



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2026 TO 25/08/2026

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
2026/08/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	2029	05/11/2026		Bond Future	153.5009	153.5009	153.3649	0.089	0.0000	0.0000
2026/08/25	2029	05/11/2026	147.56 Call	Bond Future	5940.9300	5.9409	5804.8600	2.290	0.0000	0.0000
2026/08/25	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2029	04/02/2027		Bond Future	156.4157	156.4157	156.2768	0.089	0.0000	0.0000
2026/08/25	2029	04/02/2027	149.72 Call	Bond Future	6695.6700	6.6957	6556.7700	2.074	0.0000	0.0000
2026/08/25	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/25	2029	06/05/2027		Bond Future	157.9304	157.9304	157.7888	0.090	0.0000	0.0000
2026/08/25	2029	06/05/2027	153.32 Call	Bond Future	4610.3800	4.6104	4468.8000	3.071	0.0000	0.0000
2026/08/25	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2029	05/08/2027		Bond Future	161.0894	161.0894	160.9450	0.090	0.0000	0.0000
2026/08/25	2029	05/08/2027	156.72 Call	Bond Future	4369.4100	4.3694	4224.9900	3.305	0.0000	0.0000
2026/08/25	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2029	04/11/2027		Bond Future	162.4975	162.4975	162.3512	0.090	0.0000	0.0000
2026/08/25	2029	04/11/2027	161.12 Call	Bond Future	1377.5300	1.3775	1231.2000	10.623	0.0000	0.0000
2026/08/25	2029	04/11/2027	161.12 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2030	05/11/2026		Bond Future	7.8701	102.5618	7.7840	1.094	0.0000	0.0000
2026/08/25	2030	05/11/2026	8.39 Call	Bond Future	1675.8700	1.6759	1867.1500	11.414	0.0000	0.0000
2026/08/25	2030	05/11/2026	8.39 Put	Bond Future	229.4300	0.2294	178.6000	22.155	0.0000	0.0000
2026/08/25	2030	04/02/2027		Bond Future	7.8919	100.4771	7.7976	1.194	0.0000	0.0000
2026/08/25	2030	04/02/2027	7.82 Call	Bond Future	784.1100	0.7841	902.8700	15.146	0.0000	0.0000
2026/08/25	2030	04/02/2027	7.82 Put	Bond Future	972.0100	0.9720	844.2500	13.144	0.0000	0.0000
2026/08/25	2030	06/05/2027		Bond Future	7.9070	102.4147	7.8031	1.314	0.0000	0.0000
2026/08/25	2030	06/05/2027	7.27 Call	Bond Future	361.3100	0.3613	429.1800	18.784	0.0000	0.0000
2026/08/25	2030	06/05/2027	7.27 Put	Bond Future	1913.7400	1.9137	1730.4800	9.576	0.0000	0.0000
2026/08/25	2030	05/08/2027		Bond Future	7.9111	100.4309	7.7953	1.464	0.0000	0.0000
2026/08/25	2030	05/08/2027	8.11 Call	Bond Future	1346.6500	1.3467	1495.0600	11.021	0.0000	0.0000
2026/08/25	2030	05/08/2027	8.11 Put	Bond Future	908.6500	0.9087	800.9900	11.848	0.0000	0.0000
2026/08/25	2030	04/11/2027		Bond Future	7.9576	102.2613	7.8277	1.632	0.0000	0.0000
2026/08/25	2030	04/11/2027	7.84 Call	Bond Future	956.7400	0.9567	1083.3300	13.231	0.0000	0.0000
2026/08/25	2030	04/11/2027	7.84 Put	Bond Future	1193.0700	1.1931	1058.5700	11.273	0.0000	0.0000
2026/08/25	2031	05/11/2026		Bond Future	119.4075	119.4075	119.2309	0.148	0.0000	0.0000
2026/08/25	2031	05/11/2026	111.49 Call	Bond Future	7917.5400	7.9175	7740.8900	2.231	0.0000	0.0000
2026/08/25	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2031	04/02/2027		Bond Future	119.1697	119.1697	118.9900	0.151	0.0000	0.0000
2026/08/25	2031	04/02/2027	116.18 Call	Bond Future	3048.3800	3.0484	2880.7000	5.501	0.0000	0.0000
2026/08/25	2031	04/02/2027	116.18 Put	Bond Future	58.7200	0.0587	70.7500	20.487	0.0000	0.0000
2026/08/25	2031	06/05/2027		Bond Future	121.4950	121.4950	121.3117	0.151	0.0000	0.0000
2026/08/25	2031	06/05/2027	116.87 Call	Bond Future	4640.5600	4.6406	4460.7800	3.874	0.0000	0.0000
2026/08/25	2031	06/05/2027	116.87 Put	Bond Future	15.5500	0.0156	19.0800	22.701	0.0000	0.0000
2026/08/25	2031	05/08/2027		Bond Future	121.3635	121.3635	121.1769	0.154	0.0000	0.0000
2026/08/25	2031	05/08/2027	121.41 Call	Bond Future	877.4600	0.8775	786.7900	10.333	0.0000	0.0000
2026/08/25	2031	05/08/2027	121.41 Put	Bond Future	923.9900	0.9240	1019.9100	10.381	0.0000	0.0000
2026/08/25	2031	04/11/2027		Bond Future	123.6047	123.6047	123.4150	0.153	0.0000	0.0000
2026/08/25	2031	04/11/2027	121.34 Call	Bond Future	2446.8900	2.4469	2287.6100	6.509	0.0000	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
153,581	
	0
	0
22,442	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
17,178	
	0
	0
681	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/08/25	2031	04/11/2027	121.34 Put	Bond Future	182.2300	0.1822	212.6500	0.2127	16.693	0.0000	0.0000
2026/08/25	2032	05/11/2026		Bond Future	8.2610	100.8676	8.1767	101.2294	1.021	0.0000	0.0000
2026/08/25	2032	05/11/2026	9.16 Call	Bond Future	3959.2200	3.9592	4276.7900	4.2768	8.021	0.0000	0.0000
2026/08/25	2032	05/11/2026	9.16 Put	Bond Future	202.1500	0.2022	157.9800	0.1580	21.850	0.0000	0.0000
2026/08/25	2032	04/02/2027		Bond Future	8.3026	102.7588	8.2132	103.1271	1.077	0.0000	0.0000
2026/08/25	2032	04/02/2027	8.48 Call	Bond Future	1929.3000	1.9293	2145.9600	2.1460	11.230	0.0000	0.0000
2026/08/25	2032	04/02/2027	8.48 Put	Bond Future	1203.1700	1.2032	1051.4600	1.0515	12.609	0.0000	0.0000
2026/08/25	2032	04/02/2027	8.08 Put	Bond Future	1964.3900	1.9644	1749.0000	1.7490	10.965	0.0000	0.0000
2026/08/25	2032	04/02/2027	8.08 Call	Bond Future	1044.3300	1.0443	1197.3100	1.1973	14.649	0.0000	0.0000
2026/08/25	2032	04/02/2027	7.58 Put	Bond Future	3450.0400	3.4500	3161.2600	3.1613	8.370	0.0000	0.0000
2026/08/25	2032	04/02/2027	7.58 Call	Bond Future	424.6300	0.4246	504.2200	0.5042	18.743	0.0000	0.0000
2026/08/25	2032	04/02/2027	8.36 Call	Bond Future	1632.0000	1.6320	1830.5500	1.8306	12.166	0.0000	0.0000
2026/08/25	2032	04/02/2027	8.36 Put	Bond Future	1396.2200	1.3962	1226.4000	1.2264	12.163	0.0000	0.0000
2026/08/25	2032	06/05/2027	7.58 Put	Bond Future	3642.4400	3.6424	3362.8500	3.3629	7.676	0.0000	0.0000
2026/08/25	2032	06/05/2027	7.58 Call	Bond Future	616.0600	0.6161	711.8200	0.7118	15.544	0.0000	0.0000
2026/08/25	2032	06/05/2027	8.08 Put	Bond Future	2259.4300	2.2594	2043.1500	2.0432	9.572	0.0000	0.0000
2026/08/25	2032	06/05/2027	8.08 Call	Bond Future	1253.2600	1.2533	1412.3300	1.4123	12.692	0.0000	0.0000
2026/08/25	2032	06/05/2027	8.47 Call	Bond Future	2068.3400	2.0683	2279.9000	2.2799	10.228	0.0000	0.0000
2026/08/25	2032	06/05/2027	8.47 Put	Bond Future	1532.5800	1.5326	1368.7900	1.3688	10.687	0.0000	0.0000
2026/08/25	2032	06/05/2027	7.94 Put	Bond Future	2593.8900	2.5939	2358.3300	2.3583	9.081	0.0000	0.0000
2026/08/25	2032	06/05/2027	7.94 Call	Bond Future	1027.0200	1.0270	1166.8100	1.1668	13.611	0.0000	0.0000
2026/08/25	2032	06/05/2027	8.44 Put	Bond Future	1579.1000	1.5791	1411.5100	1.4115	10.613	0.0000	0.0000
2026/08/25	2032	06/05/2027	8.44 Call	Bond Future	1997.2900	1.9973	2205.0500	2.2051	10.402	0.0000	0.0000
2026/08/25	2032	06/05/2027	8.93 Call	Bond Future	3304.5900	3.3046	3566.3500	3.5664	7.921	0.0000	0.0000
2026/08/25	2032	06/05/2027	8.93 Put	Bond Future	987.3000	0.9873	873.7100	0.8737	11.505	0.0000	0.0000
2026/08/25	2032	06/05/2027		Bond Future	8.3337	100.5793	8.2387	100.9546	1.140	0.0000	0.0000
2026/08/25	2032	06/05/2027	7.80 Call	Bond Future	837.1800	0.8372	958.4800	0.9585	14.489	0.0000	0.0000
2026/08/25	2032	06/05/2027	7.80 Put	Bond Future	2968.5900	2.9686	2714.5400	2.7145	8.558	0.0000	0.0000
2026/08/25	2032	05/08/2027	7.94 Put	Bond Future	2776.3500	2.7764	2540.6700	2.5407	8.489	0.0000	0.0000
2026/08/25	2032	05/08/2027	7.94 Call	Bond Future	1179.9500	1.1800	1327.0000	1.3270	12.462	0.0000	0.0000
2026/08/25	2032	05/08/2027	8.44 Put	Bond Future	1800.2000	1.8002	1625.1100	1.6251	9.726	0.0000	0.0000
2026/08/25	2032	05/08/2027	8.44 Call	Bond Future	2104.7000	2.1047	2312.3400	2.3123	9.866	0.0000	0.0000
2026/08/25	2032	05/08/2027	9.08 Call	Bond Future	3737.7500	3.7378	4007.7100	4.0077	7.223	0.0000	0.0000
2026/08/25	2032	05/08/2027	9.08 Put	Bond Future	1063.7100	1.0637	950.9400	0.9509	10.602	0.0000	0.0000
2026/08/25	2032	05/08/2027		Bond Future	8.3591	102.5687	8.2579	102.9514	1.211	0.0000	0.0000
2026/08/25	2032	05/08/2027	8.42 Call	Bond Future	2061.0200	2.0610	2266.3400	2.2663	9.962	0.0000	0.0000
2026/08/25	2032	05/08/2027	8.42 Put	Bond Future	1831.7100	1.8317	1654.3000	1.6543	9.685	0.0000	0.0000
2026/08/25	2032	04/11/2027		Bond Future	8.4181	100.2807	8.3099	100.6707	1.285	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	
2026/08/25	2032	04/11/2027	8.20 Call	Bond Future	1636.0100	1.6360	1814.3200	1.8143	10.899	0.0000	0.0000
2026/08/25	2032	04/11/2027	8.20 Put	Bond Future	2424.1900	2.4242	2212.4200	2.2124	8.736	0.0000	0.0000
2026/08/25	2033	05/11/2026		Bond Future	148.5526	148.5526	148.5713	148.5713	0.013	0.0000	0.0000
2026/08/25	2033	05/11/2026	137.26 Call	Bond Future	11292.6100	11.2926	11311.3400	11.3113	0.166	0.0000	0.0000
2026/08/25	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2033	04/02/2027		Bond Future	151.3733	151.3733	151.3922	151.3922	0.013	0.0000	0.0000
2026/08/25	2033	04/02/2027	142.71 Call	Bond Future	8663.2700	8.6633	8682.2100	8.6822	0.219	0.0000	0.0000
2026/08/25	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2033	06/05/2027		Bond Future	152.6835	152.6835	152.7030	152.7030	0.013	0.0000	0.0000
2026/08/25	2033	06/05/2027	151.21 Call	Bond Future	1473.5000	1.4735	1492.9500	1.4930	1.320	0.0000	0.0000
2026/08/25	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2033	05/08/2027		Bond Future	155.7376	155.7376	155.7574	155.7574	0.013	0.0000	0.0000
2026/08/25	2033	05/08/2027	153.15 Call	Bond Future	2587.5700	2.5876	2607.4000	2.6074	0.766	0.0000	0.0000
2026/08/25	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2033	04/11/2027		Bond Future	156.9383	156.9383	156.9593	156.9593	0.013	0.0000	0.0000
2026/08/25	2033	04/11/2027	156.56 Call	Bond Future	378.2800	0.3783	399.2500	0.3993	5.544	0.0000	0.0000
2026/08/25	2033	04/11/2027	156.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2037	05/11/2026	10.83 Call	Bond Future	11680.6400	11.6806	12344.5300	12.3445	5.684	0.0000	0.0000
2026/08/25	2037	05/11/2026	10.83 Put	Bond Future	49.8000	0.0498	35.4100	0.0354	28.896	0.0000	0.0000
2026/08/25	2037	05/11/2026	10.23 Call	Bond Future	8397.9600	8.3980	9035.9000	9.0359	7.596	0.0000	0.0000
2026/08/25	2037	05/11/2026	10.23 Put	Bond Future	151.0100	0.1510	110.6700	0.1107	26.713	0.0000	0.0000
2026/08/25	2037	05/11/2026	9.46 Put	Bond Future	614.7900	0.6148	472.7600	0.4728	23.102	0.0000	0.0000
2026/08/25	2037	05/11/2026	9.46 Call	Bond Future	4250.5400	4.2505	4786.7900	4.7868	12.616	0.0000	0.0000
2026/08/25	2037	05/11/2026		Bond Future	8.8877	99.7642	8.7841	100.4424	1.166	0.0000	0.0000
2026/08/25	2037	05/11/2026	10.62 Call	Bond Future	10543.3100	10.5433	11200.1800	11.2002	6.230	0.0000	0.0000
2026/08/25	2037	05/11/2026	10.62 Put	Bond Future	76.7700	0.0768	55.3600	0.0554	27.888	0.0000	0.0000
2026/08/25	2037	04/02/2027		Bond Future	8.9346	97.3765	8.8270	98.0674	1.204	0.0000	0.0000
2026/08/25	2037	04/02/2027	9.51 Call	Bond Future	4807.9400	4.8079	5309.2200	5.3092	10.426	0.0000	0.0000
2026/08/25	2037	04/02/2027	9.51 Put	Bond Future	1221.6200	1.2216	1032.0300	1.0320	15.520	0.0000	0.0000
2026/08/25	2037	04/02/2027	9.81 Call	Bond Future	6253.6200	6.2536	6804.3800	6.8044	8.807	0.0000	0.0000
2026/08/25	2037	04/02/2027	9.81 Put	Bond Future	867.0100	0.8670	726.9000	0.7269	16.160	0.0000	0.0000
2026/08/25	2037	04/02/2027	9.31 Call	Bond Future	3901.0700	3.9011	4360.8700	4.3609	11.787	0.0000	0.0000
2026/08/25	2037	04/02/2027	9.31 Put	Bond Future	1541.1500	1.5412	1310.0800	1.3101	14.993	0.0000	0.0000
2026/08/25	2037	04/02/2027	8.44 Put	Bond Future	4311.3800	4.3114	3837.3400	3.8373	10.995	0.0000	0.0000
2026/08/25	2037	04/02/2027	8.44 Call	Bond Future	1081.4200	1.0814	1298.2500	1.2983	20.050	0.0000	0.0000
2026/08/25	2037	06/05/2027		Bond Future	8.9801	99.2543	8.8683	99.9584	1.245	0.0000	0.0000
2026/08/25	2037	06/05/2027	8.58 Call	Bond Future	1741.9400	1.7419	2012.7800	2.0128	15.548	0.0000	0.0000
2026/08/25	2037	06/05/2027	8.58 Put	Bond Future	4293.1200	4.2931	3859.8700	3.8599	10.092	0.0000	0.0000

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

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/08/25	2037	05/08/2027		Bond Future	9.0243	96.9574	8.9080	97.6754	1.289	0.0000
2026/08/25	2037	05/08/2027	9.05 Call	Bond Future	3389.0500	3.3891	3773.2600	3.7733	11.337	0.0000
2026/08/25	2037	05/08/2027	9.05 Put	Bond Future	3231.4400	3.2314	2897.6500	2.8977	10.329	0.0000
2026/08/25	2037	04/11/2027		Bond Future	9.0822	98.7240	8.9612	99.4554	1.332	0.0000
2026/08/25	2037	04/11/2027	8.84 Call	Bond Future	2860.7000	2.8607	3199.2200	3.1992	11.833	0.0000
2026/08/25	2037	04/11/2027	8.84 Put	Bond Future	4332.2500	4.3323	3939.3600	3.9394	9.069	0.0000
2026/08/25	2038	05/11/2026		Bond Future	165.4727	165.4727	165.0106	165.0106	0.279	0.0000
2026/08/25	2038	05/11/2026	146.31 Call	Bond Future	19162.6800	19.1627	18700.5800	18.7006	2.411	0.0000
2026/08/25	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	2038	04/02/2027		Bond Future	166.3401	166.3401	165.8696	165.8696	0.283	0.0000
2026/08/25	2038	04/02/2027	153.83 Call	Bond Future	12510.1100	12.5101	12039.5600	12.0396	3.761	0.0000
2026/08/25	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	2038	06/05/2027		Bond Future	169.5858	169.5858	169.1058	169.1058	0.283	0.0000
2026/08/25	2038	06/05/2027	166.10 Call	Bond Future	3485.8000	3.4858	3005.8100	3.0058	13.770	0.0000
2026/08/25	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	2038	05/08/2027		Bond Future	170.6520	170.6520	170.1629	170.1629	0.287	0.0000
2026/08/25	2038	05/08/2027	169.13 Call	Bond Future	1522.0300	1.5220	1032.9100	1.0329	32.136	0.0000
2026/08/25	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	2038	04/11/2027		Bond Future	173.8054	173.8054	173.3078	173.3078	0.286	0.0000
2026/08/25	2038	04/11/2027	170.50 Call	Bond Future	3305.4100	3.3054	2807.7500	2.8078	15.056	0.0000
2026/08/25	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	2040	05/11/2026	11.27 Call	Bond Future	13436.2300	13.4362	14189.3800	14.1894	5.605	0.0000
2026/08/25	2040	05/11/2026	11.27 Put	Bond Future	68.8800	0.0689	50.0600	0.0501	27.323	0.0000
2026/08/25	2040	05/11/2026	10.67 Call	Bond Future	9824.3900	9.8244	10549.4600	10.5495	7.380	0.0000
2026/08/25	2040	05/11/2026	10.67 Put	Bond Future	182.4400	0.1824	135.5400	0.1355	25.707	0.0000
2026/08/25	2040	05/11/2026	9.91 Put	Bond Future	671.7300	0.6717	520.1000	0.5201	22.573	0.0000
2026/08/25	2040	05/11/2026	9.91 Call	Bond Future	5246.3100	5.2463	5866.6500	5.8667	11.824	0.0000
2026/08/25	2040	05/11/2026		Bond Future	9.2727	100.4154	9.1693	101.1874	1.115	0.0000
2026/08/25	2040	05/11/2026	11.06 Call	Bond Future	12186.9500	12.1870	12932.9300	12.9329	6.121	0.0000
2026/08/25	2040	05/11/2026	11.06 Put	Bond Future	97.1300	0.0971	71.1400	0.0711	26.758	0.0000
2026/08/25	2040	05/11/2026	8.85 Put	Bond Future	3999.9700	4.0000	3443.7200	3.4437	13.906	0.0000
2026/08/25	2040	05/11/2026	8.85 Call	Bond Future	789.2900	0.7893	1005.0100	1.0050	27.331	0.0000
2026/08/25	2040	05/11/2026	8.75 Put	Bond Future	4597.2600	4.5973	4002.5000	4.0025	12.937	0.0000
2026/08/25	2040	05/11/2026	8.75 Call	Bond Future	605.5000	0.6055	782.7100	0.7827	29.267	0.0000
2026/08/25	2040	04/02/2027		Bond Future	9.3267	97.7895	9.2197	98.5758	1.147	0.0000
2026/08/25	2040	04/02/2027	9.93 Call	Bond Future	5708.3700	5.7084	6280.7200	6.2807	10.027	0.0000
2026/08/25	2040	04/02/2027	9.93 Put	Bond Future	1435.3100	1.4353	1221.3400	1.2213	14.908	0.0000
2026/08/25	2040	04/02/2027	10.17 Call	Bond Future	7005.8200	7.0058	7622.1800	7.6222	8.798	0.0000

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

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
2026/08/25	2040	04/02/2027	10.17 Put	Bond Future	1106.4400	1.1064	936.4800	0.9365	15.361	0.0000
2026/08/25	2040	04/02/2027	9.67 Call	Bond Future	4384.1600	4.3842	4896.6200	4.8966	11.689	0.0000
2026/08/25	2040	04/02/2027	9.67 Put	Bond Future	1919.5500	1.9196	1645.6900	1.6457	14.267	0.0000
2026/08/25	2040	04/02/2027	8.78 Put	Bond Future	5321.5100	5.3215	4771.7200	4.7717	10.331	0.0000
2026/08/25	2040	04/02/2027	8.78 Call	Bond Future	1207.7800	1.2078	1444.3100	1.4443	19.584	0.0000
2026/08/25	2040	06/05/2027		Bond Future	9.3795	99.6754	9.2688	100.4767	1.180	0.0000
2026/08/25	2040	06/05/2027	8.88 Call	Bond Future	1855.7800	1.8558	2142.0500	2.1421	15.426	0.0000
2026/08/25	2040	06/05/2027	8.88 Put	Bond Future	5546.3600	5.5464	5031.3100	5.0313	9.286	0.0000
2026/08/25	2040	05/08/2027		Bond Future	9.4317	97.1362	9.3171	97.9534	1.216	0.0000
2026/08/25	2040	05/08/2027	9.33 Call	Bond Future	3571.1900	3.5712	3980.0900	3.9801	11.450	0.0000
2026/08/25	2040	05/08/2027	9.33 Put	Bond Future	4295.7400	4.2957	3887.4700	3.8875	9.504	0.0000
2026/08/25	2040	04/11/2027		Bond Future	9.4954	98.9056	9.3766	99.7381	1.250	0.0000
2026/08/25	2040	04/11/2027	9.21 Call	Bond Future	3334.9800	3.3350	3714.5900	3.7146	11.383	0.0000
2026/08/25	2040	04/11/2027	9.21 Put	Bond Future	5352.6000	5.3526	4899.7700	4.8998	8.460	0.0000
2026/08/25	2043	05/11/2026		Bond Future	127.3909	127.3909	127.4069	127.4069	0.013	0.0000
2026/08/25	2043	05/11/2026	112.84 Call	Bond Future	14553.7806	14.5538	14569.5243	14.5695	0.108	0.0000
2026/08/25	2043	05/11/2026	112.84 Put	Bond Future	2.8706	0.0029	2.6343	0.0026	8.233	0.0000
2026/08/25	2043	04/02/2027		Bond Future	126.8588	126.8588	126.8755	126.8755	0.013	0.0000
2026/08/25	2043	04/02/2027	117.63 Call	Bond Future	9403.5859	9.4036	9416.8786	9.4169	0.141	0.0000
2026/08/25	2043	04/02/2027	117.63 Put	Bond Future	174.7559	0.1748	171.3586	0.1714	1.944	0.0000
2026/08/25	2043	06/05/2027		Bond Future	129.3343	129.3343	129.3512	129.3512	0.013	0.0000
2026/08/25	2043	06/05/2027	127.48 Call	Bond Future	4023.0578	4.0231	4027.6313	4.0276	0.114	0.0000
2026/08/25	2043	06/05/2027	127.48 Put	Bond Future	2168.7478	2.1687	2156.4213	2.1564	0.568	0.0000
2026/08/25	2043	05/08/2027		Bond Future	128.9036	128.9036	128.9213	128.9213	0.014	0.0000
2026/08/25	2043	05/08/2027	129.56 Call	Bond Future	2994.4937	2.9945	2998.2505	2.9983	0.125	0.0000
2026/08/25	2043	05/08/2027	129.56 Put	Bond Future	3650.9437	3.6509	3636.9905	3.6370	0.382	0.0000
2026/08/25	2043	04/11/2027		Bond Future	131.2836	131.2836	131.3020	131.3020	0.014	0.0000
2026/08/25	2043	04/11/2027	128.97 Call	Bond Future	4781.6486	4.7816	4789.1342	4.7891	0.157	0.0000
2026/08/25	2043	04/11/2027	128.97 Put	Bond Future	2468.0486	2.4680	2457.1342	2.4571	0.442	0.0000
2026/08/25	2044	05/11/2026		Bond Future	9.4464	96.5324	9.3330	97.4525	1.200	0.0000
2026/08/25	2044	05/11/2026	11.34 Call	Bond Future	13655.6800	13.6557	14548.2200	14.5482	6.536	0.0000
2026/08/25	2044	05/11/2026	11.34 Put	Bond Future	96.2500	0.0963	68.7800	0.0688	28.540	0.0000
2026/08/25	2044	05/11/2026	9.50 Call	Bond Future	2495.1300	2.4951	3007.4700	3.0075	20.534	0.0000
2026/08/25	2044	05/11/2026	9.50 Put	Bond Future	2064.4500	2.0645	1656.7800	1.6568	19.747	0.0000
2026/08/25	2044	04/02/2027		Bond Future	9.4991	93.9590	9.3821	94.8961	1.231	0.0000
2026/08/25	2044	04/02/2027	10.18 Call	Bond Future	6679.8300	6.6798	7379.7400	7.3797	10.478	0.0000
2026/08/25	2044	04/02/2027	10.18 Put	Bond Future	1489.7700	1.4898	1252.5600	1.2526	15.923	0.0000
2026/08/25	2044	06/05/2027		Bond Future	9.5505	95.7710	9.4299	96.7261	1.262	0.0000

2,300

0

2,300

0

2,300

0

0

0

0

0

0

0

0

0

0

0

0

3,116

0

0

0

0

0

0

0

0

0

0

0

125,265

0

0

0

15,000

0

0

0

0

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/25	2044	06/05/2027	9.08	Call	Bond Future	2165.2600	2.1653	2521.8200	2.5218	16.467	0.0000	0.0000
2026/08/25	2044	06/05/2027	9.08	Put	Bond Future	5976.1300	5.9761	5377.6200	5.3776	10.015	0.0000	0.0000
2026/08/25	2044	05/08/2027			Bond Future	9.6015	93.2799	9.4770	94.2538	1.296	0.0000	0.0000
2026/08/25	2044	05/08/2027	9.44	Call	Bond Future	3756.8500	3.7569	4232.5200	4.2325	12.661	0.0000	0.0000
2026/08/25	2044	05/08/2027	9.44	Put	Bond Future	5023.5100	5.0235	4525.1900	4.5252	9.920	0.0000	0.0000
2026/08/25	2044	04/11/2027			Bond Future	9.6620	94.9790	9.5335	95.9710	1.329	0.0000	0.0000
2026/08/25	2044	04/11/2027	9.31	Call	Bond Future	3521.6900	3.5217	3962.4800	3.9625	12.516	0.0000	0.0000
2026/08/25	2044	04/11/2027	9.31	Put	Bond Future	6278.5500	6.2786	5727.3000	5.7273	8.780	0.0000	0.0000
2026/08/25	2046	05/11/2026			Bond Future	145.2049	145.2049	145.2237	145.2237	0.013	0.0000	0.0000
2026/08/25	2046	05/11/2026	125.48	Call	Bond Future	19724.9100	19.7249	19743.6800	19.7437	0.095	0.0000	0.0000
2026/08/25	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2046	04/02/2027			Bond Future	147.9623	147.9623	147.9811	147.9811	0.013	0.0000	0.0000
2026/08/25	2046	04/02/2027	131.09	Call	Bond Future	16872.2700	16.8723	16891.0900	16.8911	0.112	0.0000	0.0000
2026/08/25	2046	04/02/2027	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2046	06/05/2027			Bond Future	148.4339	148.4339	148.4533	148.4533	0.013	0.0000	0.0000
2026/08/25	2046	06/05/2027	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2046	06/05/2027	148.99	Put	Bond Future	556.1400	0.5561	536.6700	0.5367	3.501	0.0000	0.0000
2026/08/25	2046	05/08/2027			Bond Future	151.4029	151.4029	151.4228	151.4228	0.013	0.0000	0.0000
2026/08/25	2046	05/08/2027	149.17	Call	Bond Future	2232.9400	2.2329	2252.8200	2.2528	0.890	0.0000	0.0000
2026/08/25	2046	05/08/2027	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2046	04/11/2027			Bond Future	151.7338	151.7338	151.7549	151.7549	0.014	0.0000	0.0000
2026/08/25	2046	04/11/2027	151.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2046	04/11/2027	151.95	Put	Bond Future	216.1700	0.2162	195.1100	0.1951	9.742	0.0000	0.0000
2026/08/25	2050	05/11/2026			Bond Future	148.7365	148.7365	148.8799	148.8799	0.096	0.0000	0.0000
2026/08/25	2050	05/11/2026	123.84	Call	Bond Future	24896.5100	24.8965	25039.9400	25.0399	0.576	0.0000	0.0000
2026/08/25	2050	05/11/2026	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2050	04/02/2027			Bond Future	149.0273	149.0273	149.1739	149.1739	0.098	0.0000	0.0000
2026/08/25	2050	04/02/2027	132.39	Call	Bond Future	16637.3400	16.6373	16783.8700	16.7839	0.881	0.0000	0.0000
2026/08/25	2050	04/02/2027	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2050	06/05/2027			Bond Future	151.9352	151.9352	152.0843	152.0843	0.098	0.0000	0.0000
2026/08/25	2050	06/05/2027	150.46	Call	Bond Future	1475.1900	1.4752	1624.3400	1.6243	10.111	0.0000	0.0000
2026/08/25	2050	06/05/2027	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2050	05/08/2027			Bond Future	152.3847	152.3847	152.5371	152.5371	0.100	0.0000	0.0000
2026/08/25	2050	05/08/2027	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	2050	05/08/2027	152.97	Put	Bond Future	585.3200	0.5853	432.8800	0.4329	26.044	0.0000	0.0000
2026/08/25	2050	04/11/2027			Bond Future	155.2003	155.2003	155.3558	155.3558	0.100	0.0000	0.0000
2026/08/25	2050	04/11/2027	153.21	Call	Bond Future	1990.2900	1.9903	2145.7800	2.1458	7.812	0.0000	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
18,563	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
18,479	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/25	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/08/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	AL37	05/11/2026		Index Future	1318.2390	1318.2390	1322.2140	1322.2140	0.302	0.0000
2026/08/25	AL37	04/02/2027		Index Future	1342.9470	1342.9470	1346.9940	1346.9940	0.301	0.0000
2026/08/25	AL37	06/05/2027		Index Future	1368.8320	1368.8320	1372.9560	1372.9560	0.301	0.0000
2026/08/25	AL37	05/08/2027		Index Future	1395.6240	1395.6240	1399.8280	1399.8280	0.301	0.0000
2026/08/25	AL37	04/11/2027		Index Future	1421.4360	1421.4360	1425.7220	1425.7220	0.302	0.0000
2026/08/25	AL7T	05/11/2026		Index Future	1708.0930	1708.0930	1718.8400	1718.8400	0.629	0.0000
2026/08/25	AL7T	04/02/2027		Index Future	1740.1080	1740.1080	1751.0540	1751.0540	0.629	0.0000
2026/08/25	AL7T	06/05/2027		Index Future	1773.6490	1773.6490	1784.8040	1784.8040	0.629	0.0000
2026/08/25	AL7T	05/08/2027		Index Future	1808.3640	1808.3640	1819.7370	1819.7370	0.629	0.0000
2026/08/25	AL7T	04/11/2027		Index Future	1841.8100	1841.8100	1853.3990	1853.3990	0.629	0.0000
2026/08/25	ALBI	05/11/2026		Index Future	1436.8220	1436.8220	1445.7440	1445.7440	0.621	0.0000
2026/08/25	ALBI	04/02/2027		Index Future	1463.7530	1463.7530	1472.8390	1472.8390	0.621	0.0000
2026/08/25	ALBI	06/05/2027		Index Future	1491.9670	1491.9670	1501.2260	1501.2260	0.621	0.0000
2026/08/25	ALBI	05/08/2027		Index Future	1521.1690	1521.1690	1530.6090	1530.6090	0.621	0.0000
2026/08/25	ALBI	04/11/2027		Index Future	1549.3030	1549.3030	1558.9230	1558.9230	0.621	0.0000
2026/08/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

71

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/08/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/25	ES33	05/11/2026		Bond Future	9.0614	93.3052	8.9567	93.8067	1.156	0.0000
2026/08/25	ES33	05/11/2026	10.83 Call	Bond Future	7976.7800	7.9768	8478.2900	8.4783	6.287	0.0000
2026/08/25	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	ES33	04/02/2027		Bond Future	9.1326	95.0770	9.0226	95.5879	1.204	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	
2026/08/25	ES33	04/02/2027	9.70 Call	Bond Future	2580.4000	2.5804	3091.2900	3.0913	19.799	0.0000	0.0000
2026/08/25	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	ES33	06/05/2027		Bond Future	9.1936	93.1365	9.0781	93.6573	1.257	0.0000	0.0000
2026/08/25	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	ES33	06/05/2027	8.80 Put	Bond Future	1788.7900	1.7888	1268.0400	1.2680	29.112	0.0000	0.0000
2026/08/25	ES33	05/08/2027		Bond Future	9.2518	94.9996	9.1301	95.5307	1.315	0.0000	0.0000
2026/08/25	ES33	05/08/2027	9.27 Call	Bond Future	79.2200	0.0792	610.3000	0.6103	670.386	0.0000	0.0000
2026/08/25	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	ES33	04/11/2027		Bond Future	9.3414	92.9595	9.2131	93.5008	1.373	0.0000	0.0000
2026/08/25	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	ES33	04/11/2027	9.06 Put	Bond Future	1192.3300	1.1923	651.0800	0.6511	45.394	0.0000	0.0000
2026/08/25	ES42	05/11/2026		Bond Future	9.7201	90.7078	9.6167	91.4727	1.064	0.0000	0.0000
2026/08/25	ES42	05/11/2026	11.66 Call	Bond Future	12742.9900	12.7430	13507.9100	13.5079	6.003	0.0000	0.0000
2026/08/25	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	ES42	04/02/2027		Bond Future	9.7827	92.4305	9.6759	93.2099	1.092	0.0000	0.0000
2026/08/25	ES42	04/02/2027	10.29 Call	Bond Future	3570.6300	3.5706	4349.9600	4.3500	21.826	0.0000	0.0000
2026/08/25	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	ES42	06/05/2027		Bond Future	9.8419	89.9696	9.7315	90.7641	1.121	0.0000	0.0000
2026/08/25	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	ES42	06/05/2027	9.33 Put	Bond Future	3772.7300	3.7727	2978.2900	2.9783	21.057	0.0000	0.0000
2026/08/25	ES42	05/08/2027		Bond Future	9.8982	91.7694	9.7842	92.5797	1.152	0.0000	0.0000
2026/08/25	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	397.6900	0.3977	100.000	0.0000	0.0000
2026/08/25	ES42	05/08/2027	9.84 Put	Bond Future	412.5800	0.4126	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/25	ES42	04/11/2027		Bond Future	9.9712	89.1992	9.8533	90.0248	1.183	0.0000	0.0000
2026/08/25	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	ES42	04/11/2027	9.66 Put	Bond Future	2203.0100	2.2030	1377.3400	1.3773	37.479	0.0000	0.0000
2026/08/25	GOVI	05/11/2026		GOVI	1409.3850	1409.3850	1418.4170	1418.4170	0.641	0.0000	0.0000
2026/08/25	GOVI	05/11/2026	1,277. Call 00	GOVI	1323850.0000	132.3850	1414170.0000	141.4170	6.823	0.0000	0.0000
2026/08/25	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	GOVI	04/02/2027		GOVI	1435.8010	1435.8010	1445.0010	1445.0010	0.641	0.0000	0.0000
2026/08/25	GOVI	04/02/2027	1,369. Call 00	GOVI	668010.0000	66.8010	760010.0000	76.0010	13.772	0.0000	0.0000
2026/08/25	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	GOVI	06/05/2027		GOVI	1463.4760	1463.4760	1472.8510	1472.8510	0.641	0.0000	0.0000
2026/08/25	GOVI	06/05/2027	1,427. Call 00	GOVI	364760.0000	36.4760	458510.0000	45.8510	25.702	0.0000	0.0000
2026/08/25	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
2026/08/25	GOVI	05/08/2027		GOVI	1492.1210	1492.1210	1501.6790	1501.6790	0.641	0.0000
2026/08/25	GOVI	05/08/2027	1,465. Call 00	GOVI	271210.0000	27.1210	366790.0000	36.6790	35.242	0.0000
2026/08/25	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	GOVI	04/11/2027		GOVI	1519.7180	1519.7180	1529.4570	1529.4570	0.641	0.0000
2026/08/25	GOVI	04/11/2027	1,514. Call 00	GOVI	57180.0000	5.7180	154570.0000	15.4570	170.322	0.0000
2026/08/25	GOVI	04/11/2027	1,514. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/08/25	I258	05/11/2026		Bond Future	135.7703	135.7703	136.2431	136.2431	0.348	0.0000
2026/08/25	I258	05/11/2026	114.95 Call	Bond Future	20826.8369	20.8268	21298.0833	21.2981	2.263	0.0000
2026/08/25	I258	05/11/2026	114.95 Put	Bond Future	6.5169	0.0065	5.0033	0.0050	23.226	0.0000
2026/08/25	I258	04/02/2027		Bond Future	135.3972	135.3972	135.8793	135.8793	0.356	0.0000
2026/08/25	I258	04/02/2027	118.90 Call	Bond Future	16664.0493	16.6640	17125.6428	17.1256	2.770	0.0000
2026/08/25	I258	04/02/2027	118.90 Put	Bond Future	166.8693	0.1669	146.3728	0.1464	12.283	0.0000
2026/08/25	I258	06/05/2027		Bond Future	138.0394	138.0394	138.5307	138.5307	0.356	0.0000
2026/08/25	I258	06/05/2027	134.78 Call	Bond Future	6650.0326	6.6500	6950.6287	6.9506	4.520	0.0000
2026/08/25	I258	06/05/2027	134.78 Put	Bond Future	3390.6826	3.3907	3199.9687	3.2000	5.625	0.0000
2026/08/25	I258	05/08/2027		Bond Future	137.7827	137.7827	138.2844	138.2844	0.364	0.0000
2026/08/25	I258	05/08/2027	138.93 Call	Bond Future	4673.3328	4.6733	4912.4300	4.9124	5.116	0.0000
2026/08/25	I258	05/08/2027	138.93 Put	Bond Future	5820.6228	5.8206	5558.0400	5.5580	4.511	0.0000
2026/08/25	I258	04/11/2027		Bond Future	140.3270	140.3270	140.8383	140.8383	0.364	0.0000
2026/08/25	I258	04/11/2027	137.93 Call	Bond Future	6823.2118	6.8232	7121.2364	7.1212	4.368	0.0000
2026/08/25	I258	04/11/2027	137.93 Put	Bond Future	4426.2018	4.4262	4212.9664	4.2130	4.818	0.0000
2026/08/25	IGOV	05/11/2026		Index Future	462.8100	462.8100	462.6670	462.6670	0.031	0.0000
2026/08/25	IGOV	04/02/2027		Index Future	471.5970	471.5970	471.4510	471.4510	0.031	0.0000
2026/08/25	IGOV	06/05/2027		Index Future	480.7960	480.7960	480.6470	480.6470	0.031	0.0000
2026/08/25	IGOV	05/08/2027		Index Future	490.3140	490.3140	490.1620	490.1620	0.031	0.0000
2026/08/25	IGOV	04/11/2027		Index Future	499.4880	499.4880	499.3350	499.3350	0.031	0.0000
2026/08/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/08/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/08/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/08/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/08/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/08/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/08/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/25	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/08/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2026/08/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2026/08/25	R033	05/11/2026		Bond Future	8.3876	108.9585	8.3035	109.3889	1.002	0.0000	0.0000
2026/08/25	R033	05/11/2026	9.33 Call	Bond Future	4906.7200	4.9067	5287.9100	5.2879	7.769	0.0000	0.0000
2026/08/25	R033	05/11/2026	9.33 Put	Bond Future	225.1200	0.2251	175.9100	0.1759	21.859	0.0000	0.0000
2026/08/25	R033	04/02/2027		Bond Future	8.4318	111.0013	8.3432	111.4396	1.051	0.0000	0.0000
2026/08/25	R033	04/02/2027	8.65 Call	Bond Future	2456.3400	2.4563	2720.9900	2.7210	10.774	0.0000	0.0000
2026/08/25	R033	04/02/2027	8.65 Put	Bond Future	1386.0000	1.3860	1212.3400	1.2123	12.530	0.0000	0.0000
2026/08/25	R033	06/05/2027		Bond Future	8.4667	108.0982	8.3732	108.5449	1.105	0.0000	0.0000
2026/08/25	R033	06/05/2027	7.93 Call	Bond Future	1023.0200	1.0230	1167.7200	1.1677	14.144	0.0000	0.0000
2026/08/25	R033	06/05/2027	7.93 Put	Bond Future	3618.2400	3.6182	3316.2700	3.3163	8.346	0.0000	0.0000
2026/08/25	R033	05/08/2027		Bond Future	8.4969	110.2364	8.3979	110.6918	1.165	0.0000	0.0000
2026/08/25	R033	05/08/2027	8.54 Call	Bond Future	2483.5400	2.4835	2725.6500	2.7257	9.749	0.0000	0.0000
2026/08/25	R033	05/08/2027	8.54 Put	Bond Future	2285.8600	2.2859	2072.5000	2.0725	9.334	0.0000	0.0000
2026/08/25	R033	04/11/2027		Bond Future	8.5567	107.2054	8.4518	107.6695	1.226	0.0000	0.0000
2026/08/25	R033	04/11/2027	8.32 Call	Bond Future	1995.4500	1.9955	2205.7800	2.2058	10.540	0.0000	0.0000
2026/08/25	R033	04/11/2027	8.32 Put	Bond Future	3045.9600	3.0460	2792.1500	2.7922	8.333	0.0000	0.0000
2026/08/25	R035	05/11/2026	8.97 Call	Bond Future	3054.2700	3.0543	3506.2400	3.5062	14.798	0.0000	0.0000
2026/08/25	R035	05/11/2026	8.97 Put	Bond Future	734.9700	0.7350	568.2300	0.5682	22.687	0.0000	0.0000
2026/08/25	R035	05/11/2026	8.47 Call	Bond Future	1231.1900	1.2312	1515.1200	1.5151	23.061	0.0000	0.0000
2026/08/25	R035	05/11/2026	8.47 Put	Bond Future	1841.6600	1.8417	1506.8800	1.5069	18.178	0.0000	0.0000
2026/08/25	R035	05/11/2026	7.97 Put	Bond Future	3981.1400	3.9811	3473.7400	3.4737	12.745	0.0000	0.0000
2026/08/25	R035	05/11/2026	7.97 Call	Bond Future	328.7900	0.3288	440.1000	0.4401	33.854	0.0000	0.0000
2026/08/25	R035	05/11/2026	9.80 Call	Bond Future	7099.2700	7.0993	7676.6400	7.6766	8.133	0.0000	0.0000
2026/08/25	R035	05/11/2026	9.80 Put	Bond Future	151.7500	0.1518	110.4100	0.1104	27.242	0.0000	0.0000
2026/08/25	R035	05/11/2026	9.30 Call	Bond Future	4586.8600	4.5869	5108.0600	5.1081	11.363	0.0000	0.0000
2026/08/25	R035	05/11/2026	9.30 Put	Bond Future	393.0800	0.3931	295.5700	0.2956	24.807	0.0000	0.0000
2026/08/25	R035	05/11/2026	8.80 Put	Bond Future	1012.7700	1.0128	796.7400	0.7967	21.331	0.0000	0.0000
2026/08/25	R035	05/11/2026	8.80 Call	Bond Future	2348.2300	2.3482	2750.9100	2.7509	17.148	0.0000	0.0000
2026/08/25	R035	05/11/2026		Bond Future	8.5727	103.4888	8.4686	104.1075	1.214	0.0000	0.0000
2026/08/25	R035	05/11/2026	10.03 Call	Bond Future	8278.9600	8.2790	8869.9300	8.8699	7.138	0.0000	0.0000
2026/08/25	R035	05/11/2026	10.03 Put	Bond Future	98.6500	0.0987	70.9100	0.0709	28.120	0.0000	0.0000
2026/08/25	R035	04/02/2027		Bond Future	8.6188	105.4289	8.5101	106.0590	1.261	0.0000	0.0000
2026/08/25	R035	04/02/2027	9.02 Call	Bond Future	3585.4800	3.5855	4011.6400	4.0116	11.886	0.0000	0.0000
2026/08/25	R035	04/02/2027	9.02 Put	Bond Future	1301.5100	1.3015	1097.5700	1.0976	15.669	0.0000	0.0000
2026/08/25	R035	04/02/2027	7.70 Put	Bond Future	5925.8800	5.9259	5402.1800	5.4022	8.838	0.0000	0.0000
2026/08/25	R035	04/02/2027	7.70 Call	Bond Future	435.8700	0.4359	542.2700	0.5423	24.411	0.0000	0.0000

0
0
9,032
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
600
0
600
0
600
0
200
0
200
0
200
100,116
0
0
0
0
0
0
0
3,000

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
2026/08/25	R035	04/02/2027	8.20 Put	Bond Future	3517.6200	3.5176	3101.1500	3.1012	11.840	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.20 Call	Bond Future	1061.2000	1.0612	1274.8300	1.2748	20.131	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.85 Call	Bond Future	2924.9100	2.9249	3313.4400	3.3134	13.283	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.85 Put	Bond Future	1600.4900	1.6005	1358.9200	1.3589	15.094	0.0000	0.0000
2026/08/25	R035	04/02/2027	9.43 Call	Bond Future	5351.1500	5.3512	5847.5100	5.8475	9.276	0.0000	0.0000
2026/08/25	R035	04/02/2027	9.43 Put	Bond Future	801.2900	0.8013	667.5500	0.6676	16.691	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.93 Call	Bond Future	3229.4500	3.2295	3636.3100	3.6363	12.598	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.93 Put	Bond Future	1451.9900	1.4520	1228.7500	1.2288	15.375	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.43 Put	Bond Future	2678.1900	2.6782	2325.4400	2.3254	13.171	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.43 Call	Bond Future	1580.2300	1.5802	1857.5800	1.8576	17.551	0.0000	0.0000
2026/08/25	R035	04/02/2027	7.86 Put	Bond Future	5085.0200	5.0850	4589.5500	4.5896	9.744	0.0000	0.0000
2026/08/25	R035	04/02/2027	7.86 Call	Bond Future	577.9300	0.5779	712.5600	0.7126	23.295	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.36 Put	Bond Future	2915.2600	2.9153	2542.8400	2.5428	12.775	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.36 Call	Bond Future	1406.2800	1.4063	1663.9600	1.6640	18.324	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.67 Call	Bond Future	2291.5000	2.2915	2634.9100	2.6349	14.986	0.0000	0.0000
2026/08/25	R035	04/02/2027	8.67 Put	Bond Future	1996.1400	1.9961	1709.4500	1.7095	14.362	0.0000	0.0000
2026/08/25	R035	06/05/2027	7.86 Put	Bond Future	5461.5600	5.4616	4982.0700	4.9821	8.779	0.0000	0.0000
2026/08/25	R035	06/05/2027	7.86 Call	Bond Future	863.8900	0.8639	1026.5300	1.0265	18.826	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.36 Put	Bond Future	3402.1000	3.4021	3028.7800	3.0288	10.973	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.36 Call	Bond Future	1734.6300	1.7346	2003.4400	2.0034	15.497	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.78 Call	Bond Future	2955.0600	2.9551	3319.8200	3.3198	12.344	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.78 Put	Bond Future	2240.8000	2.2408	1963.4300	1.9634	12.378	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.75 Put	Bond Future	2306.9900	2.3070	2023.1900	2.0232	12.302	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.75 Call	Bond Future	2853.4800	2.8535	3211.8100	3.2118	12.558	0.0000	0.0000
2026/08/25	R035	06/05/2027	9.27 Call	Bond Future	4807.1900	4.8072	5261.6700	5.2617	9.454	0.0000	0.0000
2026/08/25	R035	06/05/2027	9.27 Put	Bond Future	1402.7700	1.4028	1215.1200	1.2151	13.377	0.0000	0.0000
2026/08/25	R035	06/05/2027		Bond Future	8.6527	102.9567	8.5393	103.5988	1.311	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.25 Call	Bond Future	1482.0800	1.4821	1725.0600	1.7251	16.395	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.25 Put	Bond Future	3785.2200	3.7852	3386.0700	3.3861	10.545	0.0000	0.0000
2026/08/25	R035	06/05/2027	9.14 Call	Bond Future	4283.5100	4.2835	4717.1200	4.7171	10.123	0.0000	0.0000
2026/08/25	R035	06/05/2027	9.14 Put	Bond Future	1583.7100	1.5837	1375.1900	1.3752	13.167	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.64 Call	Bond Future	2503.9200	2.5039	2837.9000	2.8379	13.338	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.64 Put	Bond Future	2575.6500	2.5757	2267.5000	2.2675	11.964	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.14 Put	Bond Future	4216.3800	4.2164	3792.6200	3.7926	10.050	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.14 Call	Bond Future	1272.5400	1.2725	1490.9100	1.4909	17.160	0.0000	0.0000
2026/08/25	R035	06/05/2027	9.22 Call	Bond Future	4603.7900	4.6038	5050.4800	5.0505	9.703	0.0000	0.0000
2026/08/25	R035	06/05/2027	9.22 Put	Bond Future	1469.6100	1.4696	1274.1700	1.2742	13.299	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.72 Call	Bond Future	2756.1200	2.7561	3107.9100	3.1079	12.764	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.72 Put	Bond Future	2377.7500	2.3778	2087.4100	2.0874	12.211	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	
2026/08/25	R035	06/05/2027	8.11 Put	Bond Future	4338.3600	4.3384	3908.0300	3.9080	9.919	0.0000	0.0000
2026/08/25	R035	06/05/2027	8.11 Call	Bond Future	1218.9100	1.2189	1430.7100	1.4307	17.376	0.0000	0.0000
2026/08/25	R035	05/08/2027	8.25 Put	Bond Future	4156.9000	4.1569	3756.9500	3.7570	9.621	0.0000	0.0000
2026/08/25	R035	05/08/2027	8.25 Call	Bond Future	1741.0700	1.7411	1995.9200	1.9959	14.638	0.0000	0.0000
2026/08/25	R035	05/08/2027	8.75 Put	Bond Future	2698.0500	2.6981	2400.4800	2.4005	11.029	0.0000	0.0000
2026/08/25	R035	05/08/2027	8.75 Call	Bond Future	3064.6600	3.0647	3421.8900	3.4219	11.656	0.0000	0.0000
2026/08/25	R035	05/08/2027	9.42 Call	Bond Future	5507.3300	5.5073	5974.0500	5.9741	8.475	0.0000	0.0000
2026/08/25	R035	05/08/2027	9.42 Put	Bond Future	1560.3100	1.5603	1372.2300	1.3722	12.054	0.0000	0.0000
2026/08/25	R035	05/08/2027		Bond Future	8.6831	104.9930	8.5644	105.6478	1.367	0.0000	0.0000
2026/08/25	R035	05/08/2027	8.72 Call	Bond Future	2972.4500	2.9725	3323.8000	3.3238	11.820	0.0000	0.0000
2026/08/25	R035	05/08/2027	8.72 Put	Bond Future	2770.0800	2.7701	2466.6300	2.4666	10.955	0.0000	0.0000
2026/08/25	R035	04/11/2027		Bond Future	8.7410	102.4062	8.6167	103.0732	1.422	0.0000	0.0000
2026/08/25	R035	04/11/2027	8.51 Call	Bond Future	2465.3800	2.4654	2773.6400	2.7736	12.504	0.0000	0.0000
2026/08/25	R035	04/11/2027	8.51 Put	Bond Future	3709.5800	3.7096	3350.7900	3.3508	9.672	0.0000	0.0000
2026/08/25	R038	05/11/2026		Bond Future	9.0495	114.0136	8.9457	114.8095	1.147	0.0000	0.0000
2026/08/25	R038	05/11/2026	10.72 Call	Bond Future	11911.8400	11.9118	12679.1600	12.6792	6.442	0.0000	0.0000
2026/08/25	R038	05/11/2026	10.72 Put	Bond Future	104.2100	0.1042	75.5500	0.0756	27.502	0.0000	0.0000
2026/08/25	R038	04/02/2027		Bond Future	9.1046	116.1512	8.9968	116.9619	1.183	0.0000	0.0000
2026/08/25	R038	04/02/2027	9.60 Call	Bond Future	5224.2500	5.2243	5792.3000	5.7923	10.873	0.0000	0.0000
2026/08/25	R038	04/02/2027	9.60 Put	Bond Future	1598.4400	1.5984	1355.8000	1.3558	15.180	0.0000	0.0000
2026/08/25	R038	06/05/2027		Bond Future	9.1536	112.9062	9.0417	113.7324	1.223	0.0000	0.0000
2026/08/25	R038	06/05/2027	8.71 Call	Bond Future	1956.3400	1.9563	2263.1300	2.2631	15.682	0.0000	0.0000
2026/08/25	R038	06/05/2027	8.71 Put	Bond Future	5280.6500	5.2807	4761.2700	4.7613	9.836	0.0000	0.0000
2026/08/25	R038	05/08/2027		Bond Future	9.2001	115.1394	9.0837	115.9819	1.265	0.0000	0.0000
2026/08/25	R038	05/08/2027	9.15 Call	Bond Future	3739.1500	3.7392	4171.0400	4.1710	11.550	0.0000	0.0000
2026/08/25	R038	05/08/2027	9.15 Put	Bond Future	4100.7300	4.1007	3690.1400	3.6901	10.013	0.0000	0.0000
2026/08/25	R038	04/11/2027		Bond Future	9.2661	111.7565	9.1450	112.6148	1.306	0.0000	0.0000
2026/08/25	R038	04/11/2027	9.00 Call	Bond Future	3354.9400	3.3549	3748.1500	3.7482	11.720	0.0000	0.0000
2026/08/25	R038	04/11/2027	9.00 Put	Bond Future	5253.6500	5.2537	4788.5800	4.7886	8.852	0.0000	0.0000
2026/08/25	R053	05/11/2026		Bond Future	9.3008	124.0063	9.1876	125.3366	1.217	0.0000	0.0000
2026/08/25	R053	05/11/2026	11.21 Call	Bond Future	19376.4900	19.3765	20665.5000	20.6655	6.652	0.0000	0.0000
2026/08/25	R053	05/11/2026	11.21 Put	Bond Future	145.9200	0.1459	104.6700	0.1047	28.269	0.0000	0.0000
2026/08/25	R053	05/11/2026	8.38 Put	Bond Future	11891.9500	11.8920	10688.8100	10.6888	10.117	0.0000	0.0000
2026/08/25	R053	05/11/2026	8.38 Call	Bond Future	324.6300	0.3246	451.7500	0.4518	39.158	0.0000	0.0000
2026/08/25	R053	05/11/2026	8.85 Put	Bond Future	6599.4000	6.5994	5628.0200	5.6280	14.719	0.0000	0.0000
2026/08/25	R053	05/11/2026	8.85 Call	Bond Future	1153.1700	1.1532	1512.0500	1.5121	31.121	0.0000	0.0000
2026/08/25	R053	05/11/2026	9.35 Call	Bond Future	3531.5000	3.5315	4272.1700	4.2722	20.973	0.0000	0.0000
2026/08/25	R053	05/11/2026	9.35 Put	Bond Future	2960.5400	2.9605	2370.9500	2.3710	19.915	0.0000	0.0000

0
300
0
500
0
500
0
500
0
0
0
0
0
0
0
4,232
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
57,273
0
0
0
530
0
530
0
530

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
2026/08/25	R053	04/02/2027		Bond Future	9.3462	126.3313	9.2298	127.6863	1.246	0.0000
2026/08/25	R053	04/02/2027	9.99 Call	Bond Future	9248.0600	9.2481	10251.7000	10.2517	10.852	0.0000
2026/08/25	R053	04/02/2027	9.99 Put	Bond Future	2190.0400	2.1900	1838.6800	1.8387	16.044	0.0000
2026/08/25	R053	06/05/2027		Bond Future	9.3869	122.9043	9.2671	124.2852	1.276	0.0000
2026/08/25	R053	06/05/2027	8.92 Call	Bond Future	3072.5300	3.0725	3588.3300	3.5883	16.787	0.0000
2026/08/25	R053	06/05/2027	8.92 Put	Bond Future	8606.6200	8.6066	7741.5300	7.7415	10.051	0.0000
2026/08/25	R053	05/08/2027		Bond Future	9.4253	125.3353	9.3020	126.7435	1.308	0.0000
2026/08/25	R053	05/08/2027	9.28 Call	Bond Future	5445.0800	5.4451	6140.6900	6.1407	12.775	0.0000
2026/08/25	R053	05/08/2027	9.28 Put	Bond Future	7107.7100	7.1077	6395.0700	6.3951	10.026	0.0000
2026/08/25	R053	04/11/2027		Bond Future	9.4764	121.7603	9.3495	123.1946	1.339	0.0000
2026/08/25	R053	04/11/2027	9.16 Call	Bond Future	5190.4000	5.1904	5842.9700	5.8430	12.573	0.0000
2026/08/25	R053	04/11/2027	9.16 Put	Bond Future	8820.1100	8.8201	8038.3700	8.0384	8.863	0.0000
2026/08/25	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/08/25	R186	05/11/2026	8.12 Call	Bond Future	23.8200	0.0238	23.6600	0.0237	0.672	0.0000
2026/08/25	R186	05/11/2026	8.12 Put	Bond Future	23.8200	0.0238	23.6600	0.0237	0.672	0.0000
2026/08/25	R202	05/11/2026		Bond Future	307.3933	307.3933	307.4326	307.4326	0.013	0.0000
2026/08/25	R202	05/11/2026	280.46 Call	Bond Future	26933.3100	26.9333	26972.5700	26.9726	0.146	0.0000
2026/08/25	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	R202	04/02/2027		Bond Future	307.6287	307.6287	307.6686	307.6686	0.013	0.0000
2026/08/25	R202	04/02/2027	294.73 Call	Bond Future	12898.6500	12.8987	12938.5800	12.9386	0.310	0.0000
2026/08/25	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	R202	06/05/2027		Bond Future	313.6309	313.6309	313.6714	313.6714	0.013	0.0000
2026/08/25	R202	06/05/2027	306.99 Call	Bond Future	6640.8500	6.6409	6681.3700	6.6814	0.610	0.0000
2026/08/25	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	R202	05/08/2027		Bond Future	314.1818	314.1818	314.2237	314.2237	0.013	0.0000
2026/08/25	R202	05/08/2027	312.97 Call	Bond Future	1211.7700	1.2118	1253.6700	1.2537	3.458	0.0000
2026/08/25	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	R202	04/11/2027		Bond Future	319.9872	319.9872	320.0307	320.0307	0.014	0.0000
2026/08/25	R202	04/11/2027	315.68 Call	Bond Future	4307.2300	4.3072	4350.6500	4.3507	1.008	0.0000
2026/08/25	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	R209	05/11/2026		Bond Future	8.7405	84.9625	8.6369	85.5520	1.185	0.0000
2026/08/25	R209	05/11/2026	10.32 Call	Bond Future	8463.7300	8.4637	9029.1700	9.0292	6.681	0.0000
2026/08/25	R209	05/11/2026	10.32 Put	Bond Future	88.2800	0.0883	64.2200	0.0642	27.254	0.0000
2026/08/25	R209	04/02/2027		Bond Future	8.7842	86.5554	8.6767	87.1558	1.224	0.0000
2026/08/25	R209	04/02/2027	9.28 Call	Bond Future	3874.7200	3.8747	4296.2000	4.2962	10.878	0.0000
2026/08/25	R209	04/02/2027	9.28 Put	Bond Future	1174.3600	1.1744	995.4000	0.9954	15.239	0.0000
2026/08/25	R209	04/02/2027	8.96 Call	Bond Future	2677.3400	2.6773	3034.1300	3.0341	13.326	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
732	
	0
	0
513	
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
44,983	
	0
	0
	0
	0
	0
	0
	0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/08/25	R209	04/02/2027	8.96 Put	Bond Future	1707.1900	1.7072	1463.5400	1.4635	14.272	0.0000	0.0000
2026/08/25	R209	04/02/2027	8.03 Put	Bond Future	4931.3400	4.9313	4464.4300	4.4644	9.468	0.0000	0.0000
2026/08/25	R209	04/02/2027	8.03 Call	Bond Future	602.9800	0.6030	736.5100	0.7365	22.145	0.0000	0.0000
2026/08/25	R209	06/05/2027	9.32 Call	Bond Future	4249.2500	4.2493	4662.6000	4.6626	9.728	0.0000	0.0000
2026/08/25	R209	06/05/2027	9.32 Put	Bond Future	1583.8900	1.5839	1385.3100	1.3853	12.537	0.0000	0.0000
2026/08/25	R209	06/05/2027	8.25 Put	Bond Future	4377.1400	4.3771	3964.5400	3.9645	9.426	0.0000	0.0000
2026/08/25	R209	06/05/2027	8.25 Call	Bond Future	1185.2000	1.1852	1384.5300	1.3845	16.818	0.0000	0.0000
2026/08/25	R209	06/05/2027		Bond Future	8.8215	85.0722	8.7099	85.6841	1.266	0.0000	0.0000
2026/08/25	R209	06/05/2027	8.41 Call	Bond Future	1485.5500	1.4856	1718.4000	1.7184	15.674	0.0000	0.0000
2026/08/25	R209	06/05/2027	8.41 Put	Bond Future	3768.8100	3.7688	3389.7300	3.3897	10.058	0.0000	0.0000
2026/08/25	R209	05/08/2027		Bond Future	8.8558	86.7548	8.7397	87.3788	1.311	0.0000	0.0000
2026/08/25	R209	05/08/2027	8.87 Call	Bond Future	2905.1900	2.9052	3236.7300	3.2367	11.412	0.0000	0.0000
2026/08/25	R209	05/08/2027	8.87 Put	Bond Future	2828.9700	2.8290	2536.5100	2.5365	10.338	0.0000	0.0000
2026/08/25	R209	04/11/2027		Bond Future	8.9094	85.1870	8.7886	85.8227	1.355	0.0000	0.0000
2026/08/25	R209	04/11/2027	8.67 Call	Bond Future	2472.6100	2.4726	2767.1100	2.7671	11.910	0.0000	0.0000
2026/08/25	R209	04/11/2027	8.67 Put	Bond Future	3738.5800	3.7386	3397.3500	3.3974	9.127	0.0000	0.0000
2026/08/25	R210	05/11/2026		Bond Future	271.4217	271.4217	271.3678	271.3678	0.020	0.0000	0.0000
2026/08/25	R210	05/11/2026	253.33 Call	Bond Future	18091.7100	18.0917	18037.7700	18.0378	0.298	0.0000	0.0000
2026/08/25	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	R210	04/02/2027		Bond Future	276.5757	276.5757	276.5203	276.5203	0.020	0.0000	0.0000
2026/08/25	R210	04/02/2027	266.03 Call	Bond Future	10545.6500	10.5457	10490.2900	10.4903	0.525	0.0000	0.0000
2026/08/25	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	R210	06/05/2027		Bond Future	278.3105	278.3105	278.2543	278.2543	0.020	0.0000	0.0000
2026/08/25	R210	06/05/2027	271.13 Call	Bond Future	7180.5400	7.1805	7124.3200	7.1243	0.783	0.0000	0.0000
2026/08/25	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	R210	05/08/2027		Bond Future	283.8776	283.8776	283.8202	283.8202	0.020	0.0000	0.0000
2026/08/25	R210	05/08/2027	276.01 Call	Bond Future	7867.5900	7.8676	7810.2100	7.8102	0.729	0.0000	0.0000
2026/08/25	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	R210	04/11/2027		Bond Future	285.3848	285.3848	285.3278	285.3278	0.020	0.0000	0.0000
2026/08/25	R210	04/11/2027	284.11 Call	Bond Future	1274.7800	1.2748	1217.8200	1.2178	4.468	0.0000	0.0000
2026/08/25	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	R213	05/11/2026		Bond Future	8.0704	97.5287	7.9855	97.8259	1.052	0.0000	0.0000
2026/08/25	R213	05/11/2026	8.75 Call	Bond Future	2568.0700	2.5681	2815.4500	2.8155	9.633	0.0000	0.0000
2026/08/25	R213	05/11/2026	8.75 Put	Bond Future	228.7800	0.2288	178.9600	0.1790	21.776	0.0000	0.0000
2026/08/25	R213	04/02/2027		Bond Future	8.1098	99.3570	8.0188	99.6596	1.122	0.0000	0.0000
2026/08/25	R213	04/02/2027	8.14 Call	Bond Future	1227.9200	1.2279	1387.6900	1.3877	13.011	0.0000	0.0000
2026/08/25	R213	04/02/2027	8.14 Put	Bond Future	1127.8300	1.1278	984.9900	0.9850	12.665	0.0000	0.0000
2026/08/25	R213	06/05/2027	9.25 Call	Bond Future	3931.1800	3.9312	4179.0500	4.1791	6.305	0.0000	0.0000

3,237

0

3,237

0

4,620

0

4,620

0

0

0

0

0

0

0

0

0

306

0

0

300

0

0

0

0

0

0

0

0

0

0

0

31,330

0

0

33,457

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/08/25	R213	06/05/2027	9.25 Put	Bond Future	482.3200	0.4823	421.8500	0.4219	12.537	0.0000	0.0000
2026/08/25	R213	06/05/2027	8.13 Put	Bond Future	1364.1900	1.3642	1215.0800	1.2151	10.930	0.0000	0.0000
2026/08/25	R213	06/05/2027	8.13 Call	Bond Future	1365.6100	1.3656	1524.8400	1.5248	11.660	0.0000	0.0000
2026/08/25	R213	06/05/2027		Bond Future	8.1296	97.7194	8.0318	98.0277	1.203	0.0000	0.0000
2026/08/25	R213	06/05/2027	7.56 Call	Bond Future	583.7500	0.5838	677.1800	0.6772	16.005	0.0000	0.0000
2026/08/25	R213	06/05/2027	7.56 Put	Bond Future	2396.5800	2.3966	2181.6700	2.1817	8.967	0.0000	0.0000
2026/08/25	R213	05/08/2027		Bond Future	8.1408	99.6521	8.0352	99.9665	1.298	0.0000	0.0000
2026/08/25	R213	05/08/2027	8.27 Call	Bond Future	1711.3900	1.7114	1886.5700	1.8866	10.236	0.0000	0.0000
2026/08/25	R213	05/08/2027	8.27 Put	Bond Future	1328.7400	1.3287	1189.5300	1.1895	10.477	0.0000	0.0000
2026/08/25	R213	05/08/2027	8.58 Call	Bond Future	2323.0300	2.3230	2524.9800	2.5250	8.693	0.0000	0.0000
2026/08/25	R213	05/08/2027	8.58 Put	Bond Future	1029.5700	1.0296	917.1300	0.9171	10.921	0.0000	0.0000
2026/08/25	R213	05/08/2027	7.95 Put	Bond Future	1749.1400	1.7491	1577.9400	1.5779	9.788	0.0000	0.0000
2026/08/25	R213	05/08/2027	7.95 Call	Bond Future	1180.4100	1.1804	1323.6000	1.3236	12.131	0.0000	0.0000
2026/08/25	R213	04/11/2027		Bond Future	8.2008	97.9197	8.0861	98.2402	1.399	0.0000	0.0000
2026/08/25	R213	04/11/2027	8.02 Call	Bond Future	1281.7600	1.2818	1431.1700	1.4312	11.657	0.0000	0.0000
2026/08/25	R213	04/11/2027	8.02 Put	Bond Future	1787.4100	1.7874	1616.3500	1.6164	9.570	0.0000	0.0000
2026/08/25	R214	05/11/2026		Bond Future	9.3119	79.2744	9.2088	79.9571	1.107	0.0000	0.0000
2026/08/25	R214	05/11/2026	10.97 Call	Bond Future	10038.3600	10.0384	10691.4300	10.6914	6.506	0.0000	0.0000
2026/08/25	R214	05/11/2026	10.97 Put	Bond Future	115.0700	0.1151	85.4500	0.0855	25.741	0.0000	0.0000
2026/08/25	R214	04/02/2027		Bond Future	9.3654	80.7605	9.2591	81.4558	1.135	0.0000	0.0000
2026/08/25	R214	04/02/2027	9.90 Call	Bond Future	4781.7200	4.7817	5273.6100	5.2736	10.287	0.0000	0.0000
2026/08/25	R214	04/02/2027	9.90 Put	Bond Future	1412.7400	1.4127	1209.2900	1.2093	14.401	0.0000	0.0000
2026/08/25	R214	06/05/2027		Bond Future	9.4102	79.0182	9.3006	79.7269	1.165	0.0000	0.0000
2026/08/25	R214	06/05/2027	8.88 Call	Bond Future	1622.2900	1.6223	1870.6900	1.8707	15.312	0.0000	0.0000
2026/08/25	R214	06/05/2027	8.88 Put	Bond Future	5134.7000	5.1347	4674.4000	4.6744	8.964	0.0000	0.0000
2026/08/25	R214	05/08/2027		Bond Future	9.4534	80.5811	9.3403	81.3037	1.196	0.0000	0.0000
2026/08/25	R214	05/08/2027	9.32 Call	Bond Future	3129.8800	3.1299	3485.9300	3.4859	11.376	0.0000	0.0000
2026/08/25	R214	05/08/2027	9.32 Put	Bond Future	3983.2600	3.9833	3616.6500	3.6167	9.204	0.0000	0.0000
2026/08/25	R214	04/11/2027		Bond Future	9.5144	78.7538	9.3977	79.4900	1.227	0.0000	0.0000
2026/08/25	R214	04/11/2027	9.21 Call	Bond Future	2974.1200	2.9741	3308.2100	3.3082	11.233	0.0000	0.0000
2026/08/25	R214	04/11/2027	9.21 Put	Bond Future	4914.1600	4.9142	4512.1100	4.5121	8.181	0.0000	0.0000
2026/08/25	R248	05/11/2026	9.50 Call	Bond Future	2941.5200	2.9415	3467.1800	3.4672	17.870	0.0000	0.0000
2026/08/25	R248	05/11/2026	9.50 Put	Bond Future	2031.0000	2.0310	1652.9600	1.6530	18.613	0.0000	0.0000
2026/08/25	R248	05/11/2026		Bond Future	9.3947	95.8008	9.2917	96.7045	1.096	0.0000	0.0000
2026/08/25	R248	05/11/2026	11.31 Call	Bond Future	14680.6900	14.6807	15556.7400	15.5567	5.967	0.0000	0.0000
2026/08/25	R248	05/11/2026	11.31 Put	Bond Future	104.6800	0.1047	77.0300	0.0770	26.414	0.0000	0.0000
2026/08/25	R248	04/02/2027		Bond Future	9.4456	97.5967	9.3396	98.5172	1.122	0.0000	0.0000
2026/08/25	R248	04/02/2027	10.11 Call	Bond Future	7085.6500	7.0857	7768.0200	7.7680	9.630	0.0000	0.0000

2,830
0
2,830
0
0
0
0
0
0
0
1,200
0
1,200
0
0
0
28,057
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
400
286,105
0
0
0
0

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
2026/08/25	R248	04/02/2027	10.11 Put	Bond Future	1629.1800	1.6292	1391.0500	1.3911	14.617	0.0000
2026/08/25	R248	06/05/2027		Bond Future	9.4884	95.0370	9.3793	95.9752	1.150	0.0000
2026/08/25	R248	06/05/2027	9.05 Call	Bond Future	2423.7200	2.4237	2781.9100	2.7819	14.779	0.0000
2026/08/25	R248	06/05/2027	9.05 Put	Bond Future	6286.4200	6.2864	5706.4700	5.7065	9.225	0.0000
2026/08/25	R248	06/05/2027	10.09 Call	Bond Future	7345.7200	7.3457	7999.9500	8.0000	8.906	0.0000
2026/08/25	R248	06/05/2027	10.09 Put	Bond Future	2427.7900	2.4278	2143.8800	2.1439	11.694	0.0000
2026/08/25	R248	06/05/2027	9.59 Call	Bond Future	4632.9800	4.6330	5161.5500	5.1616	11.409	0.0000
2026/08/25	R248	06/05/2027	9.59 Put	Bond Future	3772.1400	3.7721	3362.5700	3.3626	10.858	0.0000
2026/08/25	R248	06/05/2027	8.86 Put	Bond Future	7508.6300	7.5086	6870.7000	6.8707	8.496	0.0000
2026/08/25	R248	06/05/2027	8.86 Call	Bond Future	1893.3000	1.8933	2193.5100	2.1935	15.856	0.0000
2026/08/25	R248	05/08/2027		Bond Future	9.5295	96.9167	9.4172	97.8734	1.178	0.0000
2026/08/25	R248	05/08/2027	9.37 Call	Bond Future	4064.0200	4.0640	4530.1600	4.5302	11.470	0.0000
2026/08/25	R248	05/08/2027	9.37 Put	Bond Future	5427.5900	5.4276	4937.0300	4.9370	9.038	0.0000
2026/08/25	R248	04/11/2027		Bond Future	9.5864	94.2456	9.4708	95.2201	1.207	0.0000
2026/08/25	R248	04/11/2027	9.26 Call	Bond Future	3888.0400	3.8880	4326.8600	4.3269	11.286	0.0000
2026/08/25	R248	04/11/2027	9.26 Put	Bond Future	6679.7200	6.6797	6144.0300	6.1440	8.020	0.0000
2026/08/25	R2R9	05/11/2026		Bond Future	9.2007	106.0169	9.1022	106.7646	1.070	0.0000
2026/08/25	R2R9	05/11/2026	98.56 Call	Bond Future	95046.7900	95.0468	95794.5500	95.7946	0.787	0.0000
2026/08/25	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/25	R2R9	04/02/2027		Bond Future	9.2576	108.0045	9.1555	108.7661	1.102	0.0000
2026/08/25	R2R9	04/02/2027	9.89 Call	Bond Future	5948.4700	5.9485	6507.8300	6.5078	9.403	0.0000
2026/08/25	R2R9	04/02/2027	9.89 Put	Bond Future	1396.4800	1.3965	1194.2400	1.1942	14.482	0.0000
2026/08/25	R2R9	06/05/2027	9.64 Call	Bond Future	4938.2500	4.9383	5425.0500	5.4251	9.858	0.0000
2026/08/25	R2R9	06/05/2027	9.64 Put	Bond Future	2559.3800	2.5594	2270.0500	2.2701	11.305	0.0000
2026/08/25	R2R9	06/05/2027	8.94 Put	Bond Future	4948.2700	4.9483	4481.5100	4.4815	9.433	0.0000
2026/08/25	R2R9	06/05/2027	8.94 Call	Bond Future	2206.5600	2.2066	2515.9300	2.5159	14.020	0.0000
2026/08/25	R2R9	06/05/2027		Bond Future	9.3088	105.1067	9.2031	105.8829	1.136	0.0000
2026/08/25	R2R9	06/05/2027	8.83 Call	Bond Future	1908.3500	1.9084	2188.7300	2.1887	14.692	0.0000
2026/08/25	R2R9	06/05/2027	8.83 Put	Bond Future	5487.1000	5.4871	4991.3500	4.9914	9.035	0.0000
2026/08/25	R2R9	05/08/2027		Bond Future	9.3579	107.1858	9.2482	107.9772	1.172	0.0000
2026/08/25	R2R9	05/08/2027	9.26 Call	Bond Future	3595.6400	3.5956	3990.2300	3.9902	10.974	0.0000
2026/08/25	R2R9	05/08/2027	9.26 Put	Bond Future	4301.1900	4.3012	3904.4000	3.9044	9.225	0.0000
2026/08/25	R2R9	05/08/2027	9.68 Call	Bond Future	5349.7900	5.3498	5835.2700	5.8353	9.075	0.0000
2026/08/25	R2R9	05/08/2027	9.68 Put	Bond Future	3073.1300	3.0731	2767.2300	2.7672	9.954	0.0000
2026/08/25	R2R9	05/08/2027	8.90 Put	Bond Future	5803.3700	5.8034	5321.6800	5.3217	8.300	0.0000
2026/08/25	R2R9	05/08/2027	8.90 Call	Bond Future	2444.0400	2.4440	2753.7300	2.7537	12.671	0.0000
2026/08/25	R2R9	05/08/2027	9.53 Call	Bond Future	4682.8700	4.6829	5137.7500	5.1378	9.714	0.0000
2026/08/25	R2R9	05/08/2027	9.53 Put	Bond Future	3457.5300	3.4575	3121.0300	3.1210	9.732	0.0000

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

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
2026/08/25	R2R9	05/08/2027	8.82 Put	Bond Future	6194.9700	6.1950	5694.7800	5.6948	8.074	0.0000	0.0000
2026/08/25	R2R9	05/08/2027	8.82 Call	Bond Future	2233.2800	2.2333	2524.4700	2.5245	13.039	0.0000	0.0000
2026/08/25	R2R9	04/11/2027		Bond Future	9.4250	104.1621	9.3111	104.9683	1.208	0.0000	0.0000
2026/08/25	R2R9	04/11/2027	9.12 Call	Bond Future	3279.2400	3.2792	3640.8500	3.6409	11.027	0.0000	0.0000
2026/08/25	R2R9	04/11/2027	9.12 Put	Bond Future	5458.5900	5.4586	5013.9700	5.0140	8.145	0.0000	0.0000
2026/08/25	R4R2	05/11/2026		Bond Future	9.4011	106.9470	9.2977	107.8206	1.100	0.0000	0.0000
2026/08/25	R4R2	05/11/2026	98.76 Call	Bond Future	95724.4100	95.7244	96598.0200	96.5980	0.913	0.0000	0.0000
2026/08/25	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	R4R2	04/02/2027		Bond Future	9.4589	108.9522	9.3520	109.8419	1.130	0.0000	0.0000
2026/08/25	R4R2	04/02/2027	10.13 Call	Bond Future	6898.6000	6.8986	7558.5800	7.5586	9.567	0.0000	0.0000
2026/08/25	R4R2	04/02/2027	10.13 Put	Bond Future	1554.8300	1.5548	1325.0500	1.3251	14.778	0.0000	0.0000
2026/08/25	R4R2	06/05/2027		Bond Future	9.5115	105.9466	9.4011	106.8534	1.161	0.0000	0.0000
2026/08/25	R4R2	06/05/2027	9.00 Call	Bond Future	2113.8700	2.1139	2436.6700	2.4367	15.271	0.0000	0.0000
2026/08/25	R4R2	06/05/2027	9.00 Put	Bond Future	6411.6700	6.4117	5827.6300	5.8276	9.109	0.0000	0.0000
2026/08/25	R4R2	05/08/2027		Bond Future	9.5621	108.0421	9.4479	108.9669	1.195	0.0000	0.0000
2026/08/25	R4R2	05/08/2027	9.44 Call	Bond Future	4029.3500	4.0294	4487.2600	4.4873	11.364	0.0000	0.0000
2026/08/25	R4R2	05/08/2027	9.44 Put	Bond Future	5018.6200	5.0186	4551.7400	4.5517	9.303	0.0000	0.0000
2026/08/25	R4R2	04/11/2027		Bond Future	9.6288	104.9080	9.5106	105.8499	1.227	0.0000	0.0000
2026/08/25	R4R2	04/11/2027	9.28 Call	Bond Future	3632.7600	3.6328	4048.7200	4.0487	11.450	0.0000	0.0000
2026/08/25	R4R2	04/11/2027	9.28 Put	Bond Future	6449.2500	6.4493	5923.2400	5.9232	8.156	0.0000	0.0000
2026/08/25	RR87	05/11/2026		Bond Future	6.8653	102.7079	6.8694	102.7075	0.059	0.0000	0.0000
2026/08/25	RR87	05/11/2026	5.27 Call	Bond Future	0.0024	0.0000	0.0021	0.0000	13.580	0.0000	0.0000
2026/08/25	RR87	05/11/2026	5.27 Put	Bond Future	182.9724	0.1830	183.4321	0.1834	0.251	0.0000	0.0000
2026/08/25	RR88	05/11/2026		Bond Future	7.3802	105.8942	7.3800	105.8944	0.002	0.0000	0.0000
2026/08/25	RR88	05/11/2026	6.71 Call	Bond Future	5.7755	0.0058	5.5659	0.0056	3.628	0.0000	0.0000
2026/08/25	RR88	05/11/2026	6.71 Put	Bond Future	708.5155	0.7085	708.1459	0.7081	0.052	0.0000	0.0000
2026/08/25	RR88	04/02/2027		Bond Future	7.3167	104.0387	7.3167	104.0387	0.000	0.0000	0.0000
2026/08/25	RR88	04/02/2027	7.78 Call	Bond Future	518.8754	0.5189	518.1311	0.5181	0.143	0.0000	0.0000
2026/08/25	RR88	04/02/2027	7.78 Put	Bond Future	130.3754	0.1304	129.6311	0.1296	0.571	0.0000	0.0000
2026/08/25	RR88	06/05/2027		Bond Future	7.1168	106.0449	7.1170	106.0448	0.003	0.0000	0.0000
2026/08/25	RR88	06/05/2027	7.89 Call	Bond Future	562.7984	0.5628	562.2891	0.5623	0.090	0.0000	0.0000
2026/08/25	RR88	06/05/2027	7.89 Put	Bond Future	99.0884	0.0991	98.6991	0.0987	0.393	0.0000	0.0000
2026/08/25	RR88	05/08/2027		Bond Future	6.4940	102.8349	6.4944	102.8348	0.006	0.0000	0.0000
2026/08/25	RR88	05/08/2027	8.07 Call	Bond Future	602.3234	0.6023	602.0385	0.6020	0.047	0.0000	0.0000
2026/08/25	RR88	05/08/2027	8.07 Put	Bond Future	32.8434	0.0328	32.7085	0.0327	0.411	0.0000	0.0000
2026/08/25	RR88	04/11/2027		Bond Future	4.4924	104.7087	4.4910	104.7089	0.032	0.0000	0.0000
2026/08/25	RR88	04/11/2027	6.65 Call	Bond Future	260.2931	0.2603	260.4424	0.2604	0.057	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
2026/08/25	RR88	04/11/2027	6.65 Put	Bond Future	2.3031	0.0023	2.2824	0.0023	0.901	0.0000	0.0000
2026/08/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

0

0

0

0

0

1661608