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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/08/2026 TO 24/08/2026

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
2026/08/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/24	2029	05/11/2026		Bond Future	153.4837	153.4837	153.5009	0.011	0.0000	0.0000
2026/08/24	2029	05/11/2026	147.56 Call	Bond Future	5923.7000	5.9237	5940.9300	0.291	0.0000	0.0000
2026/08/24	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2029	04/02/2027		Bond Future	156.3983	156.3983	156.4157	0.011	0.0000	0.0000
2026/08/24	2029	04/02/2027	149.72 Call	Bond Future	6678.3300	6.6783	6695.6700	0.260	0.0000	0.0000
2026/08/24	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
2026/08/24	2029	06/05/2027		Bond Future	157.9128	157.9128	157.9304	0.011	0.0000	0.0000
2026/08/24	2029	06/05/2027	153.32 Call	Bond Future	4592.7600	4.5928	4610.3800	0.384	0.0000	0.0000
2026/08/24	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2029	05/08/2027		Bond Future	161.0715	161.0715	161.0894	0.011	0.0000	0.0000
2026/08/24	2029	05/08/2027	156.72 Call	Bond Future	4351.4700	4.3515	4369.4100	0.412	0.0000	0.0000
2026/08/24	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2029	04/11/2027		Bond Future	162.4786	162.4786	162.4975	0.012	0.0000	0.0000
2026/08/24	2029	04/11/2027	161.12 Call	Bond Future	1358.6000	1.3586	1377.5300	1.393	0.0000	0.0000
2026/08/24	2029	04/11/2027	161.12 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2030	05/11/2026		Bond Future	7.9188	102.4251	7.8701	0.615	0.0000	0.0000
2026/08/24	2030	05/11/2026	8.39 Call	Bond Future	1581.6900	1.5817	1675.8700	1.6759	0.0000	0.0000
2026/08/24	2030	05/11/2026	8.39 Put	Bond Future	271.9600	0.2720	229.4300	0.2294	15.638	0.0000
2026/08/24	2030	04/02/2027		Bond Future	7.9452	100.3380	7.8919	100.4771	0.671	0.0000
2026/08/24	2030	04/02/2027	7.82 Call	Bond Future	728.3300	0.7283	784.1100	0.7841	7.659	0.0000
2026/08/24	2030	04/02/2027	7.82 Put	Bond Future	1055.3200	1.0553	972.0100	0.9720	7.894	0.0000
2026/08/24	2030	06/05/2027		Bond Future	7.9658	102.2730	7.9070	102.4147	0.738	0.0000
2026/08/24	2030	06/05/2027	7.27 Call	Bond Future	330.2700	0.3303	361.3100	0.3613	9.398	0.0000
2026/08/24	2030	06/05/2027	7.27 Put	Bond Future	2024.3900	2.0244	1913.7400	1.9137	5.466	0.0000
2026/08/24	2030	05/08/2027		Bond Future	7.9766	100.2864	7.9111	100.4309	0.821	0.0000
2026/08/24	2030	05/08/2027	8.11 Call	Bond Future	1270.8800	1.2709	1346.6500	1.3467	5.962	0.0000
2026/08/24	2030	05/08/2027	8.11 Put	Bond Future	977.3400	0.9773	908.6500	0.9087	7.028	0.0000
2026/08/24	2030	04/11/2027		Bond Future	8.0311	102.1139	7.9576	102.2613	0.915	0.0000
2026/08/24	2030	04/11/2027	7.84 Call	Bond Future	892.6900	0.8927	956.7400	0.9567	7.175	0.0000
2026/08/24	2030	04/11/2027	7.84 Put	Bond Future	1276.4000	1.2764	1193.0700	1.1931	6.529	0.0000
2026/08/24	2031	05/11/2026		Bond Future	119.3936	119.3936	119.4075	0.012	0.0000	0.0000
2026/08/24	2031	05/11/2026	111.49 Call	Bond Future	7903.6400	7.9036	7917.5400	7.9175	0.176	0.0000
2026/08/24	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2031	04/02/2027		Bond Future	119.1555	119.1555	119.1697	0.012	0.0000	0.0000
2026/08/24	2031	04/02/2027	116.18 Call	Bond Future	3037.6100	3.0376	3048.3800	3.0484	0.355	0.0000
2026/08/24	2031	04/02/2027	116.18 Put	Bond Future	62.0700	0.0621	58.7200	0.0587	5.397	0.0000
2026/08/24	2031	06/05/2027		Bond Future	121.4807	121.4807	121.4950	0.012	0.0000	0.0000
2026/08/24	2031	06/05/2027	116.87 Call	Bond Future	4627.1800	4.6272	4640.5600	4.6406	0.289	0.0000
2026/08/24	2031	06/05/2027	116.87 Put	Bond Future	16.4400	0.0164	15.5500	0.0156	5.414	0.0000
2026/08/24	2031	05/08/2027		Bond Future	121.3488	121.3488	121.3635	0.012	0.0000	0.0000
2026/08/24	2031	05/08/2027	121.41 Call	Bond Future	874.0800	0.8741	877.4600	0.8775	0.387	0.0000
2026/08/24	2031	05/08/2027	121.41 Put	Bond Future	935.3300	0.9353	923.9900	0.9240	1.212	0.0000
2026/08/24	2031	04/11/2027		Bond Future	123.5893	123.5893	123.6047	0.012	0.0000	0.0000
2026/08/24	2031	04/11/2027	121.34 Call	Bond Future	2435.7100	2.4357	2446.8900	2.4469	0.459	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
2026/08/24	2031	04/11/2027	121.34 Put	Bond Future	186.4600	0.1865	182.2300	0.1822	2.269	0.0000	0.0000
2026/08/24	2032	05/11/2026		Bond Future	8.3035	100.6859	8.2610	100.8676	0.512	0.0000	0.0000
2026/08/24	2032	05/11/2026	9.16 Call	Bond Future	3815.2700	3.8153	3959.2200	3.9592	3.773	0.0000	0.0000
2026/08/24	2032	05/11/2026	9.16 Put	Bond Future	239.9300	0.2399	202.1500	0.2022	15.746	0.0000	0.0000
2026/08/24	2032	04/02/2027		Bond Future	8.3476	102.5737	8.3026	102.7588	0.540	0.0000	0.0000
2026/08/24	2032	04/02/2027	8.48 Call	Bond Future	1837.2100	1.8372	1929.3000	1.9293	5.012	0.0000	0.0000
2026/08/24	2032	04/02/2027	8.48 Put	Bond Future	1296.1000	1.2961	1203.1700	1.2032	7.170	0.0000	0.0000
2026/08/24	2032	04/02/2027	8.08 Put	Bond Future	2088.5100	2.0885	1964.3900	1.9644	5.943	0.0000	0.0000
2026/08/24	2032	04/02/2027	8.08 Call	Bond Future	983.4300	0.9834	1044.3300	1.0443	6.193	0.0000	0.0000
2026/08/24	2032	04/02/2027	7.58 Put	Bond Future	3606.6200	3.6066	3450.0400	3.4500	4.341	0.0000	0.0000
2026/08/24	2032	04/02/2027	7.58 Call	Bond Future	396.1900	0.3962	424.6300	0.4246	7.178	0.0000	0.0000
2026/08/24	2032	04/02/2027	8.36 Call	Bond Future	1549.0900	1.5491	1632.0000	1.6320	5.352	0.0000	0.0000
2026/08/24	2032	04/02/2027	8.36 Put	Bond Future	1498.3300	1.4983	1396.2200	1.3962	6.815	0.0000	0.0000
2026/08/24	2032	06/05/2027	7.58 Put	Bond Future	3793.0300	3.7930	3642.4400	3.6424	3.970	0.0000	0.0000
2026/08/24	2032	06/05/2027	7.58 Call	Bond Future	578.2300	0.5782	616.0600	0.6161	6.542	0.0000	0.0000
2026/08/24	2032	06/05/2027	8.08 Put	Bond Future	2380.8300	2.3808	2259.4300	2.2594	5.099	0.0000	0.0000
2026/08/24	2032	06/05/2027	8.08 Call	Bond Future	1186.2400	1.1862	1253.2600	1.2533	5.650	0.0000	0.0000
2026/08/24	2032	06/05/2027	8.47 Call	Bond Future	1975.5100	1.9755	2068.3400	2.0683	4.699	0.0000	0.0000
2026/08/24	2032	06/05/2027	8.47 Put	Bond Future	1628.1700	1.6282	1532.5800	1.5326	5.871	0.0000	0.0000
2026/08/24	2032	06/05/2027	7.94 Put	Bond Future	2724.4000	2.7244	2593.8900	2.5939	4.790	0.0000	0.0000
2026/08/24	2032	06/05/2027	7.94 Call	Bond Future	969.1100	0.9691	1027.0200	1.0270	5.976	0.0000	0.0000
2026/08/24	2032	06/05/2027	8.44 Put	Bond Future	1676.6100	1.6766	1579.1000	1.5791	5.816	0.0000	0.0000
2026/08/24	2032	06/05/2027	8.44 Call	Bond Future	1906.3800	1.9064	1997.2900	1.9973	4.769	0.0000	0.0000
2026/08/24	2032	06/05/2027	8.93 Call	Bond Future	3185.6000	3.1856	3304.5900	3.3046	3.735	0.0000	0.0000
2026/08/24	2032	06/05/2027	8.93 Put	Bond Future	1056.7300	1.0567	987.3000	0.9873	6.570	0.0000	0.0000
2026/08/24	2032	06/05/2027		Bond Future	8.3815	100.3909	8.3337	100.5793	0.571	0.0000	0.0000
2026/08/24	2032	06/05/2027	7.80 Call	Bond Future	787.8300	0.7878	837.1800	0.8372	6.264	0.0000	0.0000
2026/08/24	2032	06/05/2027	7.80 Put	Bond Future	3107.6600	3.1077	2968.5900	2.9686	4.475	0.0000	0.0000
2026/08/24	2032	05/08/2027	7.94 Put	Bond Future	2905.3900	2.9054	2776.3500	2.7764	4.441	0.0000	0.0000
2026/08/24	2032	05/08/2027	7.94 Call	Bond Future	1116.8500	1.1169	1179.9500	1.1800	5.650	0.0000	0.0000
2026/08/24	2032	05/08/2027	8.44 Put	Bond Future	1899.6000	1.8996	1800.2000	1.8002	5.233	0.0000	0.0000
2026/08/24	2032	05/08/2027	8.44 Call	Bond Future	2011.9600	2.0120	2104.7000	2.1047	4.609	0.0000	0.0000
2026/08/24	2032	05/08/2027	9.08 Call	Bond Future	3612.7200	3.6127	3737.7500	3.7378	3.461	0.0000	0.0000
2026/08/24	2032	05/08/2027	9.08 Put	Bond Future	1130.8200	1.1308	1063.7100	1.0637	5.935	0.0000	0.0000
2026/08/24	2032	05/08/2027		Bond Future	8.4101	102.3766	8.3591	102.5687	0.606	0.0000	0.0000
2026/08/24	2032	05/08/2027	8.42 Call	Bond Future	1969.4400	1.9694	2061.0200	2.0610	4.650	0.0000	0.0000
2026/08/24	2032	05/08/2027	8.42 Put	Bond Future	1932.2700	1.9323	1831.7100	1.8317	5.204	0.0000	0.0000
2026/08/24	2032	04/11/2027		Bond Future	8.4726	100.0847	8.4181	100.2807	0.644	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
2026/08/24	2032	04/11/2027	8.20	Call	Bond Future	1556.5500	1.5566	1636.0100	1.6360	5.105	0.0000	0.0000
2026/08/24	2032	04/11/2027	8.20	Put	Bond Future	2540.6800	2.5407	2424.1900	2.4242	4.585	0.0000	0.0000
2026/08/24	2033	05/11/2026			Bond Future	148.4447	148.4447	148.5526	148.5526	0.073	0.0000	0.0000
2026/08/24	2033	05/11/2026	137.26	Call	Bond Future	11184.6500	11.1847	11292.6100	11.2926	0.965	0.0000	0.0000
2026/08/24	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2033	04/02/2027			Bond Future	151.2635	151.2635	151.3733	151.3733	0.073	0.0000	0.0000
2026/08/24	2033	04/02/2027	142.71	Call	Bond Future	8553.5200	8.5535	8663.2700	8.6633	1.283	0.0000	0.0000
2026/08/24	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2033	06/05/2027			Bond Future	152.5717	152.5717	152.6835	152.6835	0.073	0.0000	0.0000
2026/08/24	2033	06/05/2027	151.21	Call	Bond Future	1361.6700	1.3617	1473.5000	1.4735	8.213	0.0000	0.0000
2026/08/24	2033	06/05/2027	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2033	05/08/2027			Bond Future	155.6236	155.6236	155.7376	155.7376	0.073	0.0000	0.0000
2026/08/24	2033	05/08/2027	153.15	Call	Bond Future	2473.5600	2.4736	2587.5700	2.5876	4.609	0.0000	0.0000
2026/08/24	2033	05/08/2027	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2033	04/11/2027			Bond Future	156.8215	156.8215	156.9383	156.9383	0.074	0.0000	0.0000
2026/08/24	2033	04/11/2027	156.56	Call	Bond Future	261.5200	0.2615	378.2800	0.3783	44.647	0.0000	0.0000
2026/08/24	2033	04/11/2027	156.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2037	05/11/2026	10.83	Call	Bond Future	11421.8700	11.4219	11680.6400	11.6806	2.266	0.0000	0.0000
2026/08/24	2037	05/11/2026	10.83	Put	Bond Future	63.1900	0.0632	49.8000	0.0498	21.190	0.0000	0.0000
2026/08/24	2037	05/11/2026	10.23	Call	Bond Future	8158.2300	8.1582	8397.9600	8.3980	2.939	0.0000	0.0000
2026/08/24	2037	05/11/2026	10.23	Put	Bond Future	183.4400	0.1834	151.0100	0.1510	17.679	0.0000	0.0000
2026/08/24	2037	05/11/2026	9.46	Put	Bond Future	706.2200	0.7062	614.7900	0.6148	12.946	0.0000	0.0000
2026/08/24	2037	05/11/2026	9.46	Call	Bond Future	4069.8100	4.0698	4250.5400	4.2505	4.441	0.0000	0.0000
2026/08/24	2037	05/11/2026			Bond Future	8.9296	99.4920	8.8877	99.7642	0.469	0.0000	0.0000
2026/08/24	2037	05/11/2026	10.62	Call	Bond Future	10290.0700	10.2901	10543.3100	10.5433	2.461	0.0000	0.0000
2026/08/24	2037	05/11/2026	10.62	Put	Bond Future	95.6900	0.0957	76.7700	0.0768	19.772	0.0000	0.0000
2026/08/24	2037	04/02/2027			Bond Future	8.9781	97.0994	8.9346	97.3765	0.484	0.0000	0.0000
2026/08/24	2037	04/02/2027	9.51	Call	Bond Future	4632.0600	4.6321	4807.9400	4.8079	3.797	0.0000	0.0000
2026/08/24	2037	04/02/2027	9.51	Put	Bond Future	1322.8100	1.3228	1221.6200	1.2216	7.650	0.0000	0.0000
2026/08/24	2037	04/02/2027	9.81	Call	Bond Future	6054.8900	6.0549	6253.6200	6.2536	3.282	0.0000	0.0000
2026/08/24	2037	04/02/2027	9.81	Put	Bond Future	945.3500	0.9454	867.0100	0.8670	8.287	0.0000	0.0000
2026/08/24	2037	04/02/2027	9.31	Call	Bond Future	3743.3900	3.7434	3901.0700	3.9011	4.212	0.0000	0.0000
2026/08/24	2037	04/02/2027	9.31	Put	Bond Future	1660.5400	1.6605	1541.1500	1.5412	7.190	0.0000	0.0000
2026/08/24	2037	04/02/2027	8.44	Put	Bond Future	4524.9300	4.5249	4311.3800	4.3114	4.719	0.0000	0.0000
2026/08/24	2037	04/02/2027	8.44	Call	Bond Future	1017.9000	1.0179	1081.4200	1.0814	6.240	0.0000	0.0000
2026/08/24	2037	06/05/2027			Bond Future	9.0252	98.9721	8.9801	99.2543	0.500	0.0000	0.0000
2026/08/24	2037	06/05/2027	8.58	Call	Bond Future	1654.0700	1.6541	1741.9400	1.7419	5.312	0.0000	0.0000
2026/08/24	2037	06/05/2027	8.58	Put	Bond Future	4487.5300	4.4875	4293.1200	4.2931	4.332	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
2026/08/24	2037	05/08/2027		Bond Future	9.0713	96.6696	9.0243	96.9574	0.518	0.0000	0.0000	0.0000
2026/08/24	2037	05/08/2027	9.05 Call	Bond Future	3254.3100	3.2543	3389.0500	3.3891	4.140	0.0000	0.0000	0.0000
2026/08/24	2037	05/08/2027	9.05 Put	Bond Future	3384.5500	3.3846	3231.4400	3.2314	4.524	0.0000	0.0000	0.0000
2026/08/24	2037	04/11/2027		Bond Future	9.1311	98.4306	9.0822	98.7240	0.535	0.0000	0.0000	0.0000
2026/08/24	2037	04/11/2027	8.84 Call	Bond Future	2741.9000	2.7419	2860.7000	2.8607	4.333	0.0000	0.0000	0.0000
2026/08/24	2037	04/11/2027	8.84 Put	Bond Future	4506.8900	4.5069	4332.2500	4.3323	3.875	0.0000	0.0000	0.0000
2026/08/24	2038	05/11/2026		Bond Future	165.3711	165.3711	165.4727	165.4727	0.061	0.0000	0.0000	0.0000
2026/08/24	2038	05/11/2026	146.31 Call	Bond Future	19061.0700	19.0611	19162.6800	19.1627	0.533	0.0000	0.0000	0.0000
2026/08/24	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/08/24	2038	04/02/2027		Bond Future	166.2368	166.2368	166.3401	166.3401	0.062	0.0000	0.0000	0.0000
2026/08/24	2038	04/02/2027	153.83 Call	Bond Future	12406.8300	12.4068	12510.1100	12.5101	0.832	0.0000	0.0000	0.0000
2026/08/24	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/08/24	2038	06/05/2027		Bond Future	169.4806	169.4806	169.5858	169.5858	0.062	0.0000	0.0000	0.0000
2026/08/24	2038	06/05/2027	166.10 Call	Bond Future	3380.5900	3.3806	3485.8000	3.4858	3.112	0.0000	0.0000	0.0000
2026/08/24	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/08/24	2038	05/08/2027		Bond Future	170.5447	170.5447	170.6520	170.6520	0.063	0.0000	0.0000	0.0000
2026/08/24	2038	05/08/2027	169.13 Call	Bond Future	1414.6500	1.4147	1522.0300	1.5220	7.591	0.0000	0.0000	0.0000
2026/08/24	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/08/24	2038	04/11/2027		Bond Future	173.6955	173.6955	173.8054	173.8054	0.063	0.0000	0.0000	0.0000
2026/08/24	2038	04/11/2027	170.50 Call	Bond Future	3195.5200	3.1955	3305.4100	3.3054	3.439	0.0000	0.0000	0.0000
2026/08/24	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	11.27 Call	Bond Future	13107.1900	13.1072	13436.2300	13.4362	2.510	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	11.27 Put	Bond Future	87.4100	0.0874	68.8800	0.0689	21.199	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	10.67 Call	Bond Future	9517.4500	9.5175	9824.3900	9.8244	3.225	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	10.67 Put	Bond Future	223.0700	0.2231	182.4400	0.1824	18.214	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	9.91 Put	Bond Future	779.6200	0.7796	671.7300	0.6717	13.839	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	9.91 Call	Bond Future	5006.6300	5.0066	5246.3100	5.2463	4.787	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026		Bond Future	9.3197	100.0678	9.2727	100.4154	0.504	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	11.06 Call	Bond Future	11863.8900	11.8639	12186.9500	12.1870	2.723	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	11.06 Put	Bond Future	121.6400	0.1216	97.1300	0.0971	20.150	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	8.85 Put	Bond Future	4289.7600	4.2898	3999.9700	4.0000	6.755	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	8.85 Call	Bond Future	731.5100	0.7315	789.2900	0.7893	7.899	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	8.75 Put	Bond Future	4900.0100	4.9000	4597.2600	4.5973	6.179	0.0000	0.0000	0.0000
2026/08/24	2040	05/11/2026	8.75 Call	Bond Future	560.6800	0.5607	605.5000	0.6055	7.994	0.0000	0.0000	0.0000
2026/08/24	2040	04/02/2027		Bond Future	9.3752	97.4356	9.3267	97.7895	0.518	0.0000	0.0000	0.0000
2026/08/24	2040	04/02/2027	9.93 Call	Bond Future	5480.6300	5.4806	5708.3700	5.7084	4.155	0.0000	0.0000	0.0000
2026/08/24	2040	04/02/2027	9.93 Put	Bond Future	1561.4700	1.5615	1435.3100	1.4353	8.080	0.0000	0.0000	0.0000
2026/08/24	2040	04/02/2027	10.17 Call	Bond Future	6755.5700	6.7556	7005.8200	7.0058	3.704	0.0000	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	
2026/08/24	2040	04/02/2027	10.17 Put	Bond Future	1210.0900	1.2101	1106.4400	1.1064	8.565	0.0000	0.0000
2026/08/24	2040	04/02/2027	9.67 Call	Bond Future	4185.7000	4.1857	4384.1600	4.3842	4.741	0.0000	0.0000
2026/08/24	2040	04/02/2027	9.67 Put	Bond Future	2074.9900	2.0750	1919.5500	1.9196	7.491	0.0000	0.0000
2026/08/24	2040	04/02/2027	8.78 Put	Bond Future	5596.4200	5.5964	5321.5100	5.3215	4.912	0.0000	0.0000
2026/08/24	2040	04/02/2027	8.78 Call	Bond Future	1128.7900	1.1288	1207.7800	1.2078	6.998	0.0000	0.0000
2026/08/24	2040	06/05/2027		Bond Future	9.4297	99.3147	9.3795	99.6754	0.533	0.0000	0.0000
2026/08/24	2040	06/05/2027	8.88 Call	Bond Future	1751.1000	1.7511	1855.7800	1.8558	5.978	0.0000	0.0000
2026/08/24	2040	06/05/2027	8.88 Put	Bond Future	5802.3600	5.8024	5546.3600	5.5464	4.412	0.0000	0.0000
2026/08/24	2040	05/08/2027		Bond Future	9.4838	96.7684	9.4317	97.1362	0.549	0.0000	0.0000
2026/08/24	2040	05/08/2027	9.33 Call	Bond Future	3410.2800	3.4103	3571.1900	3.5712	4.718	0.0000	0.0000
2026/08/24	2040	05/08/2027	9.33 Put	Bond Future	4502.6100	4.5026	4295.7400	4.2957	4.594	0.0000	0.0000
2026/08/24	2040	04/11/2027		Bond Future	9.5493	98.5309	9.4954	98.9056	0.565	0.0000	0.0000
2026/08/24	2040	04/11/2027	9.21 Call	Bond Future	3184.5500	3.1846	3334.9800	3.3350	4.724	0.0000	0.0000
2026/08/24	2040	04/11/2027	9.21 Put	Bond Future	5576.9400	5.5769	5352.6000	5.3526	4.023	0.0000	0.0000
2026/08/24	2043	05/11/2026		Bond Future	127.3749	127.3749	127.3909	127.3909	0.013	0.0000	0.0000
2026/08/24	2043	05/11/2026	112.84 Call	Bond Future	14538.4884	14.5385	14553.7806	14.5538	0.105	0.0000	0.0000
2026/08/24	2043	05/11/2026	112.84 Put	Bond Future	3.5984	0.0036	2.8706	0.0029	20.226	0.0000	0.0000
2026/08/24	2043	04/02/2027		Bond Future	126.8426	126.8426	126.8588	126.8588	0.013	0.0000	0.0000
2026/08/24	2043	04/02/2027	117.63 Call	Bond Future	9395.5124	9.3955	9403.5859	9.4036	0.086	0.0000	0.0000
2026/08/24	2043	04/02/2027	117.63 Put	Bond Future	182.9624	0.1830	174.7559	0.1748	4.485	0.0000	0.0000
2026/08/24	2043	06/05/2027		Bond Future	129.3178	129.3178	129.3343	129.3343	0.013	0.0000	0.0000
2026/08/24	2043	06/05/2027	127.48 Call	Bond Future	4030.1489	4.0301	4023.0578	4.0231	0.176	0.0000	0.0000
2026/08/24	2043	06/05/2027	127.48 Put	Bond Future	2192.3089	2.1923	2168.7478	2.1687	1.075	0.0000	0.0000
2026/08/24	2043	05/08/2027		Bond Future	128.8866	128.8866	128.9036	128.9036	0.013	0.0000	0.0000
2026/08/24	2043	05/08/2027	129.56 Call	Bond Future	3000.6044	3.0006	2994.4937	2.9945	0.204	0.0000	0.0000
2026/08/24	2043	05/08/2027	129.56 Put	Bond Future	3674.0344	3.6740	3650.9437	3.6509	0.628	0.0000	0.0000
2026/08/24	2043	04/11/2027		Bond Future	131.2659	131.2659	131.2836	131.2836	0.013	0.0000	0.0000
2026/08/24	2043	04/11/2027	128.97 Call	Bond Future	4782.3496	4.7823	4781.6486	4.7816	0.015	0.0000	0.0000
2026/08/24	2043	04/11/2027	128.97 Put	Bond Future	2486.4296	2.4864	2468.0486	2.4680	0.739	0.0000	0.0000
2026/08/24	2044	05/11/2026		Bond Future	9.4880	96.1977	9.4464	96.5324	0.439	0.0000	0.0000
2026/08/24	2044	05/11/2026	11.34 Call	Bond Future	13343.9000	13.3439	13655.6800	13.6557	2.336	0.0000	0.0000
2026/08/24	2044	05/11/2026	11.34 Put	Bond Future	119.2400	0.1192	96.2500	0.0963	19.280	0.0000	0.0000
2026/08/24	2044	05/11/2026	9.50 Call	Bond Future	2363.7800	2.3638	2495.1300	2.4951	5.557	0.0000	0.0000
2026/08/24	2044	05/11/2026	9.50 Put	Bond Future	2267.8700	2.2679	2064.4500	2.0645	8.970	0.0000	0.0000
2026/08/24	2044	04/02/2027		Bond Future	9.5420	93.6180	9.4991	93.9590	0.450	0.0000	0.0000
2026/08/24	2044	04/02/2027	10.18 Call	Bond Future	6457.0700	6.4571	6679.8300	6.6798	3.450	0.0000	0.0000
2026/08/24	2044	04/02/2027	10.18 Put	Bond Future	1607.9200	1.6079	1489.7700	1.4898	7.348	0.0000	0.0000
2026/08/24	2044	06/05/2027		Bond Future	9.5948	95.4236	9.5505	95.7710	0.462	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	
2026/08/24	2044	06/05/2027	9.08 Call	Bond Future	2062.1900	2.0622	2165.2600	2.1653	4.998	0.0000	0.0000
2026/08/24	2044	06/05/2027	9.08 Put	Bond Future	6220.4300	6.2204	5976.1300	5.9761	3.927	0.0000	0.0000
2026/08/24	2044	05/08/2027		Bond Future	9.6473	92.9257	9.6015	93.2799	0.474	0.0000	0.0000
2026/08/24	2044	05/08/2027	9.44 Call	Bond Future	3608.7800	3.6088	3756.8500	3.7569	4.103	0.0000	0.0000
2026/08/24	2044	05/08/2027	9.44 Put	Bond Future	5229.6300	5.2296	5023.5100	5.0235	3.941	0.0000	0.0000
2026/08/24	2044	04/11/2027		Bond Future	9.7092	94.6181	9.6620	94.9790	0.486	0.0000	0.0000
2026/08/24	2044	04/11/2027	9.31 Call	Bond Future	3383.2600	3.3833	3521.6900	3.5217	4.092	0.0000	0.0000
2026/08/24	2044	04/11/2027	9.31 Put	Bond Future	6501.0400	6.5010	6278.5500	6.2786	3.422	0.0000	0.0000
2026/08/24	2046	05/11/2026		Bond Future	144.9734	144.9734	145.2049	145.2049	0.160	0.0000	0.0000
2026/08/24	2046	05/11/2026	125.48 Call	Bond Future	19493.3500	19.4934	19724.9100	19.7249	1.188	0.0000	0.0000
2026/08/24	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2046	04/02/2027		Bond Future	147.7265	147.7265	147.9623	147.9623	0.160	0.0000	0.0000
2026/08/24	2046	04/02/2027	131.09 Call	Bond Future	16636.4700	16.6365	16872.2700	16.8723	1.417	0.0000	0.0000
2026/08/24	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2046	06/05/2027		Bond Future	148.1937	148.1937	148.4339	148.4339	0.162	0.0000	0.0000
2026/08/24	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2046	06/05/2027	148.99 Put	Bond Future	796.3300	0.7963	556.1400	0.5561	30.162	0.0000	0.0000
2026/08/24	2046	05/08/2027		Bond Future	151.1580	151.1580	151.4029	151.4029	0.162	0.0000	0.0000
2026/08/24	2046	05/08/2027	149.17 Call	Bond Future	1988.0000	1.9880	2232.9400	2.2329	12.321	0.0000	0.0000
2026/08/24	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2046	04/11/2027		Bond Future	151.4836	151.4836	151.7338	151.7338	0.165	0.0000	0.0000
2026/08/24	2046	04/11/2027	151.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2046	04/11/2027	151.95 Put	Bond Future	466.4100	0.4664	216.1700	0.2162	53.652	0.0000	0.0000
2026/08/24	2050	05/11/2026		Bond Future	148.3446	148.3446	148.7365	148.7365	0.264	0.0000	0.0000
2026/08/24	2050	05/11/2026	123.84 Call	Bond Future	24504.5700	24.5046	24896.5100	24.8965	1.599	0.0000	0.0000
2026/08/24	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2050	04/02/2027		Bond Future	148.6280	148.6280	149.0273	149.0273	0.269	0.0000	0.0000
2026/08/24	2050	04/02/2027	132.39 Call	Bond Future	16238.0400	16.2380	16637.3400	16.6373	2.459	0.0000	0.0000
2026/08/24	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2050	06/05/2027		Bond Future	151.5283	151.5283	151.9352	151.9352	0.269	0.0000	0.0000
2026/08/24	2050	06/05/2027	150.46 Call	Bond Future	1068.2900	1.0683	1475.1900	1.4752	38.089	0.0000	0.0000
2026/08/24	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2050	05/08/2027		Bond Future	151.9695	151.9695	152.3847	152.3847	0.273	0.0000	0.0000
2026/08/24	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	2050	05/08/2027	152.97 Put	Bond Future	1000.4600	1.0005	585.3200	0.5853	41.495	0.0000	0.0000
2026/08/24	2050	04/11/2027		Bond Future	154.7767	154.7767	155.2003	155.2003	0.274	0.0000	0.0000
2026/08/24	2050	04/11/2027	153.21 Call	Bond Future	1566.7000	1.5667	1990.2900	1.9903	27.037	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	
2026/08/24	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	AL37	05/11/2026		Index Future	1316.1520	1316.1520	1318.2390	1318.2390	0.159	0.0000	0.0000
2026/08/24	AL37	04/02/2027		Index Future	1340.8270	1340.8270	1342.9470	1342.9470	0.158	0.0000	0.0000
2026/08/24	AL37	06/05/2027		Index Future	1366.6750	1366.6750	1368.8320	1368.8320	0.158	0.0000	0.0000
2026/08/24	AL37	05/08/2027		Index Future	1393.4260	1393.4260	1395.6240	1395.6240	0.158	0.0000	0.0000
2026/08/24	AL37	04/11/2027		Index Future	1419.1860	1419.1860	1421.4360	1421.4360	0.159	0.0000	0.0000
2026/08/24	AL7T	05/11/2026		Index Future	1703.6540	1703.6540	1708.0930	1708.0930	0.261	0.0000	0.0000
2026/08/24	AL7T	04/02/2027		Index Future	1735.5940	1735.5940	1740.1080	1740.1080	0.260	0.0000	0.0000
2026/08/24	AL7T	06/05/2027		Index Future	1769.0530	1769.0530	1773.6490	1773.6490	0.260	0.0000	0.0000
2026/08/24	AL7T	05/08/2027		Index Future	1803.6800	1803.6800	1808.3640	1808.3640	0.260	0.0000	0.0000
2026/08/24	AL7T	04/11/2027		Index Future	1837.0240	1837.0240	1841.8100	1841.8100	0.261	0.0000	0.0000
2026/08/24	ALBI	05/11/2026		Index Future	1432.9950	1432.9950	1436.8220	1436.8220	0.267	0.0000	0.0000
2026/08/24	ALBI	04/02/2027		Index Future	1459.8600	1459.8600	1463.7530	1463.7530	0.267	0.0000	0.0000
2026/08/24	ALBI	06/05/2027		Index Future	1488.0040	1488.0040	1491.9670	1491.9670	0.266	0.0000	0.0000
2026/08/24	ALBI	05/08/2027		Index Future	1517.1290	1517.1290	1521.1690	1521.1690	0.266	0.0000	0.0000
2026/08/24	ALBI	04/11/2027		Index Future	1545.1760	1545.1760	1549.3030	1549.3030	0.267	0.0000	0.0000
2026/08/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2026/08/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/08/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES33	05/11/2026		Bond Future	9.1039	93.1030	9.0614	93.3052	0.466	0.0000	0.0000
2026/08/24	ES33	05/11/2026	10.83 Call	Bond Future	7774.6000	7.7746	7976.7800	7.9768	2.601	0.0000	0.0000
2026/08/24	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES33	04/02/2027		Bond Future	9.1772	94.8711	9.1326	95.0770	0.485	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	
2026/08/24	ES33	04/02/2027	9.70 Call	Bond Future	2374.5200	2.3745	2580.4000	2.5804	8.670	0.0000	0.0000
2026/08/24	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES33	06/05/2027		Bond Future	9.2404	92.9268	9.1936	93.1365	0.506	0.0000	0.0000
2026/08/24	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES33	06/05/2027	8.80 Put	Bond Future	1998.5600	1.9986	1788.7900	1.7888	10.496	0.0000	0.0000
2026/08/24	ES33	05/08/2027		Bond Future	9.3011	94.7856	9.2518	94.9996	0.530	0.0000	0.0000
2026/08/24	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	79.2200	0.0792	100.000	0.0000	0.0000
2026/08/24	ES33	05/08/2027	9.27 Put	Bond Future	134.8000	0.1348	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/24	ES33	04/11/2027		Bond Future	9.3934	92.7413	9.3414	92.9595	0.553	0.0000	0.0000
2026/08/24	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES33	04/11/2027	9.06 Put	Bond Future	1410.5600	1.4106	1192.3300	1.1923	15.471	0.0000	0.0000
2026/08/24	ES42	05/11/2026		Bond Future	9.7672	90.3633	9.7201	90.7078	0.481	0.0000	0.0000
2026/08/24	ES42	05/11/2026	11.66 Call	Bond Future	12398.4700	12.3985	12742.9900	12.7430	2.779	0.0000	0.0000
2026/08/24	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES42	04/02/2027		Bond Future	9.8313	92.0796	9.7827	92.4305	0.494	0.0000	0.0000
2026/08/24	ES42	04/02/2027	10.29 Call	Bond Future	3219.6900	3.2197	3570.6300	3.5706	10.900	0.0000	0.0000
2026/08/24	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES42	06/05/2027		Bond Future	9.8920	89.6120	9.8419	89.9696	0.507	0.0000	0.0000
2026/08/24	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES42	06/05/2027	9.33 Put	Bond Future	4130.3900	4.1304	3772.7300	3.7727	8.659	0.0000	0.0000
2026/08/24	ES42	05/08/2027		Bond Future	9.9501	91.4046	9.8982	91.7694	0.521	0.0000	0.0000
2026/08/24	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES42	05/08/2027	9.84 Put	Bond Future	777.3800	0.7774	412.5800	0.4126	46.927	0.0000	0.0000
2026/08/24	ES42	04/11/2027		Bond Future	10.0249	88.8274	9.9712	89.1992	0.535	0.0000	0.0000
2026/08/24	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	ES42	04/11/2027	9.66 Put	Bond Future	2574.8100	2.5748	2203.0100	2.2030	14.440	0.0000	0.0000
2026/08/24	GOVI	05/11/2026		GOVI	1405.5340	1405.5340	1409.3850	1409.3850	0.274	0.0000	0.0000
2026/08/24	GOVI	05/11/2026	1,277. Call 00	GOVI	1285340.0000	128.5340	1323850.0000	132.3850	2.996	0.0000	0.0000
2026/08/24	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	GOVI	04/02/2027		GOVI	1431.8850	1431.8850	1435.8010	1435.8010	0.273	0.0000	0.0000
2026/08/24	GOVI	04/02/2027	1,369. Call 00	GOVI	628850.0000	62.8850	668010.0000	66.8010	6.227	0.0000	0.0000
2026/08/24	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	GOVI	06/05/2027		GOVI	1459.4890	1459.4890	1463.4760	1463.4760	0.273	0.0000	0.0000
2026/08/24	GOVI	06/05/2027	1,427. Call 00	GOVI	324890.0000	32.4890	364760.0000	36.4760	12.272	0.0000	0.0000
2026/08/24	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/08/24	GOVI	05/08/2027		GOVI	1488.0560	1488.0560	1492.1210	1492.1210	0.273	0.0000
2026/08/24	GOVI	05/08/2027	1,465. Call 00	GOVI	230560.0000	23.0560	271210.0000	27.1210	17.631	0.0000
2026/08/24	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/24	GOVI	04/11/2027		GOVI	1515.5650	1515.5650	1519.7180	1519.7180	0.274	0.0000
2026/08/24	GOVI	04/11/2027	1,514. Call 00	GOVI	15650.0000	1.5650	57180.0000	5.7180	265.367	0.0000
2026/08/24	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/24	I258	05/11/2026		Bond Future	136.2097	136.2097	135.7703	135.7703	0.323	0.0000
2026/08/24	I258	05/11/2026	114.95 Call	Bond Future	21266.4561	21.2665	20826.8369	20.8268	2.067	0.0000
2026/08/24	I258	05/11/2026	114.95 Put	Bond Future	6.7161	0.0067	6.5169	0.0065	2.966	0.0000
2026/08/24	I258	04/02/2027		Bond Future	135.8452	135.8452	135.3972	135.3972	0.330	0.0000
2026/08/24	I258	04/02/2027	118.90 Call	Bond Future	17102.6446	17.1026	16664.0493	16.6640	2.564	0.0000
2026/08/24	I258	04/02/2027	118.90 Put	Bond Future	157.4946	0.1575	166.8693	0.1669	5.952	0.0000
2026/08/24	I258	06/05/2027		Bond Future	138.4960	138.4960	138.0394	138.0394	0.330	0.0000
2026/08/24	I258	06/05/2027	134.78 Call	Bond Future	6964.7830	6.9648	6650.0326	6.6500	4.519	0.0000
2026/08/24	I258	06/05/2027	134.78 Put	Bond Future	3248.7930	3.2488	3390.6826	3.3907	4.367	0.0000
2026/08/24	I258	05/08/2027		Bond Future	138.2484	138.2484	137.7827	137.7827	0.337	0.0000
2026/08/24	I258	05/08/2027	138.93 Call	Bond Future	4924.6495	4.9246	4673.3328	4.6733	5.103	0.0000
2026/08/24	I258	05/08/2027	138.93 Put	Bond Future	5606.2295	5.6062	5820.6228	5.8206	3.824	0.0000
2026/08/24	I258	04/11/2027		Bond Future	140.8008	140.8008	140.3270	140.3270	0.336	0.0000
2026/08/24	I258	04/11/2027	137.93 Call	Bond Future	7123.5175	7.1235	6823.2118	6.8232	4.216	0.0000
2026/08/24	I258	04/11/2027	137.93 Put	Bond Future	4252.7175	4.2527	4426.2018	4.4262	4.079	0.0000
2026/08/24	IGOV	05/11/2026		Index Future	462.4010	462.4010	462.8100	462.8100	0.088	0.0000
2026/08/24	IGOV	04/02/2027		Index Future	471.1810	471.1810	471.5970	471.5970	0.088	0.0000
2026/08/24	IGOV	06/05/2027		Index Future	480.3740	480.3740	480.7960	480.7960	0.088	0.0000
2026/08/24	IGOV	05/08/2027		Index Future	489.8840	489.8840	490.3140	490.3140	0.088	0.0000
2026/08/24	IGOV	04/11/2027		Index Future	499.0460	499.0460	499.4880	499.4880	0.089	0.0000
2026/08/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/08/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/08/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/08/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/08/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/08/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/08/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/24	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	
2026/08/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/08/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/08/24	R033	05/11/2026		Bond Future	8.4247	108.7689	8.3876	108.9585	0.441	0.0000	0.0000
2026/08/24	R033	05/11/2026	9.33 Call	Bond Future	4756.3200	4.7563	4906.7200	4.9067	3.162	0.0000	0.0000
2026/08/24	R033	05/11/2026	9.33 Put	Bond Future	264.3000	0.2643	225.1200	0.2251	14.824	0.0000	0.0000
2026/08/24	R033	04/02/2027		Bond Future	8.4709	110.8083	8.4318	111.0013	0.462	0.0000	0.0000
2026/08/24	R033	04/02/2027	8.65 Call	Bond Future	2359.1400	2.3591	2456.3400	2.4563	4.120	0.0000	0.0000
2026/08/24	R033	04/02/2027	8.65 Put	Bond Future	1481.7600	1.4818	1386.0000	1.3860	6.463	0.0000	0.0000
2026/08/24	R033	06/05/2027		Bond Future	8.5080	107.9017	8.4667	108.0982	0.486	0.0000	0.0000
2026/08/24	R033	06/05/2027	7.93 Call	Bond Future	972.6100	0.9726	1023.0200	1.0230	5.183	0.0000	0.0000
2026/08/24	R033	06/05/2027	7.93 Put	Bond Future	3764.3700	3.7644	3618.2400	3.6182	3.882	0.0000	0.0000
2026/08/24	R033	05/08/2027		Bond Future	8.5406	110.0360	8.4969	110.2364	0.512	0.0000	0.0000
2026/08/24	R033	05/08/2027	8.54 Call	Bond Future	2390.1800	2.3902	2483.5400	2.4835	3.906	0.0000	0.0000
2026/08/24	R033	05/08/2027	8.54 Put	Bond Future	2392.8800	2.3929	2285.8600	2.2859	4.472	0.0000	0.0000
2026/08/24	R033	04/11/2027		Bond Future	8.6031	107.0010	8.5567	107.2054	0.539	0.0000	0.0000
2026/08/24	R033	04/11/2027	8.32 Call	Bond Future	1914.2800	1.9143	1995.4500	1.9955	4.240	0.0000	0.0000
2026/08/24	R033	04/11/2027	8.32 Put	Bond Future	3169.1600	3.1692	3045.9600	3.0460	3.887	0.0000	0.0000
2026/08/24	R035	05/11/2026	8.97 Call	Bond Future	2907.3700	2.9074	3054.2700	3.0543	5.053	0.0000	0.0000
2026/08/24	R035	05/11/2026	8.97 Put	Bond Future	836.3200	0.8363	734.9700	0.7350	12.119	0.0000	0.0000
2026/08/24	R035	05/11/2026	8.47 Call	Bond Future	1154.3600	1.1544	1231.1900	1.2312	6.656	0.0000	0.0000
2026/08/24	R035	05/11/2026	8.47 Put	Bond Future	2013.0800	2.0131	1841.6600	1.8417	8.515	0.0000	0.0000
2026/08/24	R035	05/11/2026	7.97 Put	Bond Future	4207.2200	4.2072	3981.1400	3.9811	5.374	0.0000	0.0000
2026/08/24	R035	05/11/2026	7.97 Call	Bond Future	306.6200	0.3066	328.7900	0.3288	7.230	0.0000	0.0000
2026/08/24	R035	05/11/2026	9.80 Call	Bond Future	6883.4200	6.8834	7099.2700	7.0993	3.136	0.0000	0.0000
2026/08/24	R035	05/11/2026	9.80 Put	Bond Future	184.1500	0.1842	151.7500	0.1518	17.594	0.0000	0.0000
2026/08/24	R035	05/11/2026	9.30 Call	Bond Future	4404.6100	4.4046	4586.8600	4.5869	4.138	0.0000	0.0000
2026/08/24	R035	05/11/2026	9.30 Put	Bond Future	459.0800	0.4591	393.0800	0.3931	14.377	0.0000	0.0000
2026/08/24	R035	05/11/2026	8.80 Put	Bond Future	1136.6300	1.1366	1012.7700	1.0128	10.897	0.0000	0.0000
2026/08/24	R035	05/11/2026	8.80 Call	Bond Future	2223.8400	2.2238	2348.2300	2.3482	5.593	0.0000	0.0000
2026/08/24	R035	05/11/2026		Bond Future	8.6146	103.2406	8.5727	103.4888	0.487	0.0000	0.0000
2026/08/24	R035	05/11/2026	10.03 Call	Bond Future	8053.8200	8.0538	8278.9600	8.2790	2.795	0.0000	0.0000
2026/08/24	R035	05/11/2026	10.03 Put	Bond Future	121.7600	0.1218	98.6500	0.0987	18.980	0.0000	0.0000
2026/08/24	R035	04/02/2027		Bond Future	8.6626	105.1761	8.6188	105.4289	0.506	0.0000	0.0000
2026/08/24	R035	04/02/2027	9.02 Call	Bond Future	3438.3800	3.4384	3585.4800	3.5855	4.278	0.0000	0.0000
2026/08/24	R035	04/02/2027	9.02 Put	Bond Future	1407.1800	1.4072	1301.5100	1.3015	7.509	0.0000	0.0000
2026/08/24	R035	04/02/2027	7.70 Put	Bond Future	6150.6500	6.1507	5925.8800	5.9259	3.654	0.0000	0.0000
2026/08/24	R035	04/02/2027	7.70 Call	Bond Future	407.8700	0.4079	435.8700	0.4359	6.865	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
2026/08/24	R035	04/02/2027	8.20 Put	Bond Future	3706.6000	3.7066	3517.6200	3.5176	5.098	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.20 Call	Bond Future	997.4100	0.9974	1061.2000	1.0612	6.396	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.85 Call	Bond Future	2793.8200	2.7938	2924.9100	2.9249	4.692	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.85 Put	Bond Future	1722.1700	1.7222	1600.4900	1.6005	7.066	0.0000	0.0000
2026/08/24	R035	04/02/2027	9.43 Call	Bond Future	5172.3900	5.1724	5351.1500	5.3512	3.456	0.0000	0.0000
2026/08/24	R035	04/02/2027	9.43 Put	Bond Future	875.3000	0.8753	801.2900	0.8013	8.455	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.93 Call	Bond Future	3090.6400	3.0906	3229.4500	3.2295	4.491	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.93 Put	Bond Future	1565.9500	1.5660	1451.9900	1.4520	7.277	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.43 Put	Bond Future	2843.9100	2.8439	2678.1900	2.6782	5.827	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.43 Call	Bond Future	1493.1800	1.4932	1580.2300	1.5802	5.830	0.0000	0.0000
2026/08/24	R035	04/02/2027	7.86 Put	Bond Future	5300.8200	5.3008	5085.0200	5.0850	4.071	0.0000	0.0000
2026/08/24	R035	04/02/2027	7.86 Call	Bond Future	540.9600	0.5410	577.9300	0.5779	6.834	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.36 Put	Bond Future	3088.3200	3.0883	2915.2600	2.9153	5.604	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.36 Call	Bond Future	1326.5700	1.3266	1406.2800	1.4063	6.009	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.67 Call	Bond Future	2178.8400	2.1788	2291.5000	2.2915	5.171	0.0000	0.0000
2026/08/24	R035	04/02/2027	8.67 Put	Bond Future	2136.2500	2.1363	1996.1400	1.9961	6.559	0.0000	0.0000
2026/08/24	R035	06/05/2027	7.86 Put	Bond Future	5669.1400	5.6691	5461.5600	5.4616	3.662	0.0000	0.0000
2026/08/24	R035	06/05/2027	7.86 Call	Bond Future	813.9900	0.8140	863.8900	0.8639	6.130	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.36 Put	Bond Future	3571.0100	3.5710	3402.1000	3.4021	4.730	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.36 Call	Bond Future	1646.0600	1.6461	1734.6300	1.7346	5.381	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.78 Call	Bond Future	2828.9000	2.8289	2955.0600	2.9551	4.460	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.78 Put	Bond Future	2372.1200	2.3721	2240.8000	2.2408	5.536	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.75 Put	Bond Future	2440.9100	2.4409	2306.9900	2.3070	5.486	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.75 Call	Bond Future	2729.9200	2.7299	2853.4800	2.8535	4.526	0.0000	0.0000
2026/08/24	R035	06/05/2027	9.27 Call	Bond Future	4643.4300	4.6434	4807.1900	4.8072	3.527	0.0000	0.0000
2026/08/24	R035	06/05/2027	9.27 Put	Bond Future	1496.4900	1.4965	1402.7700	1.4028	6.263	0.0000	0.0000
2026/08/24	R035	06/05/2027		Bond Future	8.6985	102.6992	8.6527	102.9567	0.526	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.25 Call	Bond Future	1403.1800	1.4032	1482.0800	1.4821	5.623	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.25 Put	Bond Future	3963.8000	3.9638	3785.2200	3.7852	4.505	0.0000	0.0000
2026/08/24	R035	06/05/2027	9.14 Call	Bond Future	4128.7400	4.1287	4283.5100	4.2835	3.749	0.0000	0.0000
2026/08/24	R035	06/05/2027	9.14 Put	Bond Future	1686.4200	1.6864	1583.7100	1.5837	6.090	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.64 Call	Bond Future	2390.0800	2.3901	2503.9200	2.5039	4.763	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.64 Put	Bond Future	2719.2900	2.7193	2575.6500	2.5757	5.282	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.14 Put	Bond Future	4404.0400	4.4040	4216.3800	4.2164	4.261	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.14 Call	Bond Future	1202.7200	1.2027	1272.5400	1.2725	5.805	0.0000	0.0000
2026/08/24	R035	06/05/2027	9.22 Call	Bond Future	4443.4000	4.4434	4603.7900	4.6038	3.610	0.0000	0.0000
2026/08/24	R035	06/05/2027	9.22 Put	Bond Future	1566.7000	1.5667	1469.6100	1.4696	6.197	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.72 Call	Bond Future	2635.1900	2.6352	2756.1200	2.7561	4.589	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.72 Put	Bond Future	2514.3000	2.5143	2377.7500	2.3778	5.431	0.0000	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	
2026/08/24	R035	06/05/2027	8.11 Put	Bond Future	4528.4100	4.5284	4338.3600	4.3384	4.197	0.0000	0.0000
2026/08/24	R035	06/05/2027	8.11 Call	Bond Future	1151.4800	1.1515	1218.9100	1.2189	5.856	0.0000	0.0000
2026/08/24	R035	05/08/2027	8.25 Put	Bond Future	4333.5400	4.3335	4156.9000	4.1569	4.076	0.0000	0.0000
2026/08/24	R035	05/08/2027	8.25 Call	Bond Future	1655.1300	1.6551	1741.0700	1.7411	5.192	0.0000	0.0000
2026/08/24	R035	05/08/2027	8.75 Put	Bond Future	2834.7600	2.8348	2698.0500	2.6981	4.823	0.0000	0.0000
2026/08/24	R035	05/08/2027	8.75 Call	Bond Future	2938.7900	2.9388	3064.6600	3.0647	4.283	0.0000	0.0000
2026/08/24	R035	05/08/2027	9.42 Call	Bond Future	5335.9400	5.3359	5507.3300	5.5073	3.212	0.0000	0.0000
2026/08/24	R035	05/08/2027	9.42 Put	Bond Future	1651.5000	1.6515	1560.3100	1.5603	5.522	0.0000	0.0000
2026/08/24	R035	05/08/2027		Bond Future	8.7310	104.7305	8.6831	104.9930	0.548	0.0000	0.0000
2026/08/24	R035	05/08/2027	8.72 Call	Bond Future	2848.9400	2.8489	2972.4500	2.9725	4.335	0.0000	0.0000
2026/08/24	R035	05/08/2027	8.72 Put	Bond Future	2909.1500	2.9092	2770.0800	2.7701	4.780	0.0000	0.0000
2026/08/24	R035	04/11/2027		Bond Future	8.7912	102.1385	8.7410	102.4062	0.571	0.0000	0.0000
2026/08/24	R035	04/11/2027	8.51 Call	Bond Future	2357.0100	2.3570	2465.3800	2.4654	4.598	0.0000	0.0000
2026/08/24	R035	04/11/2027	8.51 Put	Bond Future	3868.9200	3.8689	3709.5800	3.7096	4.118	0.0000	0.0000
2026/08/24	R038	05/11/2026		Bond Future	9.0915	113.6939	9.0495	114.0136	0.462	0.0000	0.0000
2026/08/24	R038	05/11/2026	10.72 Call	Bond Future	11617.1100	11.6171	11911.8400	11.9118	2.537	0.0000	0.0000
2026/08/24	R038	05/11/2026	10.72 Put	Bond Future	129.1200	0.1291	104.2100	0.1042	19.292	0.0000	0.0000
2026/08/24	R038	04/02/2027		Bond Future	9.1481	115.8257	9.1046	116.1512	0.476	0.0000	0.0000
2026/08/24	R038	04/02/2027	9.60 Call	Bond Future	5026.7200	5.0267	5224.2500	5.2243	3.930	0.0000	0.0000
2026/08/24	R038	04/02/2027	9.60 Put	Bond Future	1726.3700	1.7264	1598.4400	1.5984	7.410	0.0000	0.0000
2026/08/24	R038	06/05/2027		Bond Future	9.1988	112.5745	9.1536	112.9062	0.492	0.0000	0.0000
2026/08/24	R038	06/05/2027	8.71 Call	Bond Future	1857.2400	1.8572	1956.3400	1.9563	5.336	0.0000	0.0000
2026/08/24	R038	06/05/2027	8.71 Put	Bond Future	5513.2100	5.5132	5280.6500	5.2807	4.218	0.0000	0.0000
2026/08/24	R038	05/08/2027		Bond Future	9.2471	114.8013	9.2001	115.1394	0.509	0.0000	0.0000
2026/08/24	R038	05/08/2027	9.15 Call	Bond Future	3588.4700	3.5885	3739.1500	3.7392	4.199	0.0000	0.0000
2026/08/24	R038	05/08/2027	9.15 Put	Bond Future	4288.2300	4.2882	4100.7300	4.1007	4.372	0.0000	0.0000
2026/08/24	R038	04/11/2027		Bond Future	9.3150	111.4118	9.2661	111.7565	0.526	0.0000	0.0000
2026/08/24	R038	04/11/2027	9.00 Call	Bond Future	3217.0400	3.2170	3354.9400	3.3549	4.287	0.0000	0.0000
2026/08/24	R038	04/11/2027	9.00 Put	Bond Future	5460.4200	5.4604	5253.6500	5.2537	3.787	0.0000	0.0000
2026/08/24	R053	05/11/2026		Bond Future	9.3423	123.5239	9.3008	124.0063	0.445	0.0000	0.0000
2026/08/24	R053	05/11/2026	11.21 Call	Bond Future	18928.4100	18.9284	19376.4900	19.3765	2.367	0.0000	0.0000
2026/08/24	R053	05/11/2026	11.21 Put	Bond Future	180.2200	0.1802	145.9200	0.1459	19.032	0.0000	0.0000
2026/08/24	R053	05/11/2026	8.38 Put	Bond Future	12358.1800	12.3582	11891.9500	11.8920	3.773	0.0000	0.0000
2026/08/24	R053	05/11/2026	8.38 Call	Bond Future	308.4800	0.3085	324.6300	0.3246	5.235	0.0000	0.0000
2026/08/24	R053	05/11/2026	8.85 Put	Bond Future	7011.8500	7.0119	6599.4000	6.5994	5.882	0.0000	0.0000
2026/08/24	R053	05/11/2026	8.85 Call	Bond Future	1083.2400	1.0832	1153.1700	1.1532	6.456	0.0000	0.0000
2026/08/24	R053	05/11/2026	9.35 Call	Bond Future	3341.9100	3.3419	3531.5000	3.5315	5.673	0.0000	0.0000
2026/08/24	R053	05/11/2026	9.35 Put	Bond Future	3253.3300	3.2533	2960.5400	2.9605	9.000	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	
2026/08/24	R053	04/02/2027		Bond Future	9.3890	125.8401	9.3462	126.3313	0.455	0.0000	0.0000
2026/08/24	R053	04/02/2027	9.99 Call	Bond Future	8930.3600	8.9304	9248.0600	9.2481	3.558	0.0000	0.0000
2026/08/24	R053	04/02/2027	9.99 Put	Bond Future	2363.5400	2.3635	2190.0400	2.1900	7.341	0.0000	0.0000
2026/08/24	R053	06/05/2027		Bond Future	9.4308	122.4037	9.3869	122.9043	0.466	0.0000	0.0000
2026/08/24	R053	06/05/2027	8.92 Call	Bond Future	2923.8000	2.9238	3072.5300	3.0725	5.087	0.0000	0.0000
2026/08/24	R053	06/05/2027	8.92 Put	Bond Future	8958.5100	8.9585	8606.6200	8.6066	3.928	0.0000	0.0000
2026/08/24	R053	05/08/2027		Bond Future	9.4705	124.8250	9.4253	125.3353	0.478	0.0000	0.0000
2026/08/24	R053	05/08/2027	9.28 Call	Bond Future	5228.8900	5.2289	5445.0800	5.4451	4.135	0.0000	0.0000
2026/08/24	R053	05/08/2027	9.28 Put	Bond Future	7401.8500	7.4019	7107.7100	7.1077	3.974	0.0000	0.0000
2026/08/24	R053	04/11/2027		Bond Future	9.5231	121.2402	9.4764	121.7603	0.490	0.0000	0.0000
2026/08/24	R053	04/11/2027	9.16 Call	Bond Future	4985.4800	4.9855	5190.4000	5.1904	4.110	0.0000	0.0000
2026/08/24	R053	04/11/2027	9.16 Put	Bond Future	9135.3300	9.1353	8820.1100	8.8201	3.451	0.0000	0.0000
2026/08/24	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/08/24	R186	05/11/2026	8.12 Call	Bond Future	24.3000	0.0243	23.8200	0.0238	1.975	0.0000	0.0000
2026/08/24	R186	05/11/2026	8.12 Put	Bond Future	24.3000	0.0243	23.8200	0.0238	1.975	0.0000	0.0000
2026/08/24	R202	05/11/2026		Bond Future	308.1288	308.1288	307.3933	307.3933	0.239	0.0000	0.0000
2026/08/24	R202	05/11/2026	280.46 Call	Bond Future	27668.8400	27.6688	26933.3100	26.9333	2.658	0.0000	0.0000
2026/08/24	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R202	04/02/2027		Bond Future	308.3785	308.3785	307.6287	307.6287	0.243	0.0000	0.0000
2026/08/24	R202	04/02/2027	294.73 Call	Bond Future	13648.4600	13.6485	12898.6500	12.8987	5.494	0.0000	0.0000
2026/08/24	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R202	06/05/2027		Bond Future	314.3956	314.3956	313.6309	313.6309	0.243	0.0000	0.0000
2026/08/24	R202	06/05/2027	306.99 Call	Bond Future	7405.5900	7.4056	6640.8500	6.6409	10.327	0.0000	0.0000
2026/08/24	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R202	05/08/2027		Bond Future	314.9616	314.9616	314.1818	314.1818	0.248	0.0000	0.0000
2026/08/24	R202	05/08/2027	312.97 Call	Bond Future	1991.5700	1.9916	1211.7700	1.2118	39.155	0.0000	0.0000
2026/08/24	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R202	04/11/2027		Bond Future	320.7803	320.7803	319.9872	319.9872	0.247	0.0000	0.0000
2026/08/24	R202	04/11/2027	315.68 Call	Bond Future	5100.2900	5.1003	4307.2300	4.3072	15.549	0.0000	0.0000
2026/08/24	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R209	05/11/2026		Bond Future	8.7823	84.7260	8.7405	84.9625	0.476	0.0000	0.0000
2026/08/24	R209	05/11/2026	10.32 Call	Bond Future	8247.7400	8.2477	8463.7300	8.4637	2.619	0.0000	0.0000
2026/08/24	R209	05/11/2026	10.32 Put	Bond Future	108.8100	0.1088	88.2800	0.0883	18.868	0.0000	0.0000
2026/08/24	R209	04/02/2027		Bond Future	8.8276	86.3146	8.7842	86.5554	0.492	0.0000	0.0000
2026/08/24	R209	04/02/2027	9.28 Call	Bond Future	3728.2200	3.7282	3874.7200	3.8747	3.929	0.0000	0.0000
2026/08/24	R209	04/02/2027	9.28 Put	Bond Future	1268.6700	1.2687	1174.3600	1.1744	7.434	0.0000	0.0000
2026/08/24	R209	04/02/2027	8.96 Call	Bond Future	2558.3600	2.5584	2677.3400	2.6773	4.651	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	
2026/08/24	R209	04/02/2027	8.96 Put	Bond Future	1829.0200	1.8290	1707.1900	1.7072	6.661	0.0000	0.0000
2026/08/24	R209	04/02/2027	8.03 Put	Bond Future	5135.4900	5.1355	4931.3400	4.9313	3.975	0.0000	0.0000
2026/08/24	R209	04/02/2027	8.03 Call	Bond Future	566.3200	0.5663	602.9800	0.6030	6.473	0.0000	0.0000
2026/08/24	R209	06/05/2027	9.32 Call	Bond Future	4102.0300	4.1020	4249.2500	4.2493	3.589	0.0000	0.0000
2026/08/24	R209	06/05/2027	9.32 Put	Bond Future	1681.9600	1.6820	1583.8900	1.5839	5.831	0.0000	0.0000
2026/08/24	R209	06/05/2027	8.25 Put	Bond Future	4559.2900	4.5593	4377.1400	4.3771	3.995	0.0000	0.0000
2026/08/24	R209	06/05/2027	8.25 Call	Bond Future	1122.0600	1.1221	1185.2000	1.1852	5.627	0.0000	0.0000
2026/08/24	R209	06/05/2027		Bond Future	8.8666	84.8269	8.8215	85.0722	0.508	0.0000	0.0000
2026/08/24	R209	06/05/2027	8.41 Call	Bond Future	1410.1200	1.4101	1485.5500	1.4856	5.349	0.0000	0.0000
2026/08/24	R209	06/05/2027	8.41 Put	Bond Future	3938.6700	3.9387	3768.8100	3.7688	4.313	0.0000	0.0000
2026/08/24	R209	05/08/2027		Bond Future	8.9026	86.5047	8.8558	86.7548	0.526	0.0000	0.0000
2026/08/24	R209	05/08/2027	8.87 Call	Bond Future	2789.0300	2.7890	2905.1900	2.9052	4.165	0.0000	0.0000
2026/08/24	R209	05/08/2027	8.87 Put	Bond Future	2962.9700	2.9630	2828.9700	2.8290	4.522	0.0000	0.0000
2026/08/24	R209	04/11/2027		Bond Future	8.9581	84.9320	8.9094	85.1870	0.544	0.0000	0.0000
2026/08/24	R209	04/11/2027	8.67 Call	Bond Future	2369.2500	2.3693	2472.6100	2.4726	4.363	0.0000	0.0000
2026/08/24	R209	04/11/2027	8.67 Put	Bond Future	3890.2200	3.8902	3738.5800	3.7386	3.898	0.0000	0.0000
2026/08/24	R210	05/11/2026		Bond Future	271.3918	271.3918	271.4217	271.4217	0.011	0.0000	0.0000
2026/08/24	R210	05/11/2026	253.33 Call	Bond Future	18061.7800	18.0618	18091.7100	18.0917	0.166	0.0000	0.0000
2026/08/24	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R210	04/02/2027		Bond Future	276.5455	276.5455	276.5757	276.5757	0.011	0.0000	0.0000
2026/08/24	R210	04/02/2027	266.03 Call	Bond Future	10515.5200	10.5155	10545.6500	10.5457	0.287	0.0000	0.0000
2026/08/24	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R210	06/05/2027		Bond Future	278.2799	278.2799	278.3105	278.3105	0.011	0.0000	0.0000
2026/08/24	R210	06/05/2027	271.13 Call	Bond Future	7149.9400	7.1499	7180.5400	7.1805	0.428	0.0000	0.0000
2026/08/24	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R210	05/08/2027		Bond Future	283.8465	283.8465	283.8776	283.8776	0.011	0.0000	0.0000
2026/08/24	R210	05/08/2027	276.01 Call	Bond Future	7836.4500	7.8365	7867.5900	7.8676	0.397	0.0000	0.0000
2026/08/24	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R210	04/11/2027		Bond Future	285.3518	285.3518	285.3848	285.3848	0.012	0.0000	0.0000
2026/08/24	R210	04/11/2027	284.11 Call	Bond Future	1241.7700	1.2418	1274.7800	1.2748	2.658	0.0000	0.0000
2026/08/24	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R213	05/11/2026		Bond Future	8.1132	97.3794	8.0704	97.5287	0.527	0.0000	0.0000
2026/08/24	R213	05/11/2026	8.75 Call	Bond Future	2458.8900	2.4589	2568.0700	2.5681	4.440	0.0000	0.0000
2026/08/24	R213	05/11/2026	8.75 Put	Bond Future	268.8300	0.2688	228.7800	0.2288	14.898	0.0000	0.0000
2026/08/24	R213	04/02/2027		Bond Future	8.1556	99.2051	8.1098	99.3570	0.562	0.0000	0.0000
2026/08/24	R213	04/02/2027	8.14 Call	Bond Future	1161.2800	1.1613	1227.9200	1.2279	5.738	0.0000	0.0000
2026/08/24	R213	04/02/2027	8.14 Put	Bond Future	1213.0900	1.2131	1127.8300	1.1278	7.028	0.0000	0.0000
2026/08/24	R213	06/05/2027	9.25 Call	Bond Future	3815.2200	3.8152	3931.1800	3.9312	3.039	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
2026/08/24	R213	06/05/2027	9.25 Put	Bond Future	521.0700	0.5211	482.3200	0.4823	7.437	0.0000	0.0000
2026/08/24	R213	06/05/2027	8.13 Put	Bond Future	1449.8200	1.4498	1364.1900	1.3642	5.906	0.0000	0.0000
2026/08/24	R213	06/05/2027	8.13 Call	Bond Future	1296.5300	1.2965	1365.6100	1.3656	5.328	0.0000	0.0000
2026/08/24	R213	06/05/2027		Bond Future	8.1788	97.5647	8.1296	97.7194	0.602	0.0000	0.0000
2026/08/24	R213	06/05/2027	7.56 Call	Bond Future	545.9100	0.5459	583.7500	0.5838	6.932	0.0000	0.0000
2026/08/24	R213	06/05/2027	7.56 Put	Bond Future	2513.4500	2.5135	2396.5800	2.3966	4.650	0.0000	0.0000
2026/08/24	R213	05/08/2027		Bond Future	8.1940	99.4944	8.1408	99.6521	0.649	0.0000	0.0000
2026/08/24	R213	05/08/2027	8.27 Call	Bond Future	1632.8100	1.6328	1711.3900	1.7114	4.813	0.0000	0.0000
2026/08/24	R213	05/08/2027	8.27 Put	Bond Future	1407.9200	1.4079	1328.7400	1.3287	5.624	0.0000	0.0000
2026/08/24	R213	05/08/2027	8.58 Call	Bond Future	2230.7000	2.2307	2323.0300	2.3230	4.139	0.0000	0.0000
2026/08/24	R213	05/08/2027	8.58 Put	Bond Future	1095.0000	1.0950	1029.5700	1.0296	5.975	0.0000	0.0000
2026/08/24	R213	05/08/2027	7.95 Put	Bond Future	1844.2100	1.8442	1749.1400	1.7491	5.155	0.0000	0.0000
2026/08/24	R213	05/08/2027	7.95 Call	Bond Future	1117.7200	1.1177	1180.4100	1.1804	5.609	0.0000	0.0000
2026/08/24	R213	04/11/2027		Bond Future	8.2586	97.7588	8.2008	97.9197	0.700	0.0000	0.0000
2026/08/24	R213	04/11/2027	8.02 Call	Bond Future	1215.0300	1.2150	1281.7600	1.2818	5.492	0.0000	0.0000
2026/08/24	R213	04/11/2027	8.02 Put	Bond Future	1881.5800	1.8816	1787.4100	1.7874	5.005	0.0000	0.0000
2026/08/24	R214	05/11/2026		Bond Future	9.3587	78.9675	9.3119	79.2744	0.500	0.0000	0.0000
2026/08/24	R214	05/11/2026	10.97 Call	Bond Future	9758.5300	9.7585	10038.3600	10.0384	2.868	0.0000	0.0000
2026/08/24	R214	05/11/2026	10.97 Put	Bond Future	142.1500	0.1422	115.0700	0.1151	19.050	0.0000	0.0000
2026/08/24	R214	04/02/2027		Bond Future	9.4136	80.4479	9.3654	80.7605	0.512	0.0000	0.0000
2026/08/24	R214	04/02/2027	9.90 Call	Bond Future	4587.9100	4.5879	4781.7200	4.7817	4.224	0.0000	0.0000
2026/08/24	R214	04/02/2027	9.90 Put	Bond Future	1531.4800	1.5315	1412.7400	1.4127	7.753	0.0000	0.0000
2026/08/24	R214	06/05/2027		Bond Future	9.4599	78.6997	9.4102	79.0182	0.525	0.0000	0.0000
2026/08/24	R214	06/05/2027	8.88 Call	Bond Future	1531.9700	1.5320	1622.2900	1.6223	5.896	0.0000	0.0000
2026/08/24	R214	06/05/2027	8.88 Put	Bond Future	5362.8700	5.3629	5134.7000	5.1347	4.255	0.0000	0.0000
2026/08/24	R214	05/08/2027		Bond Future	9.5047	80.2563	9.4534	80.5811	0.540	0.0000	0.0000
2026/08/24	R214	05/08/2027	9.32 Call	Bond Future	2990.3500	2.9904	3129.8800	3.1299	4.666	0.0000	0.0000
2026/08/24	R214	05/08/2027	9.32 Put	Bond Future	4168.5100	4.1685	3983.2600	3.9833	4.444	0.0000	0.0000
2026/08/24	R214	04/11/2027		Bond Future	9.5674	78.4229	9.5144	78.7538	0.554	0.0000	0.0000
2026/08/24	R214	04/11/2027	9.21 Call	Bond Future	2842.0800	2.8421	2974.1200	2.9741	4.646	0.0000	0.0000
2026/08/24	R214	04/11/2027	9.21 Put	Bond Future	5113.0600	5.1131	4914.1600	4.9142	3.890	0.0000	0.0000
2026/08/24	R248	05/11/2026	9.50 Call	Bond Future	2789.1800	2.7892	2941.5200	2.9415	5.462	0.0000	0.0000
2026/08/24	R248	05/11/2026	9.50 Put	Bond Future	2239.5200	2.2395	2031.0000	2.0310	9.311	0.0000	0.0000
2026/08/24	R248	05/11/2026		Bond Future	9.4362	95.4399	9.3947	95.8008	0.440	0.0000	0.0000
2026/08/24	R248	05/11/2026	11.31 Call	Bond Future	14344.6800	14.3447	14680.6900	14.6807	2.342	0.0000	0.0000
2026/08/24	R248	05/11/2026	11.31 Put	Bond Future	129.5300	0.1295	104.6800	0.1047	19.185	0.0000	0.0000
2026/08/24	R248	04/02/2027		Bond Future	9.4884	97.2292	9.4456	97.5967	0.451	0.0000	0.0000
2026/08/24	R248	04/02/2027	10.11 Call	Bond Future	6846.8300	6.8468	7085.6500	7.0857	3.488	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
2026/08/24	R248	04/02/2027	10.11 Put	Bond Future	1757.8500	1.7579	1629.1800	1.6292	7.320	0.0000
2026/08/24	R248	06/05/2027		Bond Future	9.5324	94.6625	9.4884	95.0370	0.462	0.0000
2026/08/24	R248	06/05/2027	9.05 Call	Bond Future	2308.8100	2.3088	2423.7200	2.4237	4.977	0.0000
2026/08/24	R248	06/05/2027	9.05 Put	Bond Future	6546.0500	6.5461	6286.4200	6.2864	3.966	0.0000
2026/08/24	R248	06/05/2027	10.09 Call	Bond Future	7112.9500	7.1130	7345.7200	7.3457	3.272	0.0000
2026/08/24	R248	06/05/2027	10.09 Put	Bond Future	2569.5600	2.5696	2427.7900	2.4278	5.517	0.0000
2026/08/24	R248	06/05/2027	9.59 Call	Bond Future	4452.3500	4.4524	4632.9800	4.6330	4.057	0.0000
2026/08/24	R248	06/05/2027	9.59 Put	Bond Future	3966.0500	3.9661	3772.1400	3.7721	4.889	0.0000
2026/08/24	R248	06/05/2027	8.86 Put	Bond Future	7789.4100	7.7894	7508.6300	7.5086	3.605	0.0000
2026/08/24	R248	06/05/2027	8.86 Call	Bond Future	1799.5400	1.7995	1893.3000	1.8933	5.210	0.0000
2026/08/24	R248	05/08/2027		Bond Future	9.5748	96.5349	9.5295	96.9167	0.473	0.0000
2026/08/24	R248	05/08/2027	9.37 Call	Bond Future	3904.0100	3.9040	4064.0200	4.0640	4.099	0.0000
2026/08/24	R248	05/08/2027	9.37 Put	Bond Future	5649.4400	5.6494	5427.5900	5.4276	3.927	0.0000
2026/08/24	R248	04/11/2027		Bond Future	9.6332	93.8565	9.5864	94.2456	0.485	0.0000
2026/08/24	R248	04/11/2027	9.26 Call	Bond Future	3735.8000	3.7358	3888.0400	3.8880	4.075	0.0000
2026/08/24	R248	04/11/2027	9.26 Put	Bond Future	6916.5800	6.9166	6679.7200	6.6797	3.425	0.0000
2026/08/24	R2R9	05/11/2026		Bond Future	9.2426	105.7009	9.2007	106.0169	0.453	0.0000
2026/08/24	R2R9	05/11/2026	98.56 Call	Bond Future	94730.8500	94.7309	95046.7900	95.0468	0.334	0.0000
2026/08/24	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/24	R2R9	04/02/2027		Bond Future	9.3010	107.6828	9.2576	108.0045	0.467	0.0000
2026/08/24	R2R9	04/02/2027	9.89 Call	Bond Future	5740.9200	5.7409	5948.4700	5.9485	3.615	0.0000
2026/08/24	R2R9	04/02/2027	9.89 Put	Bond Future	1510.6300	1.5106	1396.4800	1.3965	7.556	0.0000
2026/08/24	R2R9	06/05/2027	9.64 Call	Bond Future	4757.9500	4.7580	4938.2500	4.9383	3.789	0.0000
2026/08/24	R2R9	06/05/2027	9.64 Put	Bond Future	2706.8600	2.7069	2559.3800	2.5594	5.448	0.0000
2026/08/24	R2R9	06/05/2027	8.94 Put	Bond Future	5169.5700	5.1696	4948.2700	4.9483	4.281	0.0000
2026/08/24	R2R9	06/05/2027	8.94 Call	Bond Future	2100.0800	2.1001	2206.5600	2.2066	5.070	0.0000
2026/08/24	R2R9	06/05/2027		Bond Future	9.3538	104.7790	9.3088	105.1067	0.481	0.0000
2026/08/24	R2R9	06/05/2027	8.83 Call	Bond Future	1813.2300	1.8132	1908.3500	1.9084	5.246	0.0000
2026/08/24	R2R9	06/05/2027	8.83 Put	Bond Future	5719.7600	5.7198	5487.1000	5.4871	4.068	0.0000
2026/08/24	R2R9	05/08/2027		Bond Future	9.4045	106.8515	9.3579	107.1858	0.496	0.0000
2026/08/24	R2R9	05/08/2027	9.26 Call	Bond Future	3451.0700	3.4511	3595.6400	3.5956	4.189	0.0000
2026/08/24	R2R9	05/08/2027	9.26 Put	Bond Future	4490.8900	4.4909	4301.1900	4.3012	4.224	0.0000
2026/08/24	R2R9	05/08/2027	9.68 Call	Bond Future	5166.6500	5.1667	5349.7900	5.3498	3.545	0.0000
2026/08/24	R2R9	05/08/2027	9.68 Put	Bond Future	3224.2600	3.2243	3073.1300	3.0731	4.687	0.0000
2026/08/24	R2R9	05/08/2027	8.90 Put	Bond Future	6027.6700	6.0277	5803.3700	5.8034	3.721	0.0000
2026/08/24	R2R9	05/08/2027	8.90 Call	Bond Future	2334.0700	2.3341	2444.0400	2.4440	4.712	0.0000
2026/08/24	R2R9	05/08/2027	9.53 Call	Bond Future	4512.9100	4.5129	4682.8700	4.6829	3.766	0.0000
2026/08/24	R2R9	05/08/2027	9.53 Put	Bond Future	3621.8400	3.6218	3457.5300	3.4575	4.537	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
2026/08/24	R2R9	05/08/2027	8.82 Put	Bond Future	6426.6100	6.4266	6194.9700	6.1950	3.604	0.0000	0.0000
2026/08/24	R2R9	05/08/2027	8.82 Call	Bond Future	2130.6500	2.1307	2233.2800	2.2333	4.817	0.0000	0.0000
2026/08/24	R2R9	04/11/2027		Bond Future	9.4735	103.8213	9.4250	104.1621	0.512	0.0000	0.0000
2026/08/24	R2R9	04/11/2027	9.12 Call	Bond Future	3145.8500	3.1459	3279.2400	3.2792	4.240	0.0000	0.0000
2026/08/24	R2R9	04/11/2027	9.12 Put	Bond Future	5665.9300	5.6659	5458.5900	5.4586	3.659	0.0000	0.0000
2026/08/24	R4R2	05/11/2026		Bond Future	9.4481	106.5537	9.4011	106.9470	0.497	0.0000	0.0000
2026/08/24	R4R2	05/11/2026	98.76 Call	Bond Future	95331.1300	95.3311	95724.4100	95.7244	0.413	0.0000	0.0000
2026/08/24	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	R4R2	04/02/2027		Bond Future	9.5074	108.5517	9.4589	108.9522	0.511	0.0000	0.0000
2026/08/24	R4R2	04/02/2027	10.13 Call	Bond Future	6634.8600	6.6349	6898.6000	6.8986	3.975	0.0000	0.0000
2026/08/24	R4R2	04/02/2027	10.13 Put	Bond Future	1691.6000	1.6916	1554.8300	1.5548	8.085	0.0000	0.0000
2026/08/24	R4R2	06/05/2027		Bond Future	9.5617	105.5384	9.5115	105.9466	0.525	0.0000	0.0000
2026/08/24	R4R2	06/05/2027	9.00 Call	Bond Future	1996.0000	1.9960	2113.8700	2.1139	5.905	0.0000	0.0000
2026/08/24	R4R2	06/05/2027	9.00 Put	Bond Future	6701.9200	6.7019	6411.6700	6.4117	4.331	0.0000	0.0000
2026/08/24	R4R2	05/08/2027		Bond Future	9.6140	107.6260	9.5621	108.0421	0.540	0.0000	0.0000
2026/08/24	R4R2	05/08/2027	9.44 Call	Bond Future	3849.5300	3.8495	4029.3500	4.0294	4.671	0.0000	0.0000
2026/08/24	R4R2	05/08/2027	9.44 Put	Bond Future	5254.9300	5.2549	5018.6200	5.0186	4.497	0.0000	0.0000
2026/08/24	R4R2	04/11/2027		Bond Future	9.6825	104.4839	9.6288	104.9080	0.555	0.0000	0.0000
2026/08/24	R4R2	04/11/2027	9.28 Call	Bond Future	3468.5600	3.4686	3632.7600	3.6328	4.734	0.0000	0.0000
2026/08/24	R4R2	04/11/2027	9.28 Put	Bond Future	6709.1500	6.7092	6449.2500	6.4493	3.874	0.0000	0.0000
2026/08/24	RR87	05/11/2026		Bond Future	6.8895	102.7052	6.8653	102.7079	0.351	0.0000	0.0000
2026/08/24	RR87	05/11/2026	5.27 Call	Bond Future	0.0027	0.0000	0.0024	0.0000	8.989	0.0000	0.0000
2026/08/24	RR87	05/11/2026	5.27 Put	Bond Future	185.7327	0.1857	182.9724	0.1830	1.486	0.0000	0.0000
2026/08/24	RR88	05/11/2026		Bond Future	7.3923	105.8816	7.3802	105.8942	0.164	0.0000	0.0000
2026/08/24	RR88	05/11/2026	6.71 Call	Bond Future	5.9508	0.0060	5.7755	0.0058	2.946	0.0000	0.0000
2026/08/24	RR88	05/11/2026	6.71 Put	Bond Future	721.3708	0.7214	708.5155	0.7085	1.782	0.0000	0.0000
2026/08/24	RR88	04/02/2027		Bond Future	7.3324	104.0255	7.3167	104.0387	0.213	0.0000	0.0000
2026/08/24	RR88	04/02/2027	7.78 Call	Bond Future	511.8315	0.5118	518.8754	0.5189	1.376	0.0000	0.0000
2026/08/24	RR88	04/02/2027	7.78 Put	Bond Future	136.4915	0.1365	130.3754	0.1304	4.481	0.0000	0.0000
2026/08/24	RR88	06/05/2027		Bond Future	7.1389	106.0316	7.1168	106.0449	0.309	0.0000	0.0000
2026/08/24	RR88	06/05/2027	7.89 Call	Bond Future	554.0829	0.5541	562.7984	0.5628	1.573	0.0000	0.0000
2026/08/24	RR88	06/05/2027	7.89 Put	Bond Future	103.6629	0.1037	99.0884	0.0991	4.413	0.0000	0.0000
2026/08/24	RR88	05/08/2027		Bond Future	6.5313	102.8214	6.4940	102.8349	0.570	0.0000	0.0000
2026/08/24	RR88	05/08/2027	8.07 Call	Bond Future	591.0585	0.5911	602.3234	0.6023	1.906	0.0000	0.0000
2026/08/24	RR88	05/08/2027	8.07 Put	Bond Future	35.1085	0.0351	32.8434	0.0328	6.452	0.0000	0.0000
2026/08/24	RR88	04/11/2027		Bond Future	4.6101	104.6946	4.4924	104.7087	2.552	0.0000	0.0000
2026/08/24	RR88	04/11/2027	6.65 Call	Bond Future	246.8543	0.2469	260.2931	0.2603	5.444	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
2026/08/24	RR88	04/11/2027	6.65 Put	Bond Future	2.9643	0.0030	2.3031	0.0023	22.305	0.0000	0.0000
2026/08/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

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