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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2026 TO 13/08/2026

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
2026/08/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	2029	05/11/2026		Bond Future	153.5996	153.5996	153.7138	0.074	0.0000	0.0000
2026/08/13	2029	05/11/2026	147.56 Call	Bond Future	6039.6300	6.0396	6153.7800	1.890	0.0000	0.0000
2026/08/13	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2029	04/02/2027		Bond Future	156.5052	156.5052	156.6214	0.074	0.0000	0.0000
2026/08/13	2029	04/02/2027	149.72 Call	Bond Future	6785.2000	6.7852	6901.3800	1.712	0.0000	0.0000
2026/08/13	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
2026/08/13	2029	06/05/2027		Bond Future	158.0762	158.0762	158.1943	158.1943	0.075	0.0000
2026/08/13	2029	06/05/2027	153.32 Call	Bond Future	4756.1900	4.7562	4874.3200	4.8743	2.484	0.0000
2026/08/13	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2029	05/08/2027		Bond Future	161.1931	161.1931	161.3136	161.3136	0.075	0.0000
2026/08/13	2029	05/08/2027	156.72 Call	Bond Future	4473.0600	4.4731	4593.6400	4.5936	2.696	0.0000
2026/08/13	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2029	04/11/2027		Bond Future	162.5476	162.5476	162.6710	162.6710	0.076	0.0000
2026/08/13	2029	04/11/2027	161.12 Call	Bond Future	1427.5600	1.4276	1550.9700	1.5510	8.645	0.0000
2026/08/13	2029	04/11/2027	161.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2030	05/11/2026		Bond Future	7.8315	102.6704	7.8094	102.7323	0.281	0.0000
2026/08/13	2030	05/11/2026	8.39 Call	Bond Future	1826.0600	1.8261	1870.8900	1.8709	2.455	0.0000
2026/08/13	2030	05/11/2026	8.39 Put	Bond Future	271.1100	0.2711	253.9600	0.2540	6.326	0.0000
2026/08/13	2030	04/02/2027		Bond Future	7.8523	100.5804	7.8282	100.6434	0.307	0.0000
2026/08/13	2030	04/02/2027	7.82 Call	Bond Future	909.6600	0.9097	938.2200	0.9382	3.140	0.0000
2026/08/13	2030	04/02/2027	7.82 Put	Bond Future	994.2400	0.9942	959.7600	0.9598	3.468	0.0000
2026/08/13	2030	06/05/2027		Bond Future	7.8473	102.5589	7.8209	102.6229	0.337	0.0000
2026/08/13	2030	06/05/2027	7.27 Call	Bond Future	455.9200	0.4559	473.2900	0.4733	3.810	0.0000
2026/08/13	2030	06/05/2027	7.27 Put	Bond Future	1864.1500	1.8642	1817.5300	1.8175	2.501	0.0000
2026/08/13	2030	05/08/2027		Bond Future	7.8579	100.5483	7.8284	100.6137	0.376	0.0000
2026/08/13	2030	05/08/2027	8.11 Call	Bond Future	1475.8800	1.4759	1512.4700	1.5125	2.479	0.0000
2026/08/13	2030	05/08/2027	8.11 Put	Bond Future	920.4300	0.9204	891.6800	0.8917	3.124	0.0000
2026/08/13	2030	04/11/2027		Bond Future	7.9142	102.3483	7.8810	102.4152	0.420	0.0000
2026/08/13	2030	04/11/2027	7.84 Call	Bond Future	1207.8600	1.2079	1239.3300	1.2393	2.605	0.0000
2026/08/13	2030	04/11/2027	7.84 Put	Bond Future	1357.1600	1.3572	1321.7600	1.3218	2.608	0.0000
2026/08/13	2031	05/11/2026		Bond Future	119.5562	119.5562	119.5220	119.5220	0.029	0.0000
2026/08/13	2031	05/11/2026	111.49 Call	Bond Future	8066.2200	8.0662	8031.9600	8.0320	0.425	0.0000
2026/08/13	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2031	04/02/2027		Bond Future	119.3070	119.3070	119.2720	119.2720	0.029	0.0000
2026/08/13	2031	04/02/2027	116.18 Call	Bond Future	3185.9900	3.1860	3152.5500	3.1526	1.050	0.0000
2026/08/13	2031	04/02/2027	116.18 Put	Bond Future	59.0100	0.0590	60.5300	0.0605	2.576	0.0000
2026/08/13	2031	06/05/2027		Bond Future	121.6804	121.6804	121.6445	121.6445	0.030	0.0000
2026/08/13	2031	06/05/2027	116.87 Call	Bond Future	4825.8800	4.8259	4790.4000	4.7904	0.735	0.0000
2026/08/13	2031	06/05/2027	116.87 Put	Bond Future	15.4600	0.0155	15.9200	0.0159	2.975	0.0000
2026/08/13	2031	05/08/2027		Bond Future	121.5099	121.5099	121.4735	121.4735	0.030	0.0000
2026/08/13	2031	05/08/2027	121.41 Call	Bond Future	991.3800	0.9914	971.2000	0.9712	2.036	0.0000
2026/08/13	2031	05/08/2027	121.41 Put	Bond Future	891.4400	0.8914	907.7100	0.9077	1.825	0.0000
2026/08/13	2031	04/11/2027		Bond Future	123.7152	123.7152	123.6785	123.6785	0.030	0.0000
2026/08/13	2031	04/11/2027	121.34 Call	Bond Future	2570.5200	2.5705	2538.9200	2.5389	1.229	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	
2026/08/13	2031	04/11/2027	121.34 Put	Bond Future	195.3000	0.1953	200.4300	0.2004	2.627	0.0000	0.0000
2026/08/13	2032	05/11/2026		Bond Future	8.1509	101.3403	8.1398	101.3879	0.136	0.0000	0.0000
2026/08/13	2032	05/11/2026	9.16 Call	Bond Future	4434.9200	4.4349	4473.0600	4.4731	0.860	0.0000	0.0000
2026/08/13	2032	05/11/2026	9.16 Put	Bond Future	205.1800	0.2052	195.7500	0.1958	4.596	0.0000	0.0000
2026/08/13	2032	04/02/2027		Bond Future	8.1875	103.2331	8.1758	103.2814	0.143	0.0000	0.0000
2026/08/13	2032	04/02/2027	8.48 Call	Bond Future	2304.5900	2.3046	2330.3700	2.3304	1.119	0.0000	0.0000
2026/08/13	2032	04/02/2027	8.48 Put	Bond Future	1104.1400	1.1041	1081.5700	1.0816	2.044	0.0000	0.0000
2026/08/13	2032	04/02/2027	8.08 Put	Bond Future	1776.0600	1.7761	1745.7800	1.7458	1.705	0.0000	0.0000
2026/08/13	2032	04/02/2027	8.08 Call	Bond Future	1330.3200	1.3303	1348.3900	1.3484	1.358	0.0000	0.0000
2026/08/13	2032	04/02/2027	7.58 Put	Bond Future	3111.0000	3.1110	3071.6500	3.0717	1.265	0.0000	0.0000
2026/08/13	2032	04/02/2027	7.58 Call	Bond Future	559.9100	0.5599	568.9100	0.5689	1.607	0.0000	0.0000
2026/08/13	2032	04/02/2027	8.36 Call	Bond Future	1984.4200	1.9844	2007.9900	2.0080	1.188	0.0000	0.0000
2026/08/13	2032	04/02/2027	8.36 Put	Bond Future	1274.3200	1.2743	1249.5400	1.2495	1.945	0.0000	0.0000
2026/08/13	2032	06/05/2027	7.58 Put	Bond Future	3237.4800	3.2375	3199.8300	3.1998	1.163	0.0000	0.0000
2026/08/13	2032	06/05/2027	7.58 Call	Bond Future	733.5600	0.7336	744.9700	0.7450	1.555	0.0000	0.0000
2026/08/13	2032	06/05/2027	8.08 Put	Bond Future	1990.7100	1.9907	1961.3000	1.9613	1.477	0.0000	0.0000
2026/08/13	2032	06/05/2027	8.08 Call	Bond Future	1507.0000	1.5070	1526.6500	1.5267	1.304	0.0000	0.0000
2026/08/13	2032	06/05/2027	8.47 Call	Bond Future	2416.8500	2.4169	2443.0200	2.4430	1.083	0.0000	0.0000
2026/08/13	2032	06/05/2027	8.47 Put	Bond Future	1358.6300	1.3586	1335.7400	1.3357	1.685	0.0000	0.0000
2026/08/13	2032	06/05/2027		Bond Future	8.2016	101.1018	8.1892	101.1508	0.151	0.0000	0.0000
2026/08/13	2032	06/05/2027	7.80 Call	Bond Future	1025.7900	1.0258	1040.6400	1.0406	1.448	0.0000	0.0000
2026/08/13	2032	06/05/2027	7.80 Put	Bond Future	2634.7400	2.6347	2600.5300	2.6005	1.298	0.0000	0.0000
2026/08/13	2032	06/05/2027	7.94 Put	Bond Future	2290.8200	2.2908	2258.9600	2.2590	1.391	0.0000	0.0000
2026/08/13	2032	06/05/2027	7.94 Call	Bond Future	1246.4100	1.2464	1263.6100	1.2636	1.380	0.0000	0.0000
2026/08/13	2032	06/05/2027	8.44 Put	Bond Future	1398.6400	1.3986	1375.2800	1.3753	1.670	0.0000	0.0000
2026/08/13	2032	06/05/2027	8.44 Call	Bond Future	2339.2900	2.3393	2364.9900	2.3650	1.099	0.0000	0.0000
2026/08/13	2032	06/05/2027	8.93 Call	Bond Future	3721.0700	3.7211	3753.5300	3.7535	0.872	0.0000	0.0000
2026/08/13	2032	06/05/2027	8.93 Put	Bond Future	881.3200	0.8813	864.7200	0.8647	1.884	0.0000	0.0000
2026/08/13	2032	05/08/2027	7.94 Put	Bond Future	2502.6700	2.5027	2471.0500	2.4711	1.263	0.0000	0.0000
2026/08/13	2032	05/08/2027	7.94 Call	Bond Future	1409.4100	1.4094	1427.8600	1.4279	1.309	0.0000	0.0000
2026/08/13	2032	05/08/2027	8.44 Put	Bond Future	1629.2800	1.6293	1605.2500	1.6053	1.475	0.0000	0.0000
2026/08/13	2032	05/08/2027	8.44 Call	Bond Future	2436.9200	2.4369	2462.9600	2.4630	1.069	0.0000	0.0000
2026/08/13	2032	05/08/2027	9.08 Call	Bond Future	4136.8300	4.1368	4170.7600	4.1708	0.820	0.0000	0.0000
2026/08/13	2032	05/08/2027	9.08 Put	Bond Future	959.6500	0.9597	943.5100	0.9435	1.682	0.0000	0.0000
2026/08/13	2032	05/08/2027		Bond Future	8.2261	103.0719	8.2130	103.1219	0.160	0.0000	0.0000
2026/08/13	2032	05/08/2027	8.42 Call	Bond Future	2390.2600	2.3903	2416.0200	2.4160	1.078	0.0000	0.0000
2026/08/13	2032	05/08/2027	8.42 Put	Bond Future	1657.8100	1.6578	1633.5000	1.6335	1.466	0.0000	0.0000
2026/08/13	2032	04/11/2027		Bond Future	8.2851	100.7603	8.2709	100.8117	0.171	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	
2026/08/13	2032	04/11/2027	8.20 Call		Bond Future	1987.8500	1.9879	2010.6100	2.0106	1.145	0.0000	0.0000
2026/08/13	2032	04/11/2027	8.20 Put		Bond Future	2296.3800	2.2964	2267.7900	2.2678	1.245	0.0000	0.0000
2026/08/13	2033	05/11/2026			Bond Future	149.3489	149.3489	149.2776	149.2776	0.048	0.0000	0.0000
2026/08/13	2033	05/11/2026	137.26 Call		Bond Future	12088.9000	12.0889	12017.6200	12.0176	0.590	0.0000	0.0000
2026/08/13	2033	05/11/2026	137.26 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2033	04/02/2027			Bond Future	152.1740	152.1740	152.1012	152.1012	0.048	0.0000	0.0000
2026/08/13	2033	04/02/2027	142.71 Call		Bond Future	9464.0200	9.4640	9391.2400	9.3912	0.769	0.0000	0.0000
2026/08/13	2033	04/02/2027	142.71 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2033	06/05/2027			Bond Future	153.5526	153.5526	153.4780	153.4780	0.049	0.0000	0.0000
2026/08/13	2033	06/05/2027	151.21 Call		Bond Future	2342.5900	2.3426	2268.0100	2.2680	3.184	0.0000	0.0000
2026/08/13	2033	06/05/2027	151.21 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2033	05/08/2027			Bond Future	156.5803	156.5803	156.5044	156.5044	0.048	0.0000	0.0000
2026/08/13	2033	05/08/2027	153.15 Call		Bond Future	3430.3400	3.4303	3354.4100	3.3544	2.213	0.0000	0.0000
2026/08/13	2033	05/08/2027	153.15 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2033	04/11/2027			Bond Future	157.7425	157.7425	157.6659	157.6659	0.049	0.0000	0.0000
2026/08/13	2033	04/11/2027	156.56 Call		Bond Future	1182.5300	1.1825	1105.9000	1.1059	6.480	0.0000	0.0000
2026/08/13	2033	04/11/2027	156.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2037	05/11/2026	10.83 Call		Bond Future	12616.6400	12.6166	12719.3600	12.7194	0.814	0.0000	0.0000
2026/08/13	2037	05/11/2026	10.83 Put		Bond Future	40.9300	0.0409	37.5900	0.0376	8.160	0.0000	0.0000
2026/08/13	2037	05/11/2026	10.23 Call		Bond Future	9325.2700	9.3253	9422.3300	9.4223	1.041	0.0000	0.0000
2026/08/13	2037	05/11/2026	10.23 Put		Bond Future	133.4500	0.1335	124.4500	0.1245	6.744	0.0000	0.0000
2026/08/13	2037	05/11/2026	9.46 Put		Bond Future	537.4500	0.5375	510.3700	0.5104	5.039	0.0000	0.0000
2026/08/13	2037	05/11/2026	9.46 Call		Bond Future	5118.0700	5.1181	5197.0500	5.1971	1.543	0.0000	0.0000
2026/08/13	2037	05/11/2026			Bond Future	8.7436	100.7090	8.7275	100.8151	0.184	0.0000	0.0000
2026/08/13	2037	05/11/2026	10.62 Call		Bond Future	11473.3000	11.4733	11574.6100	11.5746	0.883	0.0000	0.0000
2026/08/13	2037	05/11/2026	10.62 Put		Bond Future	61.8900	0.0619	57.1400	0.0571	7.675	0.0000	0.0000
2026/08/13	2037	04/02/2027			Bond Future	8.7861	98.3320	8.7694	98.4399	0.190	0.0000	0.0000
2026/08/13	2037	04/02/2027	9.51 Call		Bond Future	5612.1700	5.6122	5687.5700	5.6876	1.344	0.0000	0.0000
2026/08/13	2037	04/02/2027	9.51 Put		Bond Future	1070.3000	1.0703	1037.8400	1.0378	3.033	0.0000	0.0000
2026/08/13	2037	04/02/2027	9.81 Call		Bond Future	7102.3500	7.1024	7185.4200	7.1854	1.170	0.0000	0.0000
2026/08/13	2037	04/02/2027	9.81 Put		Bond Future	760.1900	0.7602	735.4000	0.7354	3.261	0.0000	0.0000
2026/08/13	2037	04/02/2027	9.31 Call		Bond Future	4664.7800	4.6648	4733.9500	4.7340	1.483	0.0000	0.0000
2026/08/13	2037	04/02/2027	9.31 Put		Bond Future	1349.3100	1.3493	1310.6200	1.3106	2.867	0.0000	0.0000
2026/08/13	2037	04/02/2027	8.44 Put		Bond Future	3747.1800	3.7472	3672.7100	3.6727	1.987	0.0000	0.0000
2026/08/13	2037	04/02/2027	8.44 Call		Bond Future	1472.7700	1.4728	1506.1600	1.5062	2.267	0.0000	0.0000
2026/08/13	2037	06/05/2027			Bond Future	8.8197	100.2664	8.8025	100.3762	0.196	0.0000	0.0000
2026/08/13	2037	06/05/2027	8.58 Call		Bond Future	2153.7700	2.1538	2195.9200	2.1959	1.957	0.0000	0.0000
2026/08/13	2037	06/05/2027	8.58 Put		Bond Future	3692.8600	3.6929	3625.2500	3.6253	1.831	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
2026/08/13	2037	05/08/2027		Bond Future	8.8621	97.9606	8.8441	98.0725	0.203	0.0000
2026/08/13	2037	05/08/2027	9.05 Call	Bond Future	4010.3700	4.0104	4069.9400	4.0699	1.485	0.0000
2026/08/13	2037	05/08/2027	9.05 Put	Bond Future	2849.6200	2.8496	2797.2300	2.7972	1.838	0.0000
2026/08/13	2037	04/11/2027		Bond Future	8.9188	99.7136	8.9001	99.8279	0.210	0.0000
2026/08/13	2037	04/11/2027	8.84 Call	Bond Future	3583.1700	3.5832	3636.2500	3.6363	1.481	0.0000
2026/08/13	2037	04/11/2027	8.84 Put	Bond Future	4065.1600	4.0652	4003.9100	4.0039	1.507	0.0000
2026/08/13	2038	05/11/2026		Bond Future	165.1819	165.1819	164.9611	164.9611	0.134	0.0000
2026/08/13	2038	05/11/2026	146.31 Call	Bond Future	18871.8500	18.8719	18651.1100	18.6511	1.170	0.0000
2026/08/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2038	04/02/2027		Bond Future	166.0271	166.0271	165.8019	165.8019	0.136	0.0000
2026/08/13	2038	04/02/2027	153.83 Call	Bond Future	12197.0600	12.1971	11971.8900	11.9719	1.846	0.0000
2026/08/13	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2038	06/05/2027		Bond Future	169.3293	169.3293	169.0993	169.0993	0.136	0.0000
2026/08/13	2038	06/05/2027	166.10 Call	Bond Future	3229.3200	3.2293	2999.3000	2.9993	7.123	0.0000
2026/08/13	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2038	05/08/2027		Bond Future	170.3353	170.3353	170.1009	170.1009	0.138	0.0000
2026/08/13	2038	05/08/2027	169.13 Call	Bond Future	1205.2800	1.2053	970.9400	0.9709	19.443	0.0000
2026/08/13	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2038	04/11/2027		Bond Future	173.4291	173.4291	173.1911	173.1911	0.137	0.0000
2026/08/13	2038	04/11/2027	170.50 Call	Bond Future	2929.0700	2.9291	2691.0700	2.6911	8.125	0.0000
2026/08/13	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	2040	05/11/2026	8.85 Put	Bond Future	3359.4700	3.3595	3221.6300	3.2216	4.103	0.0000
2026/08/13	2040	05/11/2026	8.85 Call	Bond Future	1296.3000	1.2963	1357.8400	1.3578	4.747	0.0000
2026/08/13	2040	05/11/2026	11.27 Call	Bond Future	14575.9300	14.5759	14769.1600	14.7692	1.326	0.0000
2026/08/13	2040	05/11/2026	11.27 Put	Bond Future	61.0700	0.0611	54.9200	0.0549	10.070	0.0000
2026/08/13	2040	05/11/2026	10.67 Call	Bond Future	10960.3500	10.9604	11144.7600	11.1448	1.683	0.0000
2026/08/13	2040	05/11/2026	10.67 Put	Bond Future	170.8900	0.1709	155.9200	0.1559	8.760	0.0000
2026/08/13	2040	05/11/2026	9.91 Put	Bond Future	612.3200	0.6123	569.3700	0.5694	7.014	0.0000
2026/08/13	2040	05/11/2026	9.91 Call	Bond Future	6334.4100	6.3344	6490.8400	6.4908	2.470	0.0000
2026/08/13	2040	05/11/2026		Bond Future	9.1194	101.5629	9.0931	101.7623	0.289	0.0000
2026/08/13	2040	05/11/2026	11.06 Call	Bond Future	13325.3400	13.3253	13516.2700	13.5163	1.433	0.0000
2026/08/13	2040	05/11/2026	11.06 Put	Bond Future	88.0100	0.0880	79.5600	0.0796	9.601	0.0000
2026/08/13	2040	04/02/2027		Bond Future	9.1691	98.9514	9.1418	99.1543	0.297	0.0000
2026/08/13	2040	04/02/2027	9.93 Call	Bond Future	6731.7800	6.7318	6878.4300	6.8784	2.178	0.0000
2026/08/13	2040	04/02/2027	9.93 Put	Bond Future	1296.8200	1.2968	1240.5100	1.2405	4.342	0.0000
2026/08/13	2040	04/02/2027	10.17 Call	Bond Future	8067.1200	8.0671	8224.4200	8.2244	1.950	0.0000
2026/08/13	2040	04/02/2027	10.17 Put	Bond Future	1005.8400	1.0058	960.1800	0.9602	4.539	0.0000
2026/08/13	2040	04/02/2027	9.67 Call	Bond Future	5346.1800	5.3462	5478.6400	5.4786	2.478	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
2026/08/13	2040	04/02/2027	9.67	Put	Bond Future	1719.6700	1.7197	1649.1700	1.6492	4.100	0.0000	0.0000
2026/08/13	2040	04/02/2027	8.78	Put	Bond Future	4633.0900	4.6331	4495.9100	4.4959	2.961	0.0000	0.0000
2026/08/13	2040	04/02/2027	8.78	Call	Bond Future	1681.2600	1.6813	1747.0400	1.7470	3.913	0.0000	0.0000
2026/08/13	2040	06/05/2027			Bond Future	9.2111	100.8980	9.1829	101.1048	0.306	0.0000	0.0000
2026/08/13	2040	06/05/2027	8.88	Call	Bond Future	2351.0500	2.3511	2429.2700	2.4293	3.327	0.0000	0.0000
2026/08/13	2040	06/05/2027	8.88	Put	Bond Future	4819.0100	4.8190	4690.4800	4.6905	2.667	0.0000	0.0000
2026/08/13	2040	05/08/2027			Bond Future	9.2614	98.3539	9.2322	98.5647	0.315	0.0000	0.0000
2026/08/13	2040	05/08/2027	9.33	Call	Bond Future	4326.8300	4.3268	4435.8300	4.4358	2.519	0.0000	0.0000
2026/08/13	2040	05/08/2027	9.33	Put	Bond Future	3833.7300	3.8337	3731.9100	3.7319	2.656	0.0000	0.0000
2026/08/13	2040	04/11/2027			Bond Future	9.3236	100.1135	9.2933	100.3284	0.325	0.0000	0.0000
2026/08/13	2040	04/11/2027	9.21	Call	Bond Future	4221.8400	4.2218	4323.9300	4.3239	2.418	0.0000	0.0000
2026/08/13	2040	04/11/2027	9.21	Put	Bond Future	5031.6400	5.0316	4918.7600	4.9188	2.243	0.0000	0.0000
2026/08/13	2043	05/11/2026			Bond Future	127.8091	127.8091	127.6802	127.6802	0.101	0.0000	0.0000
2026/08/13	2043	05/11/2026	112.84	Call	Bond Future	14970.9976	14.9710	14842.1398	14.8421	0.861	0.0000	0.0000
2026/08/13	2043	05/11/2026	112.84	Put	Bond Future	1.8676	0.0019	1.8998	0.0019	1.724	0.0000	0.0000
2026/08/13	2043	04/02/2027			Bond Future	127.2693	127.2693	127.1378	127.1378	0.103	0.0000	0.0000
2026/08/13	2043	04/02/2027	117.63	Call	Bond Future	9812.2761	9.8123	9686.5285	9.6865	1.282	0.0000	0.0000
2026/08/13	2043	04/02/2027	117.63	Put	Bond Future	172.9961	0.1730	178.7685	0.1788	3.337	0.0000	0.0000
2026/08/13	2043	06/05/2027			Bond Future	129.8012	129.8012	129.6667	129.6667	0.104	0.0000	0.0000
2026/08/13	2043	06/05/2027	127.48	Call	Bond Future	4404.6301	4.4046	4314.9751	4.3150	2.035	0.0000	0.0000
2026/08/13	2043	06/05/2027	127.48	Put	Bond Future	2083.4801	2.0835	2128.2351	2.1282	2.148	0.0000	0.0000
2026/08/13	2043	05/08/2027			Bond Future	129.3335	129.3335	129.1966	129.1966	0.106	0.0000	0.0000
2026/08/13	2043	05/08/2027	129.56	Call	Bond Future	3237.3209	3.2373	3164.3656	3.1644	2.254	0.0000	0.0000
2026/08/13	2043	05/08/2027	129.56	Put	Bond Future	3463.8509	3.4639	3527.7456	3.5277	1.845	0.0000	0.0000
2026/08/13	2043	04/11/2027			Bond Future	131.6801	131.6801	131.5413	131.5413	0.105	0.0000	0.0000
2026/08/13	2043	04/11/2027	128.97	Call	Bond Future	5097.2693	5.0973	5006.1581	5.0062	1.787	0.0000	0.0000
2026/08/13	2043	04/11/2027	128.97	Put	Bond Future	2387.1393	2.3871	2434.8381	2.4348	1.998	0.0000	0.0000
2026/08/13	2044	05/11/2026	9.50	Call	Bond Future	3714.8800	3.7149	3840.9100	3.8409	3.393	0.0000	0.0000
2026/08/13	2044	05/11/2026	9.50	Put	Bond Future	1657.7300	1.6577	1566.2700	1.5663	5.517	0.0000	0.0000
2026/08/13	2044	05/11/2026			Bond Future	9.2470	98.1589	9.2208	98.3764	0.284	0.0000	0.0000
2026/08/13	2044	05/11/2026	11.34	Call	Bond Future	15265.8600	15.2659	15475.5600	15.4756	1.374	0.0000	0.0000
2026/08/13	2044	05/11/2026	11.34	Put	Bond Future	79.9600	0.0800	72.1700	0.0722	9.742	0.0000	0.0000
2026/08/13	2044	04/02/2027			Bond Future	9.2943	95.6090	9.2673	95.8305	0.291	0.0000	0.0000
2026/08/13	2044	04/02/2027	10.18	Call	Bond Future	8137.0700	8.1371	8302.5800	8.3026	2.034	0.0000	0.0000
2026/08/13	2044	04/02/2027	10.18	Put	Bond Future	1296.9200	1.2969	1240.9900	1.2410	4.313	0.0000	0.0000
2026/08/13	2044	06/05/2027			Bond Future	9.3348	97.4900	9.3069	97.7156	0.299	0.0000	0.0000
2026/08/13	2044	06/05/2027	9.08	Call	Bond Future	2900.3300	2.9003	2992.1100	2.9921	3.164	0.0000	0.0000
2026/08/13	2044	06/05/2027	9.08	Put	Bond Future	4992.2500	4.9923	4858.4100	4.8584	2.681	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	
2026/08/13	2044	05/08/2027		Bond Future	9.3824	95.0046	9.3536	95.2347	0.307	0.0000	0.0000
2026/08/13	2044	05/08/2027	9.44 Call	Bond Future	4803.1600	4.8032	4921.9200	4.9219	2.473	0.0000	0.0000
2026/08/13	2044	05/08/2027	9.44 Put	Bond Future	4345.0500	4.3451	4233.7600	4.2338	2.561	0.0000	0.0000
2026/08/13	2044	04/11/2027		Bond Future	9.4399	96.7042	9.4102	96.9388	0.315	0.0000	0.0000
2026/08/13	2044	04/11/2027	9.31 Call	Bond Future	4678.9200	4.6789	4790.1400	4.7901	2.377	0.0000	0.0000
2026/08/13	2044	04/11/2027	9.31 Put	Bond Future	5710.5500	5.7106	5587.1600	5.5872	2.161	0.0000	0.0000
2026/08/13	2046	05/11/2026		Bond Future	145.4429	145.4429	145.4618	145.4618	0.013	0.0000	0.0000
2026/08/13	2046	05/11/2026	125.48 Call	Bond Future	19962.8700	19.9629	19981.7700	19.9818	0.095	0.0000	0.0000
2026/08/13	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2046	04/02/2027		Bond Future	148.1942	148.1942	148.2133	148.2133	0.013	0.0000	0.0000
2026/08/13	2046	04/02/2027	131.09 Call	Bond Future	17104.1500	17.1042	17123.2500	17.1233	0.112	0.0000	0.0000
2026/08/13	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2046	06/05/2027		Bond Future	148.7194	148.7194	148.7386	148.7386	0.013	0.0000	0.0000
2026/08/13	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2046	06/05/2027	148.99 Put	Bond Future	270.5600	0.2706	251.4500	0.2515	7.063	0.0000	0.0000
2026/08/13	2046	05/08/2027		Bond Future	151.6515	151.6515	151.6713	151.6713	0.013	0.0000	0.0000
2026/08/13	2046	05/08/2027	149.17 Call	Bond Future	2481.5300	2.4815	2501.3100	2.5013	0.797	0.0000	0.0000
2026/08/13	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2046	04/11/2027		Bond Future	151.9312	151.9312	151.9520	151.9520	0.014	0.0000	0.0000
2026/08/13	2046	04/11/2027	151.95 Call	Bond Future	0.0000	0.0000	1.9700	0.0020	100.000	0.0000	0.0000
2026/08/13	2046	04/11/2027	151.95 Put	Bond Future	18.8400	0.0188	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/08/13	2050	05/11/2026		Bond Future	149.9264	149.9264	149.4420	149.4420	0.323	0.0000	0.0000
2026/08/13	2050	05/11/2026	123.84 Call	Bond Future	26086.3600	26.0864	25602.0000	25.6020	1.857	0.0000	0.0000
2026/08/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2050	04/02/2027		Bond Future	150.2247	150.2247	149.7310	149.7310	0.329	0.0000	0.0000
2026/08/13	2050	04/02/2027	132.39 Call	Bond Future	17834.7300	17.8347	17340.9600	17.3410	2.769	0.0000	0.0000
2026/08/13	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2050	06/05/2027		Bond Future	153.2126	153.2126	152.7088	152.7088	0.329	0.0000	0.0000
2026/08/13	2050	06/05/2027	150.46 Call	Bond Future	2752.6400	2.7526	2248.7900	2.2488	18.304	0.0000	0.0000
2026/08/13	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2050	05/08/2027		Bond Future	153.6361	153.6361	153.1226	153.1226	0.334	0.0000	0.0000
2026/08/13	2050	05/08/2027	152.97 Call	Bond Future	666.0600	0.6661	152.6400	0.1526	77.083	0.0000	0.0000
2026/08/13	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	2050	04/11/2027		Bond Future	156.4263	156.4263	155.9040	155.9040	0.334	0.0000	0.0000
2026/08/13	2050	04/11/2027	153.21 Call	Bond Future	3216.2800	3.2163	2693.9700	2.6940	16.240	0.0000	0.0000
2026/08/13	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	8607	21/12/2026		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
2026/08/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	AL37	06/08/2026		Index Future	1302.3390	1302.3390	1302.3390	0.000	0.0000	0.0000
2026/08/13	AL37	05/11/2026		Index Future	1322.2370	1322.2370	1322.9570	0.054	0.0000	0.0000
2026/08/13	AL37	04/02/2027		Index Future	1346.9300	1346.9300	1347.6620	0.054	0.0000	0.0000
2026/08/13	AL37	06/05/2027		Index Future	1373.4020	1373.4020	1374.1450	0.054	0.0000	0.0000
2026/08/13	AL37	05/08/2027		Index Future	1399.8980	1399.8980	1400.6560	0.054	0.0000	0.0000
2026/08/13	AL37	04/11/2027		Index Future	1425.3470	1425.3470	1426.1240	0.055	0.0000	0.0000
2026/08/13	AL7T	06/08/2026		Index Future	1700.7270	1700.7270	1700.7270	0.000	0.0000	0.0000
2026/08/13	AL7T	05/11/2026		Index Future	1723.0620	1723.0620	1724.2690	0.070	0.0000	0.0000
2026/08/13	AL7T	04/02/2027		Index Future	1755.2410	1755.2410	1756.4680	0.070	0.0000	0.0000
2026/08/13	AL7T	06/05/2027		Index Future	1789.7370	1789.7370	1790.9840	0.070	0.0000	0.0000
2026/08/13	AL7T	05/08/2027		Index Future	1824.2650	1824.2650	1825.5370	0.070	0.0000	0.0000
2026/08/13	AL7T	04/11/2027		Index Future	1857.4290	1857.4290	1858.7310	0.070	0.0000	0.0000
2026/08/13	ALBI	06/08/2026		Index Future	1433.8150	1433.8150	1433.8150	0.000	0.0000	0.0000
2026/08/13	ALBI	05/11/2026		Index Future	1450.2060	1450.2060	1451.9750	0.122	0.0000	0.0000
2026/08/13	ALBI	04/02/2027		Index Future	1477.2890	1477.2890	1479.0890	0.122	0.0000	0.0000
2026/08/13	ALBI	06/05/2027		Index Future	1506.3230	1506.3230	1508.1550	0.122	0.0000	0.0000
2026/08/13	ALBI	05/08/2027		Index Future	1535.3830	1535.3830	1537.2510	0.122	0.0000	0.0000
2026/08/13	ALBI	04/11/2027		Index Future	1563.2950	1563.2950	1565.2030	0.122	0.0000	0.0000
2026/08/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2026/08/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/08/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES33	05/11/2026		Bond Future	8.9181	93.9924	8.9069	94.0463	0.125	0.0000	0.0000
2026/08/13	ES33	05/11/2026	10.83 Call	Bond Future	8664.0400	8.6640	8717.9500	8.7180	0.622	0.0000	0.0000
2026/08/13	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES33	04/02/2027		Bond Future	8.9835	95.7706	8.9717	95.8254	0.131	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	
2026/08/13	ES33	04/02/2027	9.70 Call	Bond Future	3273.9900	3.2740	3328.8100	3.3288	1.674	0.0000	0.0000
2026/08/13	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES33	06/05/2027		Bond Future	9.0290	93.8795	9.0167	93.9352	0.136	0.0000	0.0000
2026/08/13	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES33	06/05/2027	8.80 Put	Bond Future	1045.8100	1.0458	990.0900	0.9901	5.328	0.0000	0.0000
2026/08/13	ES33	05/08/2027		Bond Future	9.0847	95.7300	9.0718	95.7869	0.142	0.0000	0.0000
2026/08/13	ES33	05/08/2027	9.27 Call	Bond Future	809.5700	0.8096	866.4300	0.8664	7.023	0.0000	0.0000
2026/08/13	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES33	04/11/2027		Bond Future	9.1724	93.6731	9.1587	93.7314	0.150	0.0000	0.0000
2026/08/13	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES33	04/11/2027	9.06 Put	Bond Future	478.7200	0.4787	420.4700	0.4205	12.168	0.0000	0.0000
2026/08/13	ES42	05/11/2026		Bond Future	9.5628	91.8749	9.5364	92.0734	0.277	0.0000	0.0000
2026/08/13	ES42	05/11/2026	11.66 Call	Bond Future	13910.1100	13.9101	14108.5700	14.1086	1.427	0.0000	0.0000
2026/08/13	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES42	04/02/2027		Bond Future	9.6212	93.6131	9.5939	93.8153	0.284	0.0000	0.0000
2026/08/13	ES42	04/02/2027	10.29 Call	Bond Future	4753.1900	4.7532	4955.3400	4.9553	4.253	0.0000	0.0000
2026/08/13	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES42	06/05/2027		Bond Future	9.6701	91.2108	9.6419	91.4167	0.291	0.0000	0.0000
2026/08/13	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES42	06/05/2027	9.33 Put	Bond Future	2531.5500	2.5316	2325.6500	2.3257	8.133	0.0000	0.0000
2026/08/13	ES42	05/08/2027		Bond Future	9.7245	93.0083	9.6954	93.2183	0.299	0.0000	0.0000
2026/08/13	ES42	05/08/2027	9.84 Call	Bond Future	826.2500	0.8263	1036.2800	1.0363	25.420	0.0000	0.0000
2026/08/13	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES42	04/11/2027		Bond Future	9.7958	90.4310	9.7657	90.6453	0.308	0.0000	0.0000
2026/08/13	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	ES42	04/11/2027	9.66 Put	Bond Future	971.1300	0.9711	756.8800	0.7569	22.062	0.0000	0.0000
2026/08/13	GOVI	06/08/2026		GOVI	1407.0820	1407.0820	1407.0820	1407.0820	0.000	0.0000	0.0000
2026/08/13	GOVI	05/11/2026		GOVI	1422.8570	1422.8570	1424.6730	1424.6730	0.128	0.0000	0.0000
2026/08/13	GOVI	05/11/2026	1,277. Call 00	GOVI	1458570.0000	145.8570	1476730.0000	147.6730	1.245	0.0000	0.0000
2026/08/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	GOVI	04/02/2027		GOVI	1449.4300	1449.4300	1451.2780	1451.2780	0.127	0.0000	0.0000
2026/08/13	GOVI	04/02/2027	1,369. Call 00	GOVI	804300.0000	80.4300	822780.0000	82.2780	2.298	0.0000	0.0000
2026/08/13	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	GOVI	06/05/2027		GOVI	1477.9160	1477.9160	1479.7970	1479.7970	0.127	0.0000	0.0000
2026/08/13	GOVI	06/05/2027	1,427. Call 00	GOVI	509160.0000	50.9160	527970.0000	52.7970	3.694	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/08/13	GOVI	06/05/2027	1,427. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	GOVI	05/08/2027		GOVI		1506.4280	1506.4280	1508.3460	1508.3460	0.127	0.0000	0.0000
2026/08/13	GOVI	05/08/2027	1,465. Call 00	GOVI		414280.0000	41.4280	433460.0000	43.3460	4.630	0.0000	0.0000
2026/08/13	GOVI	05/08/2027	1,465. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	GOVI	04/11/2027		GOVI		1533.8140	1533.8140	1535.7720	1535.7720	0.128	0.0000	0.0000
2026/08/13	GOVI	04/11/2027	1,514. Call 00	GOVI		198140.0000	19.8140	217720.0000	21.7720	9.882	0.0000	0.0000
2026/08/13	GOVI	04/11/2027	1,514. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/08/13	I258	05/11/2026		Bond Future		138.1403	138.1403	138.1569	138.1569	0.012	0.0000	0.0000
2026/08/13	I258	05/11/2026	114.95 Call	Bond Future		23192.4726	23.1925	23208.9446	23.2089	0.071	0.0000	0.0000
2026/08/13	I258	05/11/2026	114.95 Put	Bond Future		2.2126	0.0022	2.0446	0.0020	7.593	0.0000	0.0000
2026/08/13	I258	04/02/2027		Bond Future		137.7958	137.7958	137.8127	137.8127	0.012	0.0000	0.0000
2026/08/13	I258	04/02/2027	118.90 Call	Bond Future		19007.3579	19.0074	19021.9863	19.0220	0.077	0.0000	0.0000
2026/08/13	I258	04/02/2027	118.90 Put	Bond Future		111.5979	0.1116	109.2863	0.1093	2.071	0.0000	0.0000
2026/08/13	I258	06/05/2027		Bond Future		140.5371	140.5371	140.5539	140.5539	0.012	0.0000	0.0000
2026/08/13	I258	06/05/2027	134.78 Call	Bond Future		8405.3345	8.4053	8408.4755	8.4085	0.037	0.0000	0.0000
2026/08/13	I258	06/05/2027	134.78 Put	Bond Future		2648.1945	2.6482	2634.6255	2.6346	0.512	0.0000	0.0000
2026/08/13	I258	05/08/2027		Bond Future		140.2810	140.2810	140.2984	140.2984	0.012	0.0000	0.0000
2026/08/13	I258	05/08/2027	138.93 Call	Bond Future		6111.1668	6.1112	6113.3635	6.1134	0.036	0.0000	0.0000
2026/08/13	I258	05/08/2027	138.93 Put	Bond Future		4760.1268	4.7601	4744.9535	4.7450	0.319	0.0000	0.0000
2026/08/13	I258	04/11/2027		Bond Future		142.8269	142.8269	142.8451	142.8451	0.013	0.0000	0.0000
2026/08/13	I258	04/11/2027	137.93 Call	Bond Future		8566.8306	8.5668	8572.6457	8.5726	0.068	0.0000	0.0000
2026/08/13	I258	04/11/2027	137.93 Put	Bond Future		3669.9706	3.6700	3657.5157	3.6575	0.339	0.0000	0.0000
2026/08/13	IGOV	06/08/2026		Index Future		455.7060	455.7060	455.7060	455.7060	0.000	0.0000	0.0000
2026/08/13	IGOV	05/11/2026		Index Future		464.2500	464.2500	463.8110	463.8110	0.095	0.0000	0.0000
2026/08/13	IGOV	04/02/2027		Index Future		473.0320	473.0320	472.5840	472.5840	0.095	0.0000	0.0000
2026/08/13	IGOV	06/05/2027		Index Future		482.4380	482.4380	481.9810	481.9810	0.095	0.0000	0.0000
2026/08/13	IGOV	05/08/2027		Index Future		491.8520	491.8520	491.3870	491.3870	0.095	0.0000	0.0000
2026/08/13	IGOV	04/11/2027		Index Future		500.9000	500.9000	500.4270	500.4270	0.094	0.0000	0.0000
2026/08/13	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/08/13	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/08/13	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/08/13	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/08/13	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/08/13	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	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	
2026/08/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2026/08/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2026/08/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2026/08/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2026/08/13	R033	05/11/2026		Bond Future	8.2572	109.6273	8.2461	109.6840	0.133	0.0000	0.0000
2026/08/13	R033	05/11/2026	9.33 Call	Bond Future	5566.5900	5.5666	5613.1100	5.6131	0.836	0.0000	0.0000
2026/08/13	R033	05/11/2026	9.33 Put	Bond Future	216.2000	0.2162	205.9600	0.2060	4.736	0.0000	0.0000
2026/08/13	R033	04/02/2027		Bond Future	8.2958	111.6748	8.2842	111.7325	0.140	0.0000	0.0000
2026/08/13	R033	04/02/2027	8.65 Call	Bond Future	2967.9700	2.9680	3000.1200	3.0001	1.083	0.0000	0.0000
2026/08/13	R033	04/02/2027	8.65 Put	Bond Future	1224.0900	1.2241	1198.5200	1.1985	2.089	0.0000	0.0000
2026/08/13	R033	06/05/2027		Bond Future	8.3143	108.8270	8.3022	108.8855	0.146	0.0000	0.0000
2026/08/13	R033	06/05/2027	7.93 Call	Bond Future	1268.9600	1.2690	1286.9900	1.2870	1.421	0.0000	0.0000
2026/08/13	R033	06/05/2027	7.93 Put	Bond Future	3135.4500	3.1355	3094.9500	3.0950	1.292	0.0000	0.0000
2026/08/13	R033	05/08/2027		Bond Future	8.3426	110.9475	8.3297	111.0072	0.155	0.0000	0.0000
2026/08/13	R033	05/08/2027	8.54 Call	Bond Future	2867.3500	2.8674	2898.3000	2.8983	1.079	0.0000	0.0000
2026/08/13	R033	05/08/2027	8.54 Put	Bond Future	1958.5900	1.9586	1929.7700	1.9298	1.471	0.0000	0.0000
2026/08/13	R033	04/11/2027		Bond Future	8.4012	107.8941	8.3874	107.9554	0.164	0.0000	0.0000
2026/08/13	R033	04/11/2027	8.32 Call	Bond Future	2357.3400	2.3573	2384.5900	2.3846	1.156	0.0000	0.0000
2026/08/13	R033	04/11/2027	8.32 Put	Bond Future	2719.0900	2.7191	2685.0900	2.6851	1.250	0.0000	0.0000
2026/08/13	R035	05/11/2026	8.97 Call	Bond Future	3847.2800	3.8473	3864.8800	3.8649	0.457	0.0000	0.0000
2026/08/13	R035	05/11/2026	8.97 Put	Bond Future	663.2600	0.6633	646.7700	0.6468	2.486	0.0000	0.0000
2026/08/13	R035	05/11/2026	8.47 Call	Bond Future	1834.5900	1.8346	1842.7400	1.8427	0.444	0.0000	0.0000
2026/08/13	R035	05/11/2026	8.47 Put	Bond Future	1580.3400	1.5803	1554.4000	1.5544	1.641	0.0000	0.0000
2026/08/13	R035	05/11/2026	7.97 Put	Bond Future	3409.6100	3.4096	3376.5000	3.3765	0.971	0.0000	0.0000
2026/08/13	R035	05/11/2026	7.97 Call	Bond Future	621.9800	0.6220	622.9600	0.6230	0.158	0.0000	0.0000
2026/08/13	R035	05/11/2026	9.80 Call	Bond Future	7961.4400	7.9614	7989.5600	7.9896	0.353	0.0000	0.0000
2026/08/13	R035	05/11/2026	9.80 Put	Bond Future	149.2000	0.1492	143.2300	0.1432	4.001	0.0000	0.0000
2026/08/13	R035	05/11/2026	9.30 Call	Bond Future	5426.8000	5.4268	5449.5500	5.4496	0.419	0.0000	0.0000
2026/08/13	R035	05/11/2026	9.30 Put	Bond Future	368.3000	0.3683	356.9600	0.3570	3.079	0.0000	0.0000
2026/08/13	R035	05/11/2026	8.80 Put	Bond Future	896.7000	0.8967	877.0900	0.8771	2.187	0.0000	0.0000
2026/08/13	R035	05/11/2026	8.80 Call	Bond Future	3096.8800	3.0969	3111.3600	3.1114	0.468	0.0000	0.0000
2026/08/13	R035	05/11/2026		Bond Future	8.4275	104.3535	8.4218	104.3876	0.068	0.0000	0.0000
2026/08/13	R035	05/11/2026	10.03 Call	Bond Future	9137.8700	9.1379	9167.7800	9.1678	0.327	0.0000	0.0000
2026/08/13	R035	05/11/2026	10.03 Put	Bond Future	92.8400	0.0928	88.6600	0.0887	4.502	0.0000	0.0000
2026/08/13	R035	04/02/2027		Bond Future	8.4684	106.3024	8.4624	106.3371	0.070	0.0000	0.0000
2026/08/13	R035	04/02/2027	9.02 Call	Bond Future	4313.9800	4.3140	4332.6000	4.3326	0.432	0.0000	0.0000
2026/08/13	R035	04/02/2027	9.02 Put	Bond Future	1156.4600	1.1565	1140.4400	1.1404	1.385	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	
2026/08/13	R035	04/02/2027	7.86 Put	Bond Future	4439.4900	4.4395	4408.9400	4.4089	0.688	0.0000	0.0000
2026/08/13	R035	04/02/2027	7.86 Call	Bond Future	805.9500	0.8060	810.0400	0.8100	0.507	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.36 Put	Bond Future	2527.8200	2.5278	2503.1000	2.5031	0.978	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.36 Call	Bond Future	1892.3900	1.8924	1902.3100	1.9023	0.524	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.67 Call	Bond Future	2919.1000	2.9191	2933.2600	2.9333	0.485	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.67 Put	Bond Future	1750.1900	1.7502	1729.7100	1.7297	1.170	0.0000	0.0000
2026/08/13	R035	04/02/2027	7.70 Put	Bond Future	5214.5500	5.2146	5182.7200	5.1827	0.610	0.0000	0.0000
2026/08/13	R035	04/02/2027	7.70 Call	Bond Future	598.0900	0.5981	600.9000	0.6009	0.470	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.20 Put	Bond Future	3049.1900	3.0492	3022.3600	3.0224	0.880	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.20 Call	Bond Future	1466.3200	1.4663	1474.1300	1.4741	0.533	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.85 Call	Bond Future	3611.5900	3.6116	3628.1200	3.6281	0.458	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.85 Put	Bond Future	1413.6200	1.4136	1395.5100	1.3955	1.281	0.0000	0.0000
2026/08/13	R035	04/02/2027	9.43 Call	Bond Future	6146.0700	6.1461	6168.9700	6.1690	0.373	0.0000	0.0000
2026/08/13	R035	04/02/2027	9.43 Put	Bond Future	722.6600	0.7227	710.9200	0.7109	1.625	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.93 Call	Bond Future	3936.8300	3.9368	3954.3700	3.9544	0.446	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.93 Put	Bond Future	1285.8200	1.2858	1268.7200	1.2687	1.330	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.43 Put	Bond Future	2326.8000	2.3268	2303.0300	2.3030	1.022	0.0000	0.0000
2026/08/13	R035	04/02/2027	8.43 Call	Bond Future	2102.3900	2.1024	2113.2600	2.1133	0.517	0.0000	0.0000
2026/08/13	R035	06/05/2027	7.86 Put	Bond Future	4789.3200	4.7893	4760.5300	4.7605	0.601	0.0000	0.0000
2026/08/13	R035	06/05/2027	7.86 Call	Bond Future	1121.8600	1.1219	1128.1000	1.1281	0.556	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.36 Put	Bond Future	2971.4100	2.9714	2947.9600	2.9480	0.789	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.36 Call	Bond Future	2234.1500	2.2342	2245.7300	2.2457	0.518	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.78 Call	Bond Future	3618.1600	3.6182	3634.5600	3.6346	0.453	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.78 Put	Bond Future	1973.6900	1.9737	1955.0600	1.9551	0.944	0.0000	0.0000
2026/08/13	R035	06/05/2027		Bond Future	8.4887	103.8869	8.4825	103.9219	0.072	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.25 Call	Bond Future	1929.8600	1.9299	1940.1700	1.9402	0.534	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.25 Put	Bond Future	3302.7900	3.3028	3278.0700	3.2781	0.748	0.0000	0.0000
2026/08/13	R035	06/05/2027	9.14 Call	Bond Future	5031.4400	5.0314	5051.5100	5.0515	0.399	0.0000	0.0000
2026/08/13	R035	06/05/2027	9.14 Put	Bond Future	1401.4300	1.4014	1386.4700	1.3865	1.067	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.64 Call	Bond Future	3120.4800	3.1205	3135.3100	3.1353	0.475	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.64 Put	Bond Future	2262.0000	2.2620	2241.8000	2.2418	0.893	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.14 Put	Bond Future	3686.7000	3.6867	3660.7500	3.6608	0.704	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.14 Call	Bond Future	1673.0700	1.6731	1682.1500	1.6822	0.543	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.75 Put	Bond Future	2031.4900	2.0315	2012.5300	2.0125	0.933	0.0000	0.0000
2026/08/13	R035	06/05/2027	8.75 Call	Bond Future	3508.1900	3.5082	3524.2600	3.5243	0.458	0.0000	0.0000
2026/08/13	R035	06/05/2027	9.27 Call	Bond Future	5576.9800	5.5770	5598.2200	5.5982	0.381	0.0000	0.0000
2026/08/13	R035	06/05/2027	9.27 Put	Bond Future	1242.3500	1.2424	1228.5600	1.2286	1.110	0.0000	0.0000
2026/08/13	R035	05/08/2027	8.25 Put	Bond Future	3585.2000	3.5852	3560.9400	3.5609	0.677	0.0000	0.0000
2026/08/13	R035	05/08/2027	8.25 Call	Bond Future	2087.7400	2.0877	2099.2900	2.0993	0.553	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	
2026/08/13	R035	05/08/2027	8.75 Put	Bond Future	2317.4100	2.3174	2298.5200	2.2985	0.815	0.0000	0.0000
2026/08/13	R035	05/08/2027	8.75 Call	Bond Future	3602.3900	3.6024	3619.3100	3.6193	0.470	0.0000	0.0000
2026/08/13	R035	05/08/2027	9.42 Call	Bond Future	6214.3800	6.2144	6237.1700	6.2372	0.367	0.0000	0.0000
2026/08/13	R035	05/08/2027	9.42 Put	Bond Future	1348.9900	1.3490	1335.9700	1.3360	0.965	0.0000	0.0000
2026/08/13	R035	05/08/2027		Bond Future	8.5169	105.9114	8.5105	105.9472	0.076	0.0000	0.0000
2026/08/13	R035	05/08/2027	8.72 Call	Bond Future	3499.4600	3.4995	3516.0600	3.5161	0.474	0.0000	0.0000
2026/08/13	R035	05/08/2027	8.72 Put	Bond Future	2378.7200	2.3787	2359.5100	2.3595	0.808	0.0000	0.0000
2026/08/13	R035	04/11/2027		Bond Future	8.5732	103.3079	8.5664	103.3447	0.079	0.0000	0.0000
2026/08/13	R035	04/11/2027	8.51 Call	Bond Future	2930.8000	2.9308	2945.7000	2.9457	0.508	0.0000	0.0000
2026/08/13	R035	04/11/2027	8.51 Put	Bond Future	3273.2900	3.2733	3251.3700	3.2514	0.670	0.0000	0.0000
2026/08/13	R038	05/11/2026		Bond Future	8.8959	115.1944	8.8798	115.3196	0.182	0.0000	0.0000
2026/08/13	R038	05/11/2026	10.72 Call	Bond Future	13084.1000	13.0841	13202.3100	13.2023	0.903	0.0000	0.0000
2026/08/13	R038	05/11/2026	10.72 Put	Bond Future	95.6100	0.0956	88.6700	0.0887	7.259	0.0000	0.0000
2026/08/13	R038	04/02/2027		Bond Future	8.9461	117.3460	8.9294	117.4733	0.187	0.0000	0.0000
2026/08/13	R038	04/02/2027	9.60 Call	Bond Future	6237.1000	6.2371	6322.9900	6.3230	1.377	0.0000	0.0000
2026/08/13	R038	04/02/2027	9.60 Put	Bond Future	1416.5000	1.4165	1375.0400	1.3750	2.927	0.0000	0.0000
2026/08/13	R038	06/05/2027		Bond Future	8.9831	114.1683	8.9657	114.2979	0.193	0.0000	0.0000
2026/08/13	R038	06/05/2027	8.71 Call	Bond Future	2474.0200	2.4740	2522.4800	2.5225	1.959	0.0000	0.0000
2026/08/13	R038	06/05/2027	8.71 Put	Bond Future	4536.2300	4.5362	4455.1000	4.4551	1.788	0.0000	0.0000
2026/08/13	R038	05/08/2027		Bond Future	9.0274	116.3928	9.0094	116.5251	0.200	0.0000	0.0000
2026/08/13	R038	05/08/2027	9.15 Call	Bond Future	4516.6900	4.5167	4584.4300	4.5844	1.500	0.0000	0.0000
2026/08/13	R038	05/08/2027	9.15 Put	Bond Future	3624.8800	3.6249	3560.3900	3.5604	1.779	0.0000	0.0000
2026/08/13	R038	04/11/2027		Bond Future	9.0917	112.9957	9.0729	113.1307	0.207	0.0000	0.0000
2026/08/13	R038	04/11/2027	9.00 Call	Bond Future	4033.9900	4.0340	4096.3100	4.0963	1.545	0.0000	0.0000
2026/08/13	R038	04/11/2027	9.00 Put	Bond Future	4693.4400	4.6934	4620.7900	4.6208	1.548	0.0000	0.0000
2026/08/13	R053	05/11/2026		Bond Future	9.1319	126.0010	9.1057	126.3150	0.287	0.0000	0.0000
2026/08/13	R053	05/11/2026	11.21 Call	Bond Future	21357.0400	21.3570	21658.5200	21.6585	1.412	0.0000	0.0000
2026/08/13	R053	05/11/2026	11.21 Put	Bond Future	131.8200	0.1318	119.3000	0.1193	9.498	0.0000	0.0000
2026/08/13	R053	05/11/2026	8.38 Put	Bond Future	10205.0900	10.2051	9926.7700	9.9268	2.727	0.0000	0.0000
2026/08/13	R053	05/11/2026	8.38 Call	Bond Future	632.4200	0.6324	668.1000	0.6681	5.642	0.0000	0.0000
2026/08/13	R053	05/11/2026	8.85 Put	Bond Future	5465.2200	5.4652	5246.7200	5.2467	3.998	0.0000	0.0000
2026/08/13	R053	05/11/2026	8.85 Call	Bond Future	2013.6400	2.0136	2109.1400	2.1091	4.743	0.0000	0.0000
2026/08/13	R053	05/11/2026	9.35 Call	Bond Future	5069.4800	5.0695	5247.1400	5.2471	3.505	0.0000	0.0000
2026/08/13	R053	05/11/2026	9.35 Put	Bond Future	2503.8700	2.5039	2367.5300	2.3675	5.445	0.0000	0.0000
2026/08/13	R053	04/02/2027		Bond Future	9.1732	128.3544	9.1462	128.6742	0.293	0.0000	0.0000
2026/08/13	R053	04/02/2027	9.99 Call	Bond Future	11073.6500	11.0737	11308.2900	11.3083	2.119	0.0000	0.0000
2026/08/13	R053	04/02/2027	9.99 Put	Bond Future	1992.4800	1.9925	1907.3700	1.9074	4.272	0.0000	0.0000
2026/08/13	R053	06/05/2027		Bond Future	9.2047	125.0150	9.1770	125.3406	0.300	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
2026/08/13	R053	06/05/2027	8.92 Call	Bond Future	3997.7000	3.9977	4127.1700	4.1272	3.239	0.0000
2026/08/13	R053	06/05/2027	8.92 Put	Bond Future	7421.1700	7.4212	7225.0300	7.2250	2.643	0.0000
2026/08/13	R053	05/08/2027		Bond Future	9.2410	127.4508	9.2126	127.7829	0.308	0.0000
2026/08/13	R053	05/08/2027	9.28 Call	Bond Future	6798.6600	6.7987	6969.0300	6.9690	2.506	0.0000
2026/08/13	R053	05/08/2027	9.28 Put	Bond Future	6345.7500	6.3458	6184.0800	6.1841	2.548	0.0000
2026/08/13	R053	04/11/2027		Bond Future	9.2903	123.8739	9.2609	124.2124	0.316	0.0000
2026/08/13	R053	04/11/2027	9.16 Call	Bond Future	6387.4100	6.3874	6548.2900	6.5483	2.519	0.0000
2026/08/13	R053	04/11/2027	9.16 Put	Bond Future	7903.5900	7.9036	7725.9000	7.7259	2.248	0.0000
2026/08/13	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/08/13	R186	05/11/2026	8.12 Call	Bond Future	25.7000	0.0257	25.5500	0.0256	0.584	0.0000
2026/08/13	R186	05/11/2026	8.12 Put	Bond Future	25.7000	0.0257	25.5500	0.0256	0.584	0.0000
2026/08/13	R202	05/11/2026		Bond Future	309.0441	309.0441	308.5950	308.5950	0.145	0.0000
2026/08/13	R202	05/11/2026	280.46 Call	Bond Future	28584.1200	28.5841	28134.9500	28.1350	1.571	0.0000
2026/08/13	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	R202	04/02/2027		Bond Future	309.2805	309.2805	308.8227	308.8227	0.148	0.0000
2026/08/13	R202	04/02/2027	294.73 Call	Bond Future	14550.5000	14.5505	14092.7200	14.0927	3.146	0.0000
2026/08/13	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	R202	06/05/2027		Bond Future	315.4321	315.4321	314.9643	314.9643	0.148	0.0000
2026/08/13	R202	06/05/2027	306.99 Call	Bond Future	8442.1000	8.4421	7974.3200	7.9743	5.541	0.0000
2026/08/13	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	R202	05/08/2027		Bond Future	315.9119	315.9119	315.4353	315.4353	0.151	0.0000
2026/08/13	R202	05/08/2027	312.97 Call	Bond Future	2941.9100	2.9419	2465.3400	2.4653	16.199	0.0000
2026/08/13	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	R202	04/11/2027		Bond Future	321.6495	321.6495	321.1654	321.1654	0.150	0.0000
2026/08/13	R202	04/11/2027	315.68 Call	Bond Future	5969.4700	5.9695	5485.4300	5.4854	8.109	0.0000
2026/08/13	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/13	R209	05/11/2026		Bond Future	8.5961	85.7858	8.5852	85.8480	0.126	0.0000
2026/08/13	R209	05/11/2026	10.32 Call	Bond Future	9277.5200	9.2775	9335.1500	9.3352	0.621	0.0000
2026/08/13	R209	05/11/2026	10.32 Put	Bond Future	78.8300	0.0788	74.2000	0.0742	5.873	0.0000
2026/08/13	R209	04/02/2027		Bond Future	8.6354	87.3880	8.6242	87.4513	0.130	0.0000
2026/08/13	R209	04/02/2027	9.28 Call	Bond Future	4574.0500	4.5741	4614.8500	4.6149	0.892	0.0000
2026/08/13	R209	04/02/2027	9.28 Put	Bond Future	1041.1100	1.0411	1018.5500	1.0186	2.167	0.0000
2026/08/13	R209	04/02/2027	8.96 Call	Bond Future	3301.5300	3.3015	3335.7800	3.3358	1.037	0.0000
2026/08/13	R209	04/02/2027	8.96 Put	Bond Future	1498.8000	1.4988	1469.6900	1.4697	1.942	0.0000
2026/08/13	R209	04/02/2027	8.03 Put	Bond Future	4315.1600	4.3152	4263.8500	4.2639	1.189	0.0000
2026/08/13	R209	04/02/2027	8.03 Call	Bond Future	819.3800	0.8194	831.4300	0.8314	1.471	0.0000
2026/08/13	R209	06/05/2027	9.32 Call	Bond Future	4943.2300	4.9432	4984.1700	4.9842	0.828	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	
2026/08/13	R209	06/05/2027	9.32 Put	Bond Future	1396.2200	1.3962	1372.7900	1.3728	1.678	0.0000	0.0000
2026/08/13	R209	06/05/2027	8.25 Put	Bond Future	3851.3300	3.8513	3806.5500	3.8066	1.163	0.0000	0.0000
2026/08/13	R209	06/05/2027	8.25 Call	Bond Future	1541.0400	1.5410	1560.6300	1.5606	1.271	0.0000	0.0000
2026/08/13	R209	06/05/2027		Bond Future	8.6610	85.9538	8.6493	86.0182	0.134	0.0000	0.0000
2026/08/13	R209	06/05/2027	8.41 Call	Bond Future	1903.1700	1.9032	1926.1500	1.9262	1.207	0.0000	0.0000
2026/08/13	R209	06/05/2027	8.41 Put	Bond Future	3304.7800	3.3048	3263.3900	3.2634	1.252	0.0000	0.0000
2026/08/13	R209	05/08/2027		Bond Future	8.6935	87.6288	8.6814	87.6945	0.139	0.0000	0.0000
2026/08/13	R209	05/08/2027	8.87 Call	Bond Future	3384.3400	3.3843	3417.8200	3.4178	0.989	0.0000	0.0000
2026/08/13	R209	05/08/2027	8.87 Put	Bond Future	2434.1700	2.4342	2401.9700	2.4020	1.323	0.0000	0.0000
2026/08/13	R209	04/11/2027		Bond Future	8.7459	86.0492	8.7332	86.1164	0.145	0.0000	0.0000
2026/08/13	R209	04/11/2027	8.67 Call	Bond Future	2907.7800	2.9078	2937.8600	2.9379	1.034	0.0000	0.0000
2026/08/13	R209	04/11/2027	8.67 Put	Bond Future	3311.5300	3.3115	3274.4000	3.2744	1.121	0.0000	0.0000
2026/08/13	R210	05/11/2026		Bond Future	271.9342	271.9342	271.9203	271.9203	0.005	0.0000	0.0000
2026/08/13	R210	05/11/2026	253.33 Call	Bond Future	18604.2200	18.6042	18590.2500	18.5903	0.075	0.0000	0.0000
2026/08/13	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	R210	04/02/2027		Bond Future	277.0784	277.0784	277.0639	277.0639	0.005	0.0000	0.0000
2026/08/13	R210	04/02/2027	266.03 Call	Bond Future	11048.3500	11.0484	11033.8500	11.0339	0.131	0.0000	0.0000
2026/08/13	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	R210	06/05/2027		Bond Future	278.9171	278.9171	278.9017	278.9017	0.006	0.0000	0.0000
2026/08/13	R210	06/05/2027	271.13 Call	Bond Future	7787.1000	7.7871	7771.6700	7.7717	0.198	0.0000	0.0000
2026/08/13	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	R210	05/08/2027		Bond Future	284.4164	284.4164	284.4009	284.4009	0.005	0.0000	0.0000
2026/08/13	R210	05/08/2027	276.01 Call	Bond Future	8406.4200	8.4064	8390.9400	8.3909	0.184	0.0000	0.0000
2026/08/13	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	R210	04/11/2027		Bond Future	285.8322	285.8322	285.8176	285.8176	0.005	0.0000	0.0000
2026/08/13	R210	04/11/2027	284.11 Call	Bond Future	1722.1800	1.7222	1707.5800	1.7076	0.848	0.0000	0.0000
2026/08/13	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	R213	05/11/2026		Bond Future	7.9958	97.7897	7.9794	97.8472	0.205	0.0000	0.0000
2026/08/13	R213	05/11/2026	8.75 Call	Bond Future	2869.0300	2.8690	2912.5000	2.9125	1.515	0.0000	0.0000
2026/08/13	R213	05/11/2026	8.75 Put	Bond Future	268.6600	0.2687	254.6200	0.2546	5.226	0.0000	0.0000
2026/08/13	R213	04/02/2027		Bond Future	8.0319	99.6161	8.0143	99.6745	0.219	0.0000	0.0000
2026/08/13	R213	04/02/2027	8.14 Call	Bond Future	1417.5700	1.4176	1446.6100	1.4466	2.049	0.0000	0.0000
2026/08/13	R213	04/02/2027	8.14 Put	Bond Future	1058.3600	1.0584	1028.9500	1.0290	2.779	0.0000	0.0000
2026/08/13	R213	06/05/2027	9.25 Call	Bond Future	4213.5900	4.2136	4259.7500	4.2598	1.096	0.0000	0.0000
2026/08/13	R213	06/05/2027	9.25 Put	Bond Future	463.2700	0.4633	450.0600	0.4501	2.851	0.0000	0.0000
2026/08/13	R213	06/05/2027	8.13 Put	Bond Future	1264.2100	1.2642	1234.5400	1.2345	2.347	0.0000	0.0000
2026/08/13	R213	06/05/2027	8.13 Call	Bond Future	1567.0900	1.5671	1596.7900	1.5968	1.895	0.0000	0.0000
2026/08/13	R213	06/05/2027		Bond Future	8.0339	98.0208	8.0152	98.0802	0.234	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
2026/08/13	R213	06/05/2027	7.56 Call	Bond Future	698.2300	0.6982	715.7600	0.7158	2.511	0.0000	0.0000
2026/08/13	R213	06/05/2027	7.56 Put	Bond Future	2209.6000	2.2096	2167.7600	2.1678	1.894	0.0000	0.0000
2026/08/13	R213	05/08/2027	8.58 Call	Bond Future	2532.7700	2.5328	2570.6800	2.5707	1.497	0.0000	0.0000
2026/08/13	R213	05/08/2027	8.58 Put	Bond Future	960.2700	0.9603	937.6000	0.9376	2.361	0.0000	0.0000
2026/08/13	R213	05/08/2027	7.95 Put	Bond Future	1622.5500	1.6226	1588.9500	1.5890	2.071	0.0000	0.0000
2026/08/13	R213	05/08/2027	7.95 Call	Bond Future	1332.8600	1.3329	1359.8400	1.3598	2.024	0.0000	0.0000
2026/08/13	R213	05/08/2027		Bond Future	8.0470	99.9312	8.0267	99.9918	0.253	0.0000	0.0000
2026/08/13	R213	05/08/2027	8.27 Call	Bond Future	1897.4200	1.8974	1930.3500	1.9304	1.736	0.0000	0.0000
2026/08/13	R213	05/08/2027	8.27 Put	Bond Future	1235.7300	1.2357	1208.0800	1.2081	2.238	0.0000	0.0000
2026/08/13	R213	04/11/2027		Bond Future	8.1103	98.1724	8.0881	98.2345	0.274	0.0000	0.0000
2026/08/13	R213	04/11/2027	8.02 Call	Bond Future	1513.2100	1.5132	1541.6100	1.5416	1.877	0.0000	0.0000
2026/08/13	R213	04/11/2027	8.02 Put	Bond Future	1766.1800	1.7662	1732.5000	1.7325	1.907	0.0000	0.0000
2026/08/13	R214	05/11/2026		Bond Future	9.1537	80.3258	9.1274	80.5023	0.287	0.0000	0.0000
2026/08/13	R214	05/11/2026	10.97 Call	Bond Future	11074.6300	11.0746	11241.9100	11.2419	1.510	0.0000	0.0000
2026/08/13	R214	05/11/2026	10.97 Put	Bond Future	99.9200	0.0999	90.7200	0.0907	9.207	0.0000	0.0000
2026/08/13	R214	04/02/2027		Bond Future	9.2030	81.8260	9.1759	82.0057	0.294	0.0000	0.0000
2026/08/13	R214	04/02/2027	9.90 Call	Bond Future	5684.4400	5.6844	5811.2900	5.8113	2.232	0.0000	0.0000
2026/08/13	R214	04/02/2027	9.90 Put	Bond Future	1249.9500	1.2500	1197.1200	1.1971	4.227	0.0000	0.0000
2026/08/13	R214	06/05/2027		Bond Future	9.2381	80.1349	9.2102	80.3179	0.302	0.0000	0.0000
2026/08/13	R214	06/05/2027	8.88 Call	Bond Future	2040.7300	2.0407	2108.6700	2.1087	3.329	0.0000	0.0000
2026/08/13	R214	06/05/2027	8.88 Put	Bond Future	4436.4600	4.4365	4321.3500	4.3214	2.595	0.0000	0.0000
2026/08/13	R214	05/08/2027		Bond Future	9.2794	81.6966	9.2507	81.8833	0.310	0.0000	0.0000
2026/08/13	R214	05/08/2027	9.32 Call	Bond Future	3793.1400	3.7931	3888.4400	3.8884	2.512	0.0000	0.0000
2026/08/13	R214	05/08/2027	9.32 Put	Bond Future	3531.0500	3.5311	3439.6500	3.4397	2.588	0.0000	0.0000
2026/08/13	R214	04/11/2027		Bond Future	9.3390	79.8640	9.3092	80.0543	0.318	0.0000	0.0000
2026/08/13	R214	04/11/2027	9.21 Call	Bond Future	3585.5800	3.5856	3675.4500	3.6755	2.506	0.0000	0.0000
2026/08/13	R214	04/11/2027	9.21 Put	Bond Future	4415.4500	4.4155	4315.0400	4.3150	2.274	0.0000	0.0000
2026/08/13	R248	05/11/2026		Bond Future	9.2107	97.4256	9.1845	97.6607	0.285	0.0000	0.0000
2026/08/13	R248	05/11/2026	11.31 Call	Bond Future	16298.1100	16.2981	16523.9700	16.5240	1.386	0.0000	0.0000
2026/08/13	R248	05/11/2026	11.31 Put	Bond Future	97.3000	0.0973	88.0900	0.0881	9.466	0.0000	0.0000
2026/08/13	R248	05/11/2026	9.50 Call	Bond Future	4220.9500	4.2210	4361.4500	4.3615	3.329	0.0000	0.0000
2026/08/13	R248	05/11/2026	9.50 Put	Bond Future	1685.6300	1.6856	1591.0600	1.5911	5.610	0.0000	0.0000
2026/08/13	R248	04/02/2027		Bond Future	9.2569	99.2451	9.2300	99.4844	0.291	0.0000	0.0000
2026/08/13	R248	04/02/2027	10.11 Call	Bond Future	8558.0400	8.5580	8735.2100	8.7352	2.070	0.0000	0.0000
2026/08/13	R248	04/02/2027	10.11 Put	Bond Future	1453.1400	1.4531	1390.9800	1.3910	4.278	0.0000	0.0000
2026/08/13	R248	06/05/2027		Bond Future	9.2900	96.7543	9.2623	96.9981	0.298	0.0000	0.0000
2026/08/13	R248	06/05/2027	9.05 Call	Bond Future	3196.8300	3.1968	3297.5100	3.2975	3.149	0.0000	0.0000
2026/08/13	R248	06/05/2027	9.05 Put	Bond Future	5342.2400	5.3422	5199.1400	5.1991	2.679	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	
2026/08/13	R248	05/08/2027		Bond Future	9.3286	98.6398	9.3000	98.8884	0.306	0.0000	0.0000
2026/08/13	R248	05/08/2027	9.37 Call	Bond Future	5135.7600	5.1358	5263.2500	5.2633	2.482	0.0000	0.0000
2026/08/13	R248	05/08/2027	9.37 Put	Bond Future	4776.2500	4.7763	4655.1200	4.6551	2.536	0.0000	0.0000
2026/08/13	R248	04/11/2027		Bond Future	9.3831	95.9691	9.3537	96.2225	0.313	0.0000	0.0000
2026/08/13	R248	04/11/2027	9.26 Call	Bond Future	4851.7500	4.8518	4972.5000	4.9725	2.489	0.0000	0.0000
2026/08/13	R248	04/11/2027	9.26 Put	Bond Future	5919.9900	5.9200	5787.2800	5.7873	2.242	0.0000	0.0000
2026/08/13	R2R9	05/11/2026		Bond Future	9.0217	107.3813	9.0107	107.4658	0.122	0.0000	0.0000
2026/08/13	R2R9	05/11/2026	98.56 Call	Bond Future	96411.2700	96.4113	96495.7000	96.4957	0.088	0.0000	0.0000
2026/08/13	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	R2R9	04/02/2027		Bond Future	9.0731	109.3870	9.0617	109.4728	0.125	0.0000	0.0000
2026/08/13	R2R9	04/02/2027	9.89 Call	Bond Future	7148.8900	7.1489	7207.6600	7.2077	0.822	0.0000	0.0000
2026/08/13	R2R9	04/02/2027	9.89 Put	Bond Future	1214.4700	1.2145	1187.3600	1.1874	2.232	0.0000	0.0000
2026/08/13	R2R9	06/05/2027	9.64 Call	Bond Future	6006.2400	6.0062	6058.6000	6.0586	0.872	0.0000	0.0000
2026/08/13	R2R9	06/05/2027	9.64 Put	Bond Future	2176.9700	2.1770	2142.0600	2.1421	1.604	0.0000	0.0000
2026/08/13	R2R9	06/05/2027	8.94 Put	Bond Future	4161.3500	4.1614	4107.7000	4.1077	1.289	0.0000	0.0000
2026/08/13	R2R9	06/05/2027	8.94 Call	Bond Future	2870.0400	2.8700	2903.6600	2.9037	1.171	0.0000	0.0000
2026/08/13	R2R9	06/05/2027		Bond Future	9.1121	106.5571	9.1003	106.6444	0.129	0.0000	0.0000
2026/08/13	R2R9	06/05/2027	8.83 Call	Bond Future	2490.5200	2.4905	2520.9200	2.5209	1.221	0.0000	0.0000
2026/08/13	R2R9	06/05/2027	8.83 Put	Bond Future	4618.8700	4.6189	4562.0000	4.5620	1.231	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	9.68 Call	Bond Future	6383.9700	6.3840	6436.8000	6.4368	0.828	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	9.68 Put	Bond Future	2659.6800	2.6597	2623.5000	2.6235	1.360	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	8.90 Put	Bond Future	5042.0700	5.0421	4987.1100	4.9871	1.090	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	8.90 Call	Bond Future	3130.3700	3.1304	3164.4200	3.1644	1.088	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	9.53 Call	Bond Future	5674.4800	5.6745	5724.0400	5.7240	0.873	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	9.53 Put	Bond Future	3001.5100	3.0015	2962.0600	2.9621	1.314	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	8.82 Put	Bond Future	5387.3800	5.3874	5330.3800	5.3304	1.058	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	8.82 Call	Bond Future	2873.3200	2.8733	2905.3300	2.9053	1.114	0.0000	0.0000
2026/08/13	R2R9	05/08/2027		Bond Future	9.1581	108.6334	9.1459	108.7224	0.133	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	9.26 Call	Bond Future	4478.8100	4.4788	4522.0000	4.5220	0.964	0.0000	0.0000
2026/08/13	R2R9	05/08/2027	9.26 Put	Bond Future	3736.7300	3.7367	3690.9100	3.6909	1.226	0.0000	0.0000
2026/08/13	R2R9	04/11/2027		Bond Future	9.2226	105.6015	9.2099	105.6926	0.137	0.0000	0.0000
2026/08/13	R2R9	04/11/2027	9.12 Call	Bond Future	4066.5800	4.0666	4106.8300	4.1068	0.990	0.0000	0.0000
2026/08/13	R2R9	04/11/2027	9.12 Put	Bond Future	4806.4400	4.8064	4755.6100	4.7556	1.058	0.0000	0.0000
2026/08/13	R4R2	05/11/2026		Bond Future	9.2123	108.5499	9.1962	108.6883	0.175	0.0000	0.0000
2026/08/13	R4R2	05/11/2026	98.76 Call	Bond Future	97327.3500	97.3274	97465.6900	97.4657	0.142	0.0000	0.0000
2026/08/13	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	R4R2	04/02/2027		Bond Future	9.2647	110.5773	9.2481	110.7182	0.179	0.0000	0.0000
2026/08/13	R4R2	04/02/2027	10.13 Call	Bond Future	8333.6800	8.3337	8434.7800	8.4348	1.213	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	
2026/08/13	R4R2	04/02/2027	10.13 Put	Bond Future	1364.7500	1.3648	1324.9800	1.3250	2.914	0.0000	0.0000
2026/08/13	R4R2	06/05/2027		Bond Future	9.3058	107.6449	9.2887	107.7882	0.184	0.0000	0.0000
2026/08/13	R4R2	06/05/2027	9.00 Call	Bond Future	2789.1300	2.7891	2841.7100	2.8417	1.885	0.0000	0.0000
2026/08/13	R4R2	06/05/2027	9.00 Put	Bond Future	5388.6000	5.3886	5297.8800	5.2979	1.684	0.0000	0.0000
2026/08/13	R4R2	05/08/2027		Bond Future	9.3533	109.7423	9.3355	109.8885	0.190	0.0000	0.0000
2026/08/13	R4R2	05/08/2027	9.44 Call	Bond Future	5076.8000	5.0768	5150.3200	5.1503	1.448	0.0000	0.0000
2026/08/13	R4R2	05/08/2027	9.44 Put	Bond Future	4365.9300	4.3659	4293.2700	4.2933	1.664	0.0000	0.0000
2026/08/13	R4R2	04/11/2027		Bond Future	9.4171	106.6043	9.3987	106.7534	0.195	0.0000	0.0000
2026/08/13	R4R2	04/11/2027	9.28 Call	Bond Future	4542.0100	4.5420	4609.6100	4.6096	1.488	0.0000	0.0000
2026/08/13	R4R2	04/11/2027	9.28 Put	Bond Future	5662.1900	5.6622	5580.6200	5.5806	1.441	0.0000	0.0000
2026/08/13	RR87	05/11/2026		Bond Future	6.8556	102.7091	6.8594	102.7086	0.056	0.0000	0.0000
2026/08/13	RR87	05/11/2026	5.27 Call	Bond Future	0.0032	0.0000	0.0028	0.0000	11.429	0.0000	0.0000
2026/08/13	RR87	05/11/2026	5.27 Put	Bond Future	181.8532	0.1819	182.2928	0.1823	0.242	0.0000	0.0000
2026/08/13	RR88	05/11/2026		Bond Future	7.3451	105.9308	7.3695	105.9054	0.331	0.0000	0.0000
2026/08/13	RR88	05/11/2026	6.71 Call	Bond Future	13.6171	0.0136	11.6363	0.0116	14.547	0.0000	0.0000
2026/08/13	RR88	05/11/2026	6.71 Put	Bond Future	679.7771	0.6798	703.1863	0.7032	3.444	0.0000	0.0000
2026/08/13	RR88	04/02/2027		Bond Future	7.2799	104.0696	7.3118	104.0428	0.437	0.0000	0.0000
2026/08/13	RR88	04/02/2027	7.78 Call	Bond Future	563.9754	0.5640	544.4307	0.5444	3.466	0.0000	0.0000
2026/08/13	RR88	04/02/2027	7.78 Put	Bond Future	144.5054	0.1445	151.7507	0.1518	5.014	0.0000	0.0000
2026/08/13	RR88	06/05/2027		Bond Future	6.9977	106.1167	7.0434	106.0891	0.654	0.0000	0.0000
2026/08/13	RR88	06/05/2027	7.89 Call	Bond Future	627.3269	0.6273	605.6696	0.6057	3.452	0.0000	0.0000
2026/08/13	RR88	06/05/2027	7.89 Put	Bond Future	91.8369	0.0918	97.7596	0.0978	6.449	0.0000	0.0000
2026/08/13	RR88	05/08/2027		Bond Future	6.3768	102.8775	6.4539	102.8495	1.210	0.0000	0.0000
2026/08/13	RR88	05/08/2027	8.07 Call	Bond Future	642.0752	0.6421	617.3376	0.6173	3.853	0.0000	0.0000
2026/08/13	RR88	05/08/2027	8.07 Put	Bond Future	29.9852	0.0300	33.2876	0.0333	11.013	0.0000	0.0000
2026/08/13	RR88	04/11/2027		Bond Future	4.4101	104.7186	4.6451	104.6904	5.327	0.0000	0.0000
2026/08/13	RR88	04/11/2027	6.65 Call	Bond Future	342.0467	0.3420	321.6853	0.3217	5.953	0.0000	0.0000
2026/08/13	RR88	04/11/2027	6.65 Put	Bond Future	74.1967	0.0742	81.9853	0.0820	10.497	0.0000	0.0000
2026/08/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

