907.3700	2.9074	4.352	0.0000	0.0000
2026/08/21	R035	05/11/2026	8.97 Put	Bond Future	826.2700	0.8263	836.3200	0.8363	1.216	0.0000	0.0000
2026/08/21	R035	05/11/2026	8.47 Call	Bond Future	1240.0300	1.2400	1154.3600	1.1544	6.909	0.0000	0.0000
2026/08/21	R035	05/11/2026	8.47 Put	Bond Future	1956.4200	1.9564	2013.0800	2.0131	2.896	0.0000	0.0000
2026/08/21	R035	05/11/2026	7.97 Put	Bond Future	4076.9300	4.0769	4207.2200	4.2072	3.196	0.0000	0.0000
2026/08/21	R035	05/11/2026	7.97 Call	Bond Future	318.6600	0.3187	306.6200	0.3066	3.778	0.0000	0.0000
2026/08/21	R035	05/11/2026	9.80 Call	Bond Future	7021.7600	7.0218	6883.4200	6.8834	1.970	0.0000	0.0000
2026/08/21	R035	05/11/2026	9.80 Put	Bond Future	180.1600	0.1802	184.1500	0.1842	2.215	0.0000	0.0000
2026/08/21	R035	05/11/2026	9.30 Call	Bond Future	4544.3300	4.5443	4404.6100	4.4046	3.075	0.0000	0.0000
2026/08/21	R035	05/11/2026	9.30 Put	Bond Future	456.4700	0.4565	459.0800	0.4591	0.572	0.0000	0.0000
2026/08/21	R035	05/11/2026	8.80 Put	Bond Future	1116.4400	1.1164	1136.6300	1.1366	1.808	0.0000	0.0000
2026/08/21	R035	05/11/2026	8.80 Call	Bond Future	2345.9800	2.3460	2223.8400	2.2238	5.206	0.0000	0.0000
2026/08/21	R035	05/11/2026		Bond Future	8.5905	103.3829	8.6146	103.2406	0.280	0.0000	0.0000
2026/08/21	R035	05/11/2026	10.03 Call	Bond Future	8191.1800	8.1912	8053.8200	8.0538	1.677	0.0000	0.0000
2026/08/21	R035	05/11/2026	10.03 Put	Bond Future	116.7900	0.1168	121.7600	0.1218	4.256	0.0000	0.0000
2026/08/21	R035	04/02/2027		Bond Future	8.6389	105.3127	8.6626	105.1761	0.274	0.0000	0.0000
2026/08/21	R035	04/02/2027	9.02 Call	Bond Future	3560.0300	3.5600	3438.3800	3.4384	3.417	0.0000	0.0000
2026/08/21	R035	04/02/2027	9.02 Put	Bond Future	1392.1900	1.3922	1407.1800	1.4072	1.077	0.0000	0.0000
2026/08/21	R035	04/02/2027	7.70 Put	Bond Future	5982.6800	5.9827	6150.6500	6.1507	2.808	0.0000	0.0000
2026/08/21	R035	04/02/2027	7.70 Call	Bond Future	376.5400	0.3765	407.8700	0.4079	8.320	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	
2026/08/21	R035	04/02/2027	8.20 Put	Bond Future	3601.1000	3.6011	3706.6000	3.7066	2.930	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.20 Call	Bond Future	1028.5500	1.0286	997.4100	0.9974	3.028	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.85 Call	Bond Future	2905.4900	2.9055	2793.8200	2.7938	3.843	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.85 Put	Bond Future	1697.2000	1.6972	1722.1700	1.7222	1.471	0.0000	0.0000
2026/08/21	R035	04/02/2027	9.43 Call	Bond Future	5304.9100	5.3049	5172.3900	5.1724	2.498	0.0000	0.0000
2026/08/21	R035	04/02/2027	9.43 Put	Bond Future	871.1800	0.8712	875.3000	0.8753	0.473	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.93 Call	Bond Future	3207.4700	3.2075	3090.6400	3.0906	3.642	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.93 Put	Bond Future	1546.1400	1.5461	1565.9500	1.5660	1.281	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.43 Put	Bond Future	2771.2700	2.7713	2843.9100	2.8439	2.621	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.43 Call	Bond Future	1557.1800	1.5572	1493.1800	1.4932	4.110	0.0000	0.0000
2026/08/21	R035	04/02/2027	7.86 Put	Bond Future	5146.7000	5.1467	5300.8200	5.3008	2.995	0.0000	0.0000
2026/08/21	R035	04/02/2027	7.86 Call	Bond Future	523.4800	0.5235	540.9600	0.5410	3.339	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.36 Put	Bond Future	3004.1900	3.0042	3088.3200	3.0883	2.800	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.36 Call	Bond Future	1379.0800	1.3791	1326.5700	1.3266	3.808	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.67 Call	Bond Future	2274.3400	2.2743	2178.8400	2.1788	4.199	0.0000	0.0000
2026/08/21	R035	04/02/2027	8.67 Put	Bond Future	2095.1100	2.0951	2136.2500	2.1363	1.964	0.0000	0.0000
2026/08/21	R035	06/05/2027	7.86 Put	Bond Future	5519.5200	5.5195	5669.1400	5.6691	2.711	0.0000	0.0000
2026/08/21	R035	06/05/2027	7.86 Call	Bond Future	794.4900	0.7945	813.9900	0.8140	2.454	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.36 Put	Bond Future	3497.1900	3.4972	3571.0100	3.5710	2.111	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.36 Call	Bond Future	1702.3600	1.7024	1646.0600	1.6461	3.307	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.78 Call	Bond Future	2933.2400	2.9332	2828.9000	2.8289	3.557	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.78 Put	Bond Future	2346.3400	2.3463	2372.1200	2.3721	1.099	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.75 Put	Bond Future	2412.8200	2.4128	2440.9100	2.4409	1.164	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.75 Call	Bond Future	2831.9500	2.8320	2729.9200	2.7299	3.603	0.0000	0.0000
2026/08/21	R035	06/05/2027	9.27 Call	Bond Future	4770.2900	4.7703	4643.4300	4.6434	2.659	0.0000	0.0000
2026/08/21	R035	06/05/2027	9.27 Put	Bond Future	1493.2300	1.4932	1496.4900	1.4965	0.218	0.0000	0.0000
2026/08/21	R035	06/05/2027		Bond Future	8.6753	102.8293	8.6985	102.6992	0.267	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.25 Call	Bond Future	1444.1000	1.4441	1403.1800	1.4032	2.834	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.25 Put	Bond Future	3874.6000	3.8746	3963.8000	3.9638	2.302	0.0000	0.0000
2026/08/21	R035	06/05/2027	9.14 Call	Bond Future	4252.9800	4.2530	4128.7400	4.1287	2.921	0.0000	0.0000
2026/08/21	R035	06/05/2027	9.14 Put	Bond Future	1680.5400	1.6805	1686.4200	1.6864	0.350	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.64 Call	Bond Future	2480.9800	2.4810	2390.0800	2.3901	3.664	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.64 Put	Bond Future	2680.0700	2.6801	2719.2900	2.7193	1.463	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.14 Put	Bond Future	4304.6200	4.3046	4404.0400	4.4040	2.310	0.0000	0.0000
2026/08/21	R035	06/05/2027	8.14 Call	Bond Future	1233.4200	1.2334	1202.7200	1.2027	2.489	0.0000	0.0000
2026/08/21	R035	05/08/2027	8.25 Put	Bond Future	4240.1900	4.2402	4333.5400	4.3335	2.202	0.0000	0.0000
2026/08/21	R035	05/08/2027	8.25 Call	Bond Future	1684.4900	1.6845	1655.1300	1.6551	1.743	0.0000	0.0000
2026/08/21	R035	05/08/2027	8.75 Put	Bond Future	2800.7800	2.8008	2834.7600	2.8348	1.213	0.0000	0.0000
2026/08/21	R035	05/08/2027	8.75 Call	Bond Future	3027.5200	3.0275	2938.7900	2.9388	2.931	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	
2026/08/21	R035	05/08/2027	9.42 Call	Bond Future	5449.6800	5.4497	5335.9400	5.3359	2.087	0.0000	0.0000
2026/08/21	R035	05/08/2027	9.42 Put	Bond Future	1642.5300	1.6425	1651.5000	1.6515	0.546	0.0000	0.0000
2026/08/21	R035	05/08/2027		Bond Future	8.7086	104.8532	8.7310	104.7305	0.257	0.0000	0.0000
2026/08/21	R035	05/08/2027	8.72 Call	Bond Future	2934.5200	2.9345	2848.9400	2.8489	2.916	0.0000	0.0000
2026/08/21	R035	05/08/2027	8.72 Put	Bond Future	2872.0200	2.8720	2909.1500	2.9092	1.293	0.0000	0.0000
2026/08/21	R035	04/11/2027		Bond Future	8.7720	102.2406	8.7912	102.1385	0.218	0.0000	0.0000
2026/08/21	R035	04/11/2027	8.51 Call	Bond Future	2397.2600	2.3973	2357.0100	2.3570	1.679	0.0000	0.0000
2026/08/21	R035	04/11/2027	8.51 Put	Bond Future	3807.0600	3.8071	3868.9200	3.8689	1.625	0.0000	0.0000
2026/08/21	R038	05/11/2026		Bond Future	9.0623	113.9158	9.0915	113.6939	0.322	0.0000	0.0000
2026/08/21	R038	05/11/2026	10.72 Call	Bond Future	11829.3700	11.8294	11617.1100	11.6171	1.794	0.0000	0.0000
2026/08/21	R038	05/11/2026	10.72 Put	Bond Future	119.5300	0.1195	129.1200	0.1291	8.023	0.0000	0.0000
2026/08/21	R038	04/02/2027		Bond Future	9.1191	116.0425	9.1481	115.8257	0.318	0.0000	0.0000
2026/08/21	R038	04/02/2027	9.60 Call	Bond Future	5222.8800	5.2229	5026.7200	5.0267	3.756	0.0000	0.0000
2026/08/21	R038	04/02/2027	9.60 Put	Bond Future	1705.7000	1.7057	1726.3700	1.7264	1.212	0.0000	0.0000
2026/08/21	R038	06/05/2027		Bond Future	9.1700	112.7854	9.1988	112.5745	0.314	0.0000	0.0000
2026/08/21	R038	06/05/2027	8.71 Call	Bond Future	1919.5900	1.9196	1857.2400	1.8572	3.248	0.0000	0.0000
2026/08/21	R038	06/05/2027	8.71 Put	Bond Future	5364.7000	5.3647	5513.2100	5.5132	2.768	0.0000	0.0000
2026/08/21	R038	05/08/2027		Bond Future	9.2187	115.0053	9.2471	114.8013	0.308	0.0000	0.0000
2026/08/21	R038	05/08/2027	9.15 Call	Bond Future	3710.8100	3.7108	3588.4700	3.5885	3.297	0.0000	0.0000
2026/08/21	R038	05/08/2027	9.15 Put	Bond Future	4206.5700	4.2066	4288.2300	4.2882	1.941	0.0000	0.0000
2026/08/21	R038	04/11/2027		Bond Future	9.2891	111.5941	9.3150	111.4118	0.279	0.0000	0.0000
2026/08/21	R038	04/11/2027	9.00 Call	Bond Future	3275.0900	3.2751	3217.0400	3.2170	1.772	0.0000	0.0000
2026/08/21	R038	04/11/2027	9.00 Put	Bond Future	5336.1500	5.3362	5460.4200	5.4604	2.329	0.0000	0.0000
2026/08/21	R053	05/11/2026		Bond Future	9.3130	123.8646	9.3423	123.5239	0.315	0.0000	0.0000
2026/08/21	R053	05/11/2026	11.21 Call	Bond Future	19256.7800	19.2568	18928.4100	18.9284	1.705	0.0000	0.0000
2026/08/21	R053	05/11/2026	11.21 Put	Bond Future	167.9500	0.1680	180.2200	0.1802	7.306	0.0000	0.0000
2026/08/21	R053	05/11/2026	8.38 Put	Bond Future	12012.4900	12.0125	12358.1800	12.3582	2.878	0.0000	0.0000
2026/08/21	R053	05/11/2026	8.38 Call	Bond Future	303.4300	0.3034	308.4800	0.3085	1.664	0.0000	0.0000
2026/08/21	R053	05/11/2026	8.85 Put	Bond Future	6776.5800	6.7766	7011.8500	7.0119	3.472	0.0000	0.0000
2026/08/21	R053	05/11/2026	8.85 Call	Bond Future	1188.6100	1.1886	1083.2400	1.0832	8.865	0.0000	0.0000
2026/08/21	R053	05/11/2026	9.35 Call	Bond Future	3633.0900	3.6331	3341.9100	3.3419	8.015	0.0000	0.0000
2026/08/21	R053	05/11/2026	9.35 Put	Bond Future	3203.8700	3.2039	3253.3300	3.2533	1.544	0.0000	0.0000
2026/08/21	R053	04/02/2027		Bond Future	9.3596	126.1772	9.3890	125.8401	0.314	0.0000	0.0000
2026/08/21	R053	04/02/2027	9.99 Call	Bond Future	9303.9900	9.3040	8930.3600	8.9304	4.016	0.0000	0.0000
2026/08/21	R053	04/02/2027	9.99 Put	Bond Future	2400.0600	2.4001	2363.5400	2.3635	1.522	0.0000	0.0000
2026/08/21	R053	06/05/2027		Bond Future	9.4016	122.7362	9.4308	122.4037	0.311	0.0000	0.0000
2026/08/21	R053	06/05/2027	8.92 Call	Bond Future	3059.5900	3.0596	2923.8000	2.9238	4.438	0.0000	0.0000
2026/08/21	R053	06/05/2027	8.92 Put	Bond Future	8761.8200	8.7618	8958.5100	8.9585	2.245	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	
2026/08/21	R053	05/08/2027		Bond Future	9.4415	125.1520	9.4705	124.8250	0.308	0.0000	0.0000
2026/08/21	R053	05/08/2027	9.28 Call	Bond Future	5485.9800	5.4860	5228.8900	5.2289	4.686	0.0000	0.0000
2026/08/21	R053	05/08/2027	9.28 Put	Bond Future	7331.9100	7.3319	7401.8500	7.4019	0.954	0.0000	0.0000
2026/08/21	R053	04/11/2027		Bond Future	9.4956	121.5456	9.5231	121.2402	0.289	0.0000	0.0000
2026/08/21	R053	04/11/2027	9.16 Call	Bond Future	5175.0900	5.1751	4985.4800	4.9855	3.664	0.0000	0.0000
2026/08/21	R053	04/11/2027	9.16 Put	Bond Future	9019.5600	9.0196	9135.3300	9.1353	1.284	0.0000	0.0000
2026/08/21	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/08/21	R186	05/11/2026	8.12 Call	Bond Future	24.4600	0.0245	24.3000	0.0243	0.654	0.0000	0.0000
2026/08/21	R186	05/11/2026	8.12 Put	Bond Future	24.4600	0.0245	24.3000	0.0243	0.654	0.0000	0.0000
2026/08/21	R202	05/11/2026		Bond Future	308.0671	308.0671	308.1288	308.1288	0.020	0.0000	0.0000
2026/08/21	R202	05/11/2026	280.46 Call	Bond Future	27607.0900	27.6071	27668.8400	27.6688	0.224	0.0000	0.0000
2026/08/21	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	R202	04/02/2027		Bond Future	308.2906	308.2906	308.3785	308.3785	0.029	0.0000	0.0000
2026/08/21	R202	04/02/2027	294.73 Call	Bond Future	13560.5900	13.5606	13648.4600	13.6485	0.648	0.0000	0.0000
2026/08/21	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	R202	06/05/2027		Bond Future	314.2784	314.2784	314.3956	314.3956	0.037	0.0000	0.0000
2026/08/21	R202	06/05/2027	306.99 Call	Bond Future	7288.3700	7.2884	7405.5900	7.4056	1.608	0.0000	0.0000
2026/08/21	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	R202	05/08/2027		Bond Future	314.8082	314.8082	314.9616	314.9616	0.049	0.0000	0.0000
2026/08/21	R202	05/08/2027	312.97 Call	Bond Future	1838.1900	1.8382	1991.5700	1.9916	8.344	0.0000	0.0000
2026/08/21	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	R202	04/11/2027		Bond Future	320.5544	320.5544	320.7803	320.7803	0.070	0.0000	0.0000
2026/08/21	R202	04/11/2027	315.68 Call	Bond Future	4874.4100	4.8744	5100.2900	5.1003	4.634	0.0000	0.0000
2026/08/21	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	R209	05/11/2026		Bond Future	8.7582	84.8621	8.7823	84.7260	0.275	0.0000	0.0000
2026/08/21	R209	05/11/2026	10.32 Call	Bond Future	8375.5500	8.3756	8247.7400	8.2477	1.526	0.0000	0.0000
2026/08/21	R209	05/11/2026	10.32 Put	Bond Future	100.4800	0.1005	108.8100	0.1088	8.290	0.0000	0.0000
2026/08/21	R209	04/02/2027		Bond Future	8.8038	86.4465	8.8276	86.3146	0.270	0.0000	0.0000
2026/08/21	R209	04/02/2027	9.28 Call	Bond Future	3853.3600	3.8534	3728.2200	3.7282	3.248	0.0000	0.0000
2026/08/21	R209	04/02/2027	9.28 Put	Bond Future	1261.8800	1.2619	1268.6700	1.2687	0.538	0.0000	0.0000
2026/08/21	R209	04/02/2027	8.96 Call	Bond Future	2665.7800	2.6658	2558.3600	2.5584	4.030	0.0000	0.0000
2026/08/21	R209	04/02/2027	8.96 Put	Bond Future	1804.5100	1.8045	1829.0200	1.8290	1.358	0.0000	0.0000
2026/08/21	R209	04/02/2027	8.03 Put	Bond Future	4989.5000	4.9895	5135.4900	5.1355	2.926	0.0000	0.0000
2026/08/21	R209	04/02/2027	8.03 Call	Bond Future	552.2600	0.5523	566.3200	0.5663	2.546	0.0000	0.0000
2026/08/21	R209	06/05/2027	9.32 Call	Bond Future	4229.0900	4.2291	4102.0300	4.1020	3.004	0.0000	0.0000
2026/08/21	R209	06/05/2027	9.32 Put	Bond Future	1682.2400	1.6822	1681.9600	1.6820	0.017	0.0000	0.0000
2026/08/21	R209	06/05/2027	8.25 Put	Bond Future	4445.1600	4.4452	4559.2900	4.5593	2.568	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/08/21	R209	06/05/2027	8.25 Call	Bond Future	1134.7100	1.1347	1122.0600	1.1221	0.0000	0.0000
2026/08/21	R209	06/05/2027		Bond Future	8.8433	84.9536	8.8666	84.8269	0.263	0.0000
2026/08/21	R209	06/05/2027	8.41 Call	Bond Future	1446.9000	1.4469	1410.1200	1.4101	2.542	0.0000
2026/08/21	R209	06/05/2027	8.41 Put	Bond Future	3848.6700	3.8487	3938.6700	3.9387	2.338	0.0000
2026/08/21	R209	05/08/2027		Bond Future	8.8799	86.6257	8.9026	86.5047	0.255	0.0000
2026/08/21	R209	05/08/2027	8.87 Call	Bond Future	2871.8000	2.8718	2789.0300	2.7890	2.882	0.0000
2026/08/21	R209	05/08/2027	8.87 Put	Bond Future	2924.7500	2.9248	2962.9700	2.9630	1.307	0.0000
2026/08/21	R209	04/11/2027		Bond Future	8.9382	85.0361	8.9581	84.9320	0.223	0.0000
2026/08/21	R209	04/11/2027	8.67 Call	Bond Future	2414.2900	2.4143	2369.2500	2.3693	1.866	0.0000
2026/08/21	R209	04/11/2027	8.67 Put	Bond Future	3831.1000	3.8311	3890.2200	3.8902	1.543	0.0000
2026/08/21	R210	05/11/2026		Bond Future	271.8058	271.8058	271.3918	271.3918	0.152	0.0000
2026/08/21	R210	05/11/2026	253.33 Call	Bond Future	18475.7600	18.4758	18061.7800	18.0618	2.241	0.0000
2026/08/21	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	R210	04/02/2027		Bond Future	276.9455	276.9455	276.5455	276.5455	0.144	0.0000
2026/08/21	R210	04/02/2027	266.03 Call	Bond Future	10915.5100	10.9155	10515.5200	10.5155	3.664	0.0000
2026/08/21	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	R210	06/05/2027		Bond Future	278.6615	278.6615	278.2799	278.2799	0.137	0.0000
2026/08/21	R210	06/05/2027	271.13 Call	Bond Future	7531.5100	7.5315	7149.9400	7.1499	5.066	0.0000
2026/08/21	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	R210	05/08/2027		Bond Future	284.2084	284.2084	283.8465	283.8465	0.127	0.0000
2026/08/21	R210	05/08/2027	276.01 Call	Bond Future	8198.3800	8.1984	7836.4500	7.8365	4.415	0.0000
2026/08/21	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	R210	04/11/2027		Bond Future	285.6545	285.6545	285.3518	285.3518	0.106	0.0000
2026/08/21	R210	04/11/2027	284.11 Call	Bond Future	1544.5200	1.5445	1241.7700	1.2418	19.602	0.0000
2026/08/21	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/21	R213	05/11/2026		Bond Future	8.1052	97.4073	8.1132	97.3794	0.099	0.0000
2026/08/21	R213	05/11/2026	8.75 Call	Bond Future	2493.9200	2.4939	2458.8900	2.4589	1.405	0.0000
2026/08/21	R213	05/11/2026	8.75 Put	Bond Future	275.9600	0.2760	268.8300	0.2688	2.584	0.0000
2026/08/21	R213	04/02/2027		Bond Future	8.1494	99.2257	8.1556	99.2051	0.076	0.0000
2026/08/21	R213	04/02/2027	8.14 Call	Bond Future	1187.7600	1.1878	1161.2800	1.1613	2.229	0.0000
2026/08/21	R213	04/02/2027	8.14 Put	Bond Future	1218.9700	1.2190	1213.0900	1.2131	0.482	0.0000
2026/08/21	R213	06/05/2027	9.25 Call	Bond Future	3839.7400	3.8397	3815.2200	3.8152	0.639	0.0000
2026/08/21	R213	06/05/2027	9.25 Put	Bond Future	533.2200	0.5332	521.0700	0.5211	2.279	0.0000
2026/08/21	R213	06/05/2027	8.13 Put	Bond Future	1459.2800	1.4593	1449.8200	1.4498	0.648	0.0000
2026/08/21	R213	06/05/2027	8.13 Call	Bond Future	1318.3600	1.3184	1296.5300	1.2965	1.656	0.0000
2026/08/21	R213	06/05/2027		Bond Future	8.1748	97.5770	8.1788	97.5647	0.048	0.0000
2026/08/21	R213	06/05/2027	7.56 Call	Bond Future	548.6900	0.5487	545.9100	0.5459	0.507	0.0000
2026/08/21	R213	06/05/2027	7.56 Put	Bond Future	2503.8600	2.5039	2513.4500	2.5135	0.383	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
2026/08/21	R213	05/08/2027		Bond Future	8.1930	99.4975	8.1940	99.4944	0.013	0.0000
2026/08/21	R213	05/08/2027	8.27 Call	Bond Future	1644.3600	1.6444	1632.8100	1.6328	0.702	0.0000
2026/08/21	R213	05/08/2027	8.27 Put	Bond Future	1416.3900	1.4164	1407.9200	1.4079	0.598	0.0000
2026/08/21	R213	05/08/2027	8.58 Call	Bond Future	2244.8300	2.2448	2230.7000	2.2307	0.629	0.0000
2026/08/21	R213	05/08/2027	8.58 Put	Bond Future	1106.0500	1.1061	1095.0000	1.0950	0.999	0.0000
2026/08/21	R213	05/08/2027	7.95 Put	Bond Future	1846.7800	1.8468	1844.2100	1.8442	0.139	0.0000
2026/08/21	R213	05/08/2027	7.95 Call	Bond Future	1123.3700	1.1234	1117.7200	1.1177	0.503	0.0000
2026/08/21	R213	04/11/2027		Bond Future	8.2653	97.7402	8.2586	97.7588	0.081	0.0000
2026/08/21	R213	04/11/2027	8.02 Call	Bond Future	1209.0300	1.2090	1215.0300	1.2150	0.496	0.0000
2026/08/21	R213	04/11/2027	8.02 Put	Bond Future	1894.1600	1.8942	1881.5800	1.8816	0.664	0.0000
2026/08/21	R214	05/11/2026		Bond Future	9.3294	79.1595	9.3587	78.9675	0.314	0.0000
2026/08/21	R214	05/11/2026	10.97 Call	Bond Future	9934.6600	9.9347	9758.5300	9.7585	1.773	0.0000
2026/08/21	R214	05/11/2026	10.97 Put	Bond Future	126.3000	0.1263	142.1500	0.1422	12.549	0.0000
2026/08/21	R214	04/02/2027		Bond Future	9.3844	80.6372	9.4136	80.4479	0.312	0.0000
2026/08/21	R214	04/02/2027	9.90 Call	Bond Future	4749.1400	4.7491	4587.9100	4.5879	3.395	0.0000
2026/08/21	R214	04/02/2027	9.90 Put	Bond Future	1503.4300	1.5034	1531.4800	1.5315	1.866	0.0000
2026/08/21	R214	06/05/2027		Bond Future	9.4309	78.8856	9.4599	78.6997	0.308	0.0000
2026/08/21	R214	06/05/2027	8.88 Call	Bond Future	1553.8700	1.5539	1531.9700	1.5320	1.409	0.0000
2026/08/21	R214	06/05/2027	8.88 Put	Bond Future	5198.8700	5.1989	5362.8700	5.3629	3.155	0.0000
2026/08/21	R214	05/08/2027		Bond Future	9.4759	80.4382	9.5047	80.2563	0.304	0.0000
2026/08/21	R214	05/08/2027	9.32 Call	Bond Future	3085.2500	3.0853	2990.3500	2.9904	3.076	0.0000
2026/08/21	R214	05/08/2027	9.32 Put	Bond Future	4081.5300	4.0815	4168.5100	4.1685	2.131	0.0000
2026/08/21	R214	04/11/2027		Bond Future	9.5405	78.5906	9.5674	78.4229	0.282	0.0000
2026/08/21	R214	04/11/2027	9.21 Call	Bond Future	2902.6100	2.9026	2842.0800	2.8421	2.085	0.0000
2026/08/21	R214	04/11/2027	9.21 Put	Bond Future	5005.8900	5.0059	5113.0600	5.1131	2.141	0.0000
2026/08/21	R248	05/11/2026	9.50 Call	Bond Future	3021.5300	3.0215	2789.1800	2.7892	7.690	0.0000
2026/08/21	R248	05/11/2026	9.50 Put	Bond Future	2217.1900	2.2172	2239.5200	2.2395	1.007	0.0000
2026/08/21	R248	05/11/2026		Bond Future	9.4069	95.6946	9.4362	95.4399	0.312	0.0000
2026/08/21	R248	05/11/2026	11.31 Call	Bond Future	14597.9100	14.5979	14344.6800	14.3447	1.735	0.0000
2026/08/21	R248	05/11/2026	11.31 Put	Bond Future	128.0800	0.1281	129.5300	0.1295	1.132	0.0000
2026/08/21	R248	04/02/2027		Bond Future	9.4591	97.4810	9.4884	97.2292	0.310	0.0000
2026/08/21	R248	04/02/2027	10.11 Call	Bond Future	7129.5700	7.1296	6846.8300	6.8468	3.966	0.0000
2026/08/21	R248	04/02/2027	10.11 Put	Bond Future	1788.7700	1.7888	1757.8500	1.7579	1.729	0.0000
2026/08/21	R248	06/05/2027		Bond Future	9.5032	94.9107	9.5324	94.6625	0.307	0.0000
2026/08/21	R248	06/05/2027	9.05 Call	Bond Future	2414.8500	2.4149	2308.8100	2.3088	4.391	0.0000
2026/08/21	R248	06/05/2027	9.05 Put	Bond Future	6403.8800	6.4039	6546.0500	6.5461	2.220	0.0000
2026/08/21	R248	06/05/2027	10.09 Call	Bond Future	7404.3100	7.4043	7112.9500	7.1130	3.935	0.0000
2026/08/21	R248	06/05/2027	10.09 Put	Bond Future	2612.7100	2.6127	2569.5600	2.5696	1.652	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
2026/08/21	R248	06/05/2027	9.59 Call		Bond Future	4699.9200	4.6999	4452.3500	4.4524	5.268	0.0000	0.0000
2026/08/21	R248	06/05/2027	9.59 Put		Bond Future	3965.4100	3.9654	3966.0500	3.9661	0.016	0.0000	0.0000
2026/08/21	R248	06/05/2027	8.86 Put		Bond Future	7603.4100	7.6034	7789.4100	7.7894	2.446	0.0000	0.0000
2026/08/21	R248	06/05/2027	8.86 Call		Bond Future	1861.7500	1.8618	1799.5400	1.7995	3.341	0.0000	0.0000
2026/08/21	R248	05/08/2027			Bond Future	9.5459	96.7787	9.5748	96.5349	0.304	0.0000	0.0000
2026/08/21	R248	05/08/2027	9.37 Call		Bond Future	4090.5200	4.0905	3904.0100	3.9040	4.560	0.0000	0.0000
2026/08/21	R248	05/08/2027	9.37 Put		Bond Future	5592.1100	5.5921	5649.4400	5.6494	1.025	0.0000	0.0000
2026/08/21	R248	04/11/2027			Bond Future	9.6058	94.0838	9.6332	93.8565	0.285	0.0000	0.0000
2026/08/21	R248	04/11/2027	9.26 Call		Bond Future	3870.5100	3.8705	3735.8000	3.7358	3.480	0.0000	0.0000
2026/08/21	R248	04/11/2027	9.26 Put		Bond Future	6824.0400	6.8240	6916.5800	6.9166	1.356	0.0000	0.0000
2026/08/21	R2R9	05/11/2026			Bond Future	9.2135	105.9204	9.2426	105.7009	0.316	0.0000	0.0000
2026/08/21	R2R9	05/11/2026	98.56 Call		Bond Future	94950.3800	94.9504	94730.8500	94.7309	0.231	0.0000	0.0000
2026/08/21	R2R9	05/11/2026	98.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	R2R9	04/02/2027			Bond Future	9.2719	107.8980	9.3010	107.6828	0.313	0.0000	0.0000
2026/08/21	R2R9	04/02/2027	9.89 Call		Bond Future	5956.6600	5.9567	5740.9200	5.7409	3.622	0.0000	0.0000
2026/08/21	R2R9	04/02/2027	9.89 Put		Bond Future	1511.2200	1.5112	1510.6300	1.5106	0.039	0.0000	0.0000
2026/08/21	R2R9	06/05/2027	9.64 Call		Bond Future	4961.5400	4.9615	4757.9500	4.7580	4.103	0.0000	0.0000
2026/08/21	R2R9	06/05/2027	9.64 Put		Bond Future	2700.6200	2.7006	2706.8600	2.7069	0.231	0.0000	0.0000
2026/08/21	R2R9	06/05/2027	8.94 Put		Bond Future	5042.0200	5.0420	5169.5700	5.1696	2.530	0.0000	0.0000
2026/08/21	R2R9	06/05/2027	8.94 Call		Bond Future	2182.3600	2.1824	2100.0800	2.1001	3.770	0.0000	0.0000
2026/08/21	R2R9	06/05/2027			Bond Future	9.3250	104.9888	9.3538	104.7790	0.309	0.0000	0.0000
2026/08/21	R2R9	06/05/2027	8.83 Call		Bond Future	1869.0900	1.8691	1813.2300	1.8132	2.989	0.0000	0.0000
2026/08/21	R2R9	06/05/2027	8.83 Put		Bond Future	5565.7900	5.5658	5719.7600	5.7198	2.766	0.0000	0.0000
2026/08/21	R2R9	05/08/2027			Bond Future	9.3761	107.0552	9.4045	106.8515	0.304	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	9.26 Call		Bond Future	3588.8800	3.5889	3451.0700	3.4511	3.840	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	9.26 Put		Bond Future	4425.0100	4.4250	4490.8900	4.4909	1.489	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	9.68 Call		Bond Future	5352.4000	5.3524	5166.6500	5.1667	3.470	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	9.68 Put		Bond Future	3206.3200	3.2063	3224.2600	3.2243	0.560	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	8.90 Put		Bond Future	5881.4900	5.8815	6027.6700	6.0277	2.485	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	8.90 Call		Bond Future	2391.5800	2.3916	2334.0700	2.3341	2.405	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	9.53 Call		Bond Future	4686.8400	4.6868	4512.9100	4.5129	3.711	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	9.53 Put		Bond Future	3592.0800	3.5921	3621.8400	3.6218	0.828	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	8.82 Put		Bond Future	6263.6600	6.2637	6426.6100	6.4266	2.602	0.0000	0.0000
2026/08/21	R2R9	05/08/2027	8.82 Call		Bond Future	2171.3900	2.1714	2130.6500	2.1307	1.876	0.0000	0.0000
2026/08/21	R2R9	04/11/2027			Bond Future	9.4473	104.0052	9.4735	103.8213	0.277	0.0000	0.0000
2026/08/21	R2R9	04/11/2027	9.12 Call		Bond Future	3226.6400	3.2266	3145.8500	3.1459	2.504	0.0000	0.0000
2026/08/21	R2R9	04/11/2027	9.12 Put		Bond Future	5562.8800	5.5629	5665.9300	5.6659	1.852	0.0000	0.0000
2026/08/21	R4R2	05/11/2026			Bond Future	9.4189	106.7977	9.4481	106.5537	0.310	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	
2026/08/21	R4R2	05/11/2026	98.76 Call	Bond Future	95575.1200	95.5751	95331.1300	95.3311	0.255	0.0000	0.0000
2026/08/21	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	R4R2	04/02/2027		Bond Future	9.4783	108.7916	9.5074	108.5517	0.307	0.0000	0.0000
2026/08/21	R4R2	04/02/2027	10.13 Call	Bond Future	6892.7000	6.8927	6634.8600	6.6349	3.741	0.0000	0.0000
2026/08/21	R4R2	04/02/2027	10.13 Put	Bond Future	1709.5200	1.7095	1691.6000	1.6916	1.048	0.0000	0.0000
2026/08/21	R4R2	06/05/2027		Bond Future	9.5328	105.7735	9.5617	105.5384	0.303	0.0000	0.0000
2026/08/21	R4R2	06/05/2027	9.00 Call	Bond Future	2055.7300	2.0557	1996.0000	1.9960	2.906	0.0000	0.0000
2026/08/21	R4R2	06/05/2027	9.00 Put	Bond Future	6526.6000	6.5266	6701.9200	6.7019	2.686	0.0000	0.0000
2026/08/21	R4R2	05/08/2027		Bond Future	9.5854	107.8553	9.6140	107.6260	0.299	0.0000	0.0000
2026/08/21	R4R2	05/08/2027	9.44 Call	Bond Future	4013.8100	4.0138	3849.5300	3.8495	4.093	0.0000	0.0000
2026/08/21	R4R2	05/08/2027	9.44 Put	Bond Future	5189.8700	5.1899	5254.9300	5.2549	1.254	0.0000	0.0000
2026/08/21	R4R2	04/11/2027		Bond Future	9.6559	104.6936	9.6825	104.4839	0.276	0.0000	0.0000
2026/08/21	R4R2	04/11/2027	9.28 Call	Bond Future	3563.9300	3.5639	3468.5600	3.4686	2.676	0.0000	0.0000
2026/08/21	R4R2	04/11/2027	9.28 Put	Bond Future	6594.7600	6.5948	6709.1500	6.7092	1.735	0.0000	0.0000
2026/08/21	RR87	05/11/2026		Bond Future	6.9517	102.6981	6.8895	102.7052	0.895	0.0000	0.0000
2026/08/21	RR87	05/11/2026	5.27 Call	Bond Future	0.0001	0.0000	0.0027	0.0000	3,237.500	0.0000	0.0000
2026/08/21	RR87	05/11/2026	5.27 Put	Bond Future	192.8601	0.1929	185.7327	0.1857	3.696	0.0000	0.0000
2026/08/21	RR88	05/11/2026		Bond Future	7.3998	105.8737	7.3923	105.8816	0.101	0.0000	0.0000
2026/08/21	RR88	05/11/2026	6.71 Call	Bond Future	6.3521	0.0064	5.9508	0.0060	6.319	0.0000	0.0000
2026/08/21	RR88	05/11/2026	6.71 Put	Bond Future	729.6121	0.7296	721.3708	0.7214	1.130	0.0000	0.0000
2026/08/21	RR88	04/02/2027		Bond Future	7.3521	104.0089	7.3324	104.0255	0.269	0.0000	0.0000
2026/08/21	RR88	04/02/2027	7.78 Call	Bond Future	505.9752	0.5060	511.8315	0.5118	1.157	0.0000	0.0000
2026/08/21	RR88	04/02/2027	7.78 Put	Bond Future	147.2552	0.1473	136.4915	0.1365	7.310	0.0000	0.0000
2026/08/21	RR88	06/05/2027		Bond Future	7.1825	106.0053	7.1389	106.0316	0.607	0.0000	0.0000
2026/08/21	RR88	06/05/2027	7.89 Call	Bond Future	535.9421	0.5359	554.0829	0.5541	3.385	0.0000	0.0000
2026/08/21	RR88	06/05/2027	7.89 Put	Bond Future	111.7821	0.1118	103.6629	0.1037	7.263	0.0000	0.0000
2026/08/21	RR88	05/08/2027		Bond Future	6.6328	102.7845	6.5313	102.8214	1.530	0.0000	0.0000
2026/08/21	RR88	05/08/2027	8.07 Call	Bond Future	559.6844	0.5597	591.0585	0.5911	5.606	0.0000	0.0000
2026/08/21	RR88	05/08/2027	8.07 Put	Bond Future	40.5944	0.0406	35.1085	0.0351	13.514	0.0000	0.0000
2026/08/21	RR88	04/11/2027		Bond Future	5.1171	104.6339	4.6101	104.6946	9.909	0.0000	0.0000
2026/08/21	RR88	04/11/2027	6.65 Call	Bond Future	189.0701	0.1891	246.8543	0.2469	30.562	0.0000	0.0000
2026/08/21	RR88	04/11/2027	6.65 Put	Bond Future	5.9101	0.0059	2.9643	0.0030	49.844	0.0000	0.0000
2026/08/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/21	X213	28/02/2031		Bond Future	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
2026/08/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

0

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