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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2026 TO 14/08/2026

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
2026/08/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	2029	05/11/2026		Bond Future	153.7138	153.7138	153.6022	153.6022	0.073	0.0000
2026/08/14	2029	05/11/2026	147.56 Call	Bond Future	6153.7800	6.1538	6042.1500	6.0422	1.814	0.0000
2026/08/14	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2029	04/02/2027		Bond Future	156.6214	156.6214	156.5080	156.5080	0.072	0.0000
2026/08/14	2029	04/02/2027	149.72 Call	Bond Future	6901.3800	6.9014	6788.0400	6.7880	1.642	0.0000
2026/08/14	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2026/08/14	2029	06/05/2027		Bond Future	158.1943	158.1943	158.0075	158.0075	0.118	0.0000
2026/08/14	2029	06/05/2027	153.32 Call	Bond Future	4874.3200	4.8743	4687.4500	4.6875	3.834	0.0000
2026/08/14	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2029	05/08/2027		Bond Future	161.3136	161.3136	161.1528	161.1528	0.100	0.0000
2026/08/14	2029	05/08/2027	156.72 Call	Bond Future	4593.6400	4.5936	4432.7500	4.4328	3.502	0.0000
2026/08/14	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2029	04/11/2027		Bond Future	162.6710	162.6710	162.5178	162.5178	0.094	0.0000
2026/08/14	2029	04/11/2027	161.12 Call	Bond Future	1550.9700	1.5510	1397.7700	1.3978	9.878	0.0000
2026/08/14	2029	04/11/2027	161.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2030	05/11/2026		Bond Future	7.8094	102.7323	7.8173	102.7102	0.101	0.0000
2026/08/14	2030	05/11/2026	8.39 Call	Bond Future	1870.8900	1.8709	1835.6500	1.8357	1.884	0.0000
2026/08/14	2030	05/11/2026	8.39 Put	Bond Future	253.9600	0.2540	240.8900	0.2409	5.146	0.0000
2026/08/14	2030	04/02/2027		Bond Future	7.8282	100.6434	7.8368	100.6211	0.109	0.0000
2026/08/14	2030	04/02/2027	7.82 Call	Bond Future	938.2200	0.9382	889.1600	0.8892	5.229	0.0000
2026/08/14	2030	04/02/2027	7.82 Put	Bond Future	959.7600	0.9598	933.0200	0.9330	2.786	0.0000
2026/08/14	2030	06/05/2027		Bond Future	7.8209	102.6229	7.8497	102.5533	0.368	0.0000
2026/08/14	2030	06/05/2027	7.27 Call	Bond Future	473.2900	0.4733	416.5100	0.4165	11.997	0.0000
2026/08/14	2030	06/05/2027	7.27 Put	Bond Future	1817.5300	1.8175	1830.3900	1.8304	0.708	0.0000
2026/08/14	2030	05/08/2027		Bond Future	7.8284	100.6137	7.8515	100.5624	0.296	0.0000
2026/08/14	2030	05/08/2027	8.11 Call	Bond Future	1512.4700	1.5125	1443.6200	1.4436	4.552	0.0000
2026/08/14	2030	05/08/2027	8.11 Put	Bond Future	891.6800	0.8917	874.1100	0.8741	1.970	0.0000
2026/08/14	2030	04/11/2027		Bond Future	7.8810	102.4152	7.9033	102.3703	0.284	0.0000
2026/08/14	2030	04/11/2027	7.84 Call	Bond Future	1239.3300	1.2393	1025.5400	1.0255	17.250	0.0000
2026/08/14	2030	04/11/2027	7.84 Put	Bond Future	1321.7600	1.3218	1152.9200	1.1529	12.774	0.0000
2026/08/14	2031	05/11/2026		Bond Future	119.5220	119.5220	119.4303	119.4303	0.077	0.0000
2026/08/14	2031	05/11/2026	111.49 Call	Bond Future	8031.9600	8.0320	7940.3400	7.9403	1.141	0.0000
2026/08/14	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2031	04/02/2027		Bond Future	119.2720	119.2720	119.1789	119.1789	0.078	0.0000
2026/08/14	2031	04/02/2027	116.18 Call	Bond Future	3152.5500	3.1526	3062.7500	3.0628	2.848	0.0000
2026/08/14	2031	04/02/2027	116.18 Put	Bond Future	60.5300	0.0605	63.8900	0.0639	5.551	0.0000
2026/08/14	2031	06/05/2027		Bond Future	121.6445	121.6445	121.4946	121.4946	0.123	0.0000
2026/08/14	2031	06/05/2027	116.87 Call	Bond Future	4790.4000	4.7904	4642.7600	4.6428	3.082	0.0000
2026/08/14	2031	06/05/2027	116.87 Put	Bond Future	15.9200	0.0159	18.1700	0.0182	14.133	0.0000
2026/08/14	2031	05/08/2027		Bond Future	121.4735	121.4735	121.3434	121.3434	0.107	0.0000
2026/08/14	2031	05/08/2027	121.41 Call	Bond Future	971.2000	0.9712	894.8300	0.8948	7.863	0.0000
2026/08/14	2031	05/08/2027	121.41 Put	Bond Future	907.7100	0.9077	961.3900	0.9614	5.914	0.0000
2026/08/14	2031	04/11/2027		Bond Future	123.6785	123.6785	123.5545	123.5545	0.100	0.0000
2026/08/14	2031	04/11/2027	121.34 Call	Bond Future	2538.9200	2.5389	2420.9400	2.4209	4.647	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	
2026/08/14	2031	04/11/2027	121.34 Put	Bond Future	200.4300	0.2004	206.4600	0.2065	3.009	0.0000	0.0000
2026/08/14	2032	05/11/2026		Bond Future	8.1398	101.3879	8.1412	101.3819	0.017	0.0000	0.0000
2026/08/14	2032	05/11/2026	9.16 Call	Bond Future	4473.0600	4.4731	4462.5000	4.4625	0.236	0.0000	0.0000
2026/08/14	2032	05/11/2026	9.16 Put	Bond Future	195.7500	0.1958	191.1800	0.1912	2.335	0.0000	0.0000
2026/08/14	2032	04/02/2027		Bond Future	8.1758	103.2814	8.1772	103.2756	0.017	0.0000	0.0000
2026/08/14	2032	04/02/2027	8.48 Call	Bond Future	2330.3700	2.3304	2302.8600	2.3029	1.180	0.0000	0.0000
2026/08/14	2032	04/02/2027	8.48 Put	Bond Future	1081.5700	1.0816	1059.8600	1.0599	2.007	0.0000	0.0000
2026/08/14	2032	04/02/2027	8.08 Put	Bond Future	1745.7800	1.7458	1712.1900	1.7122	1.924	0.0000	0.0000
2026/08/14	2032	04/02/2027	8.08 Call	Bond Future	1348.3900	1.3484	1309.0000	1.3090	2.921	0.0000	0.0000
2026/08/14	2032	04/02/2027	7.58 Put	Bond Future	3071.6500	3.0717	3046.8800	3.0469	0.806	0.0000	0.0000
2026/08/14	2032	04/02/2027	7.58 Call	Bond Future	568.9100	0.5689	538.3400	0.5383	5.373	0.0000	0.0000
2026/08/14	2032	04/02/2027	8.36 Call	Bond Future	2007.9900	2.0080	1975.9000	1.9759	1.598	0.0000	0.0000
2026/08/14	2032	04/02/2027	8.36 Put	Bond Future	1249.5400	1.2495	1223.2500	1.2233	2.104	0.0000	0.0000
2026/08/14	2032	06/05/2027	7.58 Put	Bond Future	3199.8300	3.1998	3249.2100	3.2492	1.543	0.0000	0.0000
2026/08/14	2032	06/05/2027	7.58 Call	Bond Future	744.9700	0.7450	741.4400	0.7414	0.474	0.0000	0.0000
2026/08/14	2032	06/05/2027	8.08 Put	Bond Future	1961.3000	1.9613	1999.9900	2.0000	1.973	0.0000	0.0000
2026/08/14	2032	06/05/2027	8.08 Call	Bond Future	1526.6500	1.5267	1512.4300	1.5124	0.931	0.0000	0.0000
2026/08/14	2032	06/05/2027	8.47 Call	Bond Future	2443.0200	2.4430	2418.1400	2.4181	1.018	0.0000	0.0000
2026/08/14	2032	06/05/2027	8.47 Put	Bond Future	1335.7400	1.3357	1363.7700	1.3638	2.098	0.0000	0.0000
2026/08/14	2032	06/05/2027		Bond Future	8.1892	101.1508	8.2025	101.0979	0.163	0.0000	0.0000
2026/08/14	2032	06/05/2027	7.80 Call	Bond Future	1040.6400	1.0406	1032.6200	1.0326	0.771	0.0000	0.0000
2026/08/14	2032	06/05/2027	7.80 Put	Bond Future	2600.5300	2.6005	2645.4200	2.6454	1.726	0.0000	0.0000
2026/08/14	2032	06/05/2027	7.94 Put	Bond Future	2258.9600	2.2590	2300.5700	2.3006	1.842	0.0000	0.0000
2026/08/14	2032	06/05/2027	7.94 Call	Bond Future	1263.6100	1.2636	1252.3100	1.2523	0.894	0.0000	0.0000
2026/08/14	2032	06/05/2027	8.44 Put	Bond Future	1375.2800	1.3753	1404.5400	1.4045	2.128	0.0000	0.0000
2026/08/14	2032	06/05/2027	8.44 Call	Bond Future	2364.9900	2.3650	2341.3400	2.3413	1.000	0.0000	0.0000
2026/08/14	2032	06/05/2027	8.93 Call	Bond Future	3753.5300	3.7535	3721.4500	3.7215	0.855	0.0000	0.0000
2026/08/14	2032	06/05/2027	8.93 Put	Bond Future	864.7200	0.8647	885.5500	0.8856	2.409	0.0000	0.0000
2026/08/14	2032	05/08/2027	7.94 Put	Bond Future	2471.0500	2.4711	2478.2400	2.4782	0.291	0.0000	0.0000
2026/08/14	2032	05/08/2027	7.94 Call	Bond Future	1427.8600	1.4279	1400.9600	1.4010	1.884	0.0000	0.0000
2026/08/14	2032	05/08/2027	8.44 Put	Bond Future	1605.2500	1.6053	1604.1700	1.6042	0.067	0.0000	0.0000
2026/08/14	2032	05/08/2027	8.44 Call	Bond Future	2462.9600	2.4630	2427.7900	2.4278	1.428	0.0000	0.0000
2026/08/14	2032	05/08/2027	9.08 Call	Bond Future	4170.7600	4.1708	4144.9800	4.1450	0.618	0.0000	0.0000
2026/08/14	2032	05/08/2027	9.08 Put	Bond Future	943.5100	0.9435	951.8200	0.9518	0.881	0.0000	0.0000
2026/08/14	2032	05/08/2027		Bond Future	8.2130	103.1219	8.2219	103.0878	0.109	0.0000	0.0000
2026/08/14	2032	05/08/2027	8.42 Call	Bond Future	2416.0200	2.4160	2380.2000	2.3802	1.483	0.0000	0.0000
2026/08/14	2032	05/08/2027	8.42 Put	Bond Future	1633.5000	1.6335	1631.7700	1.6318	0.106	0.0000	0.0000
2026/08/14	2032	04/11/2027		Bond Future	8.2709	100.8117	8.2785	100.7842	0.092	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
2026/08/14	2032	04/11/2027	8.20 Call	Bond Future	2010.6100	2.0106	1887.1300	1.8871	6.141	0.0000
2026/08/14	2032	04/11/2027	8.20 Put	Bond Future	2267.7900	2.2678	2171.7800	2.1718	4.234	0.0000
2026/08/14	2033	05/11/2026		Bond Future	149.2776	149.2776	149.1047	149.1047	0.116	0.0000
2026/08/14	2033	05/11/2026	137.26 Call	Bond Future	12017.6200	12.0176	11844.6800	11.8447	1.439	0.0000
2026/08/14	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2033	04/02/2027		Bond Future	152.1012	152.1012	151.9254	151.9254	0.116	0.0000
2026/08/14	2033	04/02/2027	142.71 Call	Bond Future	9391.2400	9.3912	9215.4300	9.2154	1.872	0.0000
2026/08/14	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2033	06/05/2027		Bond Future	153.4780	153.4780	153.2297	153.2297	0.162	0.0000
2026/08/14	2033	06/05/2027	151.21 Call	Bond Future	2268.0100	2.2680	2019.6800	2.0197	10.949	0.0000
2026/08/14	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2033	05/08/2027		Bond Future	156.5044	156.5044	156.2799	156.2799	0.143	0.0000
2026/08/14	2033	05/08/2027	153.15 Call	Bond Future	3354.4100	3.3544	3129.9300	3.1299	6.692	0.0000
2026/08/14	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2033	04/11/2027		Bond Future	157.6659	157.6659	157.4476	157.4476	0.138	0.0000
2026/08/14	2033	04/11/2027	156.56 Call	Bond Future	1105.9000	1.1059	887.6300	0.8876	19.737	0.0000
2026/08/14	2033	04/11/2027	156.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2037	05/11/2026	10.83 Call	Bond Future	12719.3600	12.7194	12418.9500	12.4190	2.362	0.0000
2026/08/14	2037	05/11/2026	10.83 Put	Bond Future	37.5900	0.0376	48.5200	0.0485	29.077	0.0000
2026/08/14	2037	05/11/2026	10.23 Call	Bond Future	9422.3300	9.4223	9137.7000	9.1377	3.021	0.0000
2026/08/14	2037	05/11/2026	10.23 Put	Bond Future	124.4500	0.1245	151.1600	0.1512	21.462	0.0000
2026/08/14	2037	05/11/2026	9.46 Put	Bond Future	510.3700	0.5104	580.2700	0.5803	13.696	0.0000
2026/08/14	2037	05/11/2026	9.46 Call	Bond Future	5197.0500	5.1971	4955.6100	4.9556	4.646	0.0000
2026/08/14	2037	05/11/2026		Bond Future	8.7275	100.8151	8.7748	100.5037	0.541	0.0000
2026/08/14	2037	05/11/2026	10.62 Call	Bond Future	11574.6100	11.5746	11278.2700	11.2783	2.560	0.0000
2026/08/14	2037	05/11/2026	10.62 Put	Bond Future	57.1400	0.0571	72.1400	0.0721	26.251	0.0000
2026/08/14	2037	04/02/2027		Bond Future	8.7694	98.4399	8.8184	98.1230	0.559	0.0000
2026/08/14	2037	04/02/2027	9.51 Call	Bond Future	5687.5700	5.6876	5453.6800	5.4537	4.112	0.0000
2026/08/14	2037	04/02/2027	9.51 Put	Bond Future	1037.8400	1.0378	1120.8000	1.1208	7.994	0.0000
2026/08/14	2037	04/02/2027	9.81 Call	Bond Future	7185.4200	7.1854	6939.7300	6.9397	3.419	0.0000
2026/08/14	2037	04/02/2027	9.81 Put	Bond Future	735.4000	0.7354	806.5600	0.8066	9.676	0.0000
2026/08/14	2037	04/02/2027	9.31 Call	Bond Future	4733.9500	4.7340	4508.5500	4.5086	4.761	0.0000
2026/08/14	2037	04/02/2027	9.31 Put	Bond Future	1310.6200	1.3106	1402.0700	1.4021	6.978	0.0000
2026/08/14	2037	04/02/2027	8.44 Put	Bond Future	3672.7100	3.6727	3844.1900	3.8442	4.669	0.0000
2026/08/14	2037	04/02/2027	8.44 Call	Bond Future	1506.1600	1.5062	1360.7900	1.3608	9.652	0.0000
2026/08/14	2037	06/05/2027		Bond Future	8.8025	100.3762	8.8606	100.0073	0.660	0.0000
2026/08/14	2037	06/05/2027	8.58 Call	Bond Future	2195.9200	2.1959	2078.3200	2.0783	5.355	0.0000
2026/08/14	2037	06/05/2027	8.58 Put	Bond Future	3625.2500	3.6253	3876.5400	3.8765	6.932	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
2026/08/14	2037	05/08/2027		Bond Future	8.8441	98.0725	8.9015	97.7157	0.649	0.0000
2026/08/14	2037	05/08/2027	9.05 Call	Bond Future	4069.9400	4.0699	3870.7600	3.8708	4.894	0.0000
2026/08/14	2037	05/08/2027	9.05 Put	Bond Future	2797.2300	2.7972	2954.8900	2.9549	5.636	0.0000
2026/08/14	2037	04/11/2027		Bond Future	8.9001	99.8279	8.9585	99.4718	0.657	0.0000
2026/08/14	2037	04/11/2027	8.84 Call	Bond Future	3636.2500	3.6363	3248.0900	3.2481	10.675	0.0000
2026/08/14	2037	04/11/2027	8.84 Put	Bond Future	4003.9100	4.0039	3971.8300	3.9718	0.801	0.0000
2026/08/14	2038	05/11/2026		Bond Future	164.9611	164.9611	165.0497	165.0497	0.054	0.0000
2026/08/14	2038	05/11/2026	146.31 Call	Bond Future	18651.1100	18.6511	18739.6900	18.7397	0.475	0.0000
2026/08/14	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2038	04/02/2027		Bond Future	165.8019	165.8019	165.8926	165.8926	0.055	0.0000
2026/08/14	2038	04/02/2027	153.83 Call	Bond Future	11971.8900	11.9719	12062.5700	12.0626	0.757	0.0000
2026/08/14	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2038	06/05/2027		Bond Future	169.0993	169.0993	169.1156	169.1156	0.010	0.0000
2026/08/14	2038	06/05/2027	166.10 Call	Bond Future	2999.3000	2.9993	3015.5800	3.0156	0.543	0.0000
2026/08/14	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2038	05/08/2027		Bond Future	170.1009	170.1009	170.1491	170.1491	0.028	0.0000
2026/08/14	2038	05/08/2027	169.13 Call	Bond Future	970.9400	0.9709	1019.1200	1.0191	4.962	0.0000
2026/08/14	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2038	04/11/2027		Bond Future	173.1911	173.1911	173.2517	173.2517	0.035	0.0000
2026/08/14	2038	04/11/2027	170.50 Call	Bond Future	2691.0700	2.6911	2751.7200	2.7517	2.254	0.0000
2026/08/14	2038	04/11/2027	170.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2040	05/11/2026	8.85 Put	Bond Future	3221.6300	3.2216	3446.8200	3.4468	6.990	0.0000
2026/08/14	2040	05/11/2026	8.85 Call	Bond Future	1357.8400	1.3578	1190.4700	1.1905	12.326	0.0000
2026/08/14	2040	05/11/2026	11.27 Call	Bond Future	14769.1600	14.7692	14387.8400	14.3878	2.582	0.0000
2026/08/14	2040	05/11/2026	11.27 Put	Bond Future	54.9200	0.0549	66.1600	0.0662	20.466	0.0000
2026/08/14	2040	05/11/2026	10.67 Call	Bond Future	11144.7600	11.1448	10776.2800	10.7763	3.306	0.0000
2026/08/14	2040	05/11/2026	10.67 Put	Bond Future	155.9200	0.1559	180.0000	0.1800	15.444	0.0000
2026/08/14	2040	05/11/2026	9.91 Put	Bond Future	569.3700	0.5694	631.8500	0.6319	10.974	0.0000
2026/08/14	2040	05/11/2026	9.91 Call	Bond Future	6490.8400	6.4908	6160.7600	6.1608	5.085	0.0000
2026/08/14	2040	05/11/2026		Bond Future	9.0931	101.7623	9.1451	101.3697	0.572	0.0000
2026/08/14	2040	05/11/2026	11.06 Call	Bond Future	13516.2700	13.5163	13138.5000	13.1385	2.795	0.0000
2026/08/14	2040	05/11/2026	11.06 Put	Bond Future	79.5600	0.0796	94.3500	0.0944	18.590	0.0000
2026/08/14	2040	04/02/2027		Bond Future	9.1418	99.1543	9.1956	98.7548	0.588	0.0000
2026/08/14	2040	04/02/2027	9.93 Call	Bond Future	6878.4300	6.8784	6549.2400	6.5492	4.786	0.0000
2026/08/14	2040	04/02/2027	9.93 Put	Bond Future	1240.5100	1.2405	1310.8800	1.3109	5.673	0.0000
2026/08/14	2040	04/02/2027	10.17 Call	Bond Future	8224.4200	8.2244	7886.6600	7.8867	4.107	0.0000
2026/08/14	2040	04/02/2027	10.17 Put	Bond Future	960.1800	0.9602	1021.9800	1.0220	6.436	0.0000
2026/08/14	2040	04/02/2027	9.67 Call	Bond Future	5478.6400	5.4786	5161.8700	5.1619	5.782	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	
2026/08/14	2040	04/02/2027	9.67 Put	Bond Future	1649.1700	1.6492	1731.9600	1.7320	5.020	0.0000	0.0000
2026/08/14	2040	04/02/2027	8.78 Put	Bond Future	4495.9100	4.4959	4692.1200	4.6921	4.364	0.0000	0.0000
2026/08/14	2040	04/02/2027	8.78 Call	Bond Future	1747.0400	1.7470	1543.6900	1.5437	11.640	0.0000	0.0000
2026/08/14	2040	06/05/2027		Bond Future	9.1829	101.1048	9.2449	100.6511	0.675	0.0000	0.0000
2026/08/14	2040	06/05/2027	8.88 Call	Bond Future	2429.2700	2.4293	2254.9500	2.2550	7.176	0.0000	0.0000
2026/08/14	2040	06/05/2027	8.88 Put	Bond Future	4690.4800	4.6905	4969.8000	4.9698	5.955	0.0000	0.0000
2026/08/14	2040	05/08/2027		Bond Future	9.2322	98.5647	9.2936	98.1217	0.666	0.0000	0.0000
2026/08/14	2040	05/08/2027	9.33 Call	Bond Future	4435.8300	4.4358	4158.7600	4.1588	6.246	0.0000	0.0000
2026/08/14	2040	05/08/2027	9.33 Put	Bond Future	3731.9100	3.7319	3897.8400	3.8978	4.446	0.0000	0.0000
2026/08/14	2040	04/11/2027		Bond Future	9.2933	100.3284	9.3559	99.8846	0.673	0.0000	0.0000
2026/08/14	2040	04/11/2027	9.21 Call	Bond Future	4323.9300	4.3239	3840.5600	3.8406	11.179	0.0000	0.0000
2026/08/14	2040	04/11/2027	9.21 Put	Bond Future	4918.7600	4.9188	4879.1700	4.8792	0.805	0.0000	0.0000
2026/08/14	2043	05/11/2026		Bond Future	127.6802	127.6802	127.3969	127.3969	0.222	0.0000	0.0000
2026/08/14	2043	05/11/2026	112.84 Call	Bond Future	14842.1398	14.8421	14560.1471	14.5601	1.900	0.0000	0.0000
2026/08/14	2043	05/11/2026	112.84 Put	Bond Future	1.8998	0.0019	3.2871	0.0033	73.028	0.0000	0.0000
2026/08/14	2043	04/02/2027		Bond Future	127.1378	127.1378	126.8494	126.8494	0.227	0.0000	0.0000
2026/08/14	2043	04/02/2027	117.63 Call	Bond Future	9686.5285	9.6865	9409.8532	9.4099	2.856	0.0000	0.0000
2026/08/14	2043	04/02/2027	117.63 Put	Bond Future	178.7685	0.1788	190.4832	0.1905	6.553	0.0000	0.0000
2026/08/14	2043	06/05/2027		Bond Future	129.6667	129.6667	129.3141	129.3141	0.272	0.0000	0.0000
2026/08/14	2043	06/05/2027	127.48 Call	Bond Future	4314.9751	4.3150	4054.7008	4.0547	6.032	0.0000	0.0000
2026/08/14	2043	06/05/2027	127.48 Put	Bond Future	2128.2351	2.1282	2220.6308	2.2206	4.341	0.0000	0.0000
2026/08/14	2043	05/08/2027		Bond Future	129.1966	129.1966	128.8613	128.8613	0.260	0.0000	0.0000
2026/08/14	2043	05/08/2027	129.56 Call	Bond Future	3164.3656	3.1644	2991.0951	2.9911	5.476	0.0000	0.0000
2026/08/14	2043	05/08/2027	129.56 Put	Bond Future	3527.7456	3.5277	3689.8351	3.6898	4.595	0.0000	0.0000
2026/08/14	2043	04/11/2027		Bond Future	131.5413	131.5413	131.2088	131.2088	0.253	0.0000	0.0000
2026/08/14	2043	04/11/2027	128.97 Call	Bond Future	5006.1581	5.0062	4779.7448	4.7797	4.523	0.0000	0.0000
2026/08/14	2043	04/11/2027	128.97 Put	Bond Future	2434.8381	2.4348	2540.9848	2.5410	4.359	0.0000	0.0000
2026/08/14	2044	05/11/2026	9.50 Call	Bond Future	3840.9100	3.8409	3487.8300	3.4878	9.193	0.0000	0.0000
2026/08/14	2044	05/11/2026	9.50 Put	Bond Future	1566.2700	1.5663	1725.6400	1.7256	10.175	0.0000	0.0000
2026/08/14	2044	05/11/2026		Bond Future	9.2208	98.3764	9.2828	97.8640	0.673	0.0000	0.0000
2026/08/14	2044	05/11/2026	11.34 Call	Bond Future	15475.5600	15.4756	14988.8900	14.9889	3.145	0.0000	0.0000
2026/08/14	2044	05/11/2026	11.34 Put	Bond Future	72.1700	0.0722	97.9500	0.0980	35.721	0.0000	0.0000
2026/08/14	2044	04/02/2027		Bond Future	9.2673	95.8305	9.3312	95.3087	0.690	0.0000	0.0000
2026/08/14	2044	04/02/2027	10.18 Call	Bond Future	8302.5800	8.3026	7864.1200	7.8641	5.281	0.0000	0.0000
2026/08/14	2044	04/02/2027	10.18 Put	Bond Future	1240.9900	1.2410	1324.3400	1.3243	6.716	0.0000	0.0000
2026/08/14	2044	06/05/2027		Bond Future	9.3069	97.7156	9.3784	97.1390	0.768	0.0000	0.0000
2026/08/14	2044	06/05/2027	9.08 Call	Bond Future	2992.1100	2.9921	2762.9000	2.7629	7.660	0.0000	0.0000
2026/08/14	2044	06/05/2027	9.08 Put	Bond Future	4858.4100	4.8584	5205.8200	5.2058	7.151	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
2026/08/14	2044	05/08/2027		Bond Future	9.3536	95.2347	9.4250	94.6656	0.763	0.0000
2026/08/14	2044	05/08/2027	9.44 Call	Bond Future	4921.9200	4.9219	4567.6700	4.5677	7.197	0.0000
2026/08/14	2044	05/08/2027	9.44 Put	Bond Future	4233.7600	4.2338	4448.5700	4.4486	5.074	0.0000
2026/08/14	2044	04/11/2027		Bond Future	9.4102	96.9388	9.4829	96.3665	0.773	0.0000
2026/08/14	2044	04/11/2027	9.31 Call	Bond Future	4790.1400	4.7901	4224.5200	4.2245	11.808	0.0000
2026/08/14	2044	04/11/2027	9.31 Put	Bond Future	5587.1600	5.5872	5593.8800	5.5939	0.120	0.0000
2026/08/14	2046	05/11/2026		Bond Future	145.4618	145.4618	145.0424	145.0424	0.288	0.0000
2026/08/14	2046	05/11/2026	125.48 Call	Bond Future	19981.7700	19.9818	19562.3700	19.5624	2.099	0.0000
2026/08/14	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2046	04/02/2027		Bond Future	148.2133	148.2133	147.7864	147.7864	0.288	0.0000
2026/08/14	2046	04/02/2027	131.09 Call	Bond Future	17123.2500	17.1233	16696.3800	16.6964	2.493	0.0000
2026/08/14	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2046	06/05/2027		Bond Future	148.7386	148.7386	148.2360	148.2360	0.338	0.0000
2026/08/14	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2046	06/05/2027	148.99 Put	Bond Future	251.4500	0.2515	754.0400	0.7540	199.877	0.0000
2026/08/14	2046	05/08/2027		Bond Future	151.6713	151.6713	151.1868	151.1868	0.319	0.0000
2026/08/14	2046	05/08/2027	149.17 Call	Bond Future	2501.3100	2.5013	2016.8400	2.0168	19.369	0.0000
2026/08/14	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2046	04/11/2027		Bond Future	151.9520	151.9520	151.4687	151.4687	0.318	0.0000
2026/08/14	2046	04/11/2027	151.95 Call	Bond Future	1.9700	0.0020	0.0000	0.0000	(100.000)	0.0000
2026/08/14	2046	04/11/2027	151.95 Put	Bond Future	0.0000	0.0000	481.2700	0.4813	100.000	0.0000
2026/08/14	2050	05/11/2026		Bond Future	149.4420	149.4420	148.6983	148.6983	0.498	0.0000
2026/08/14	2050	05/11/2026	123.84 Call	Bond Future	25602.0000	25.6020	24858.2900	24.8583	2.905	0.0000
2026/08/14	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2050	04/02/2027		Bond Future	149.7310	149.7310	148.9734	148.9734	0.506	0.0000
2026/08/14	2050	04/02/2027	132.39 Call	Bond Future	17340.9600	17.3410	16583.4100	16.5834	4.369	0.0000
2026/08/14	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2050	06/05/2027		Bond Future	152.7088	152.7088	151.8680	151.8680	0.551	0.0000
2026/08/14	2050	06/05/2027	150.46 Call	Bond Future	2248.7900	2.2488	1407.9700	1.4080	37.390	0.0000
2026/08/14	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	2050	05/08/2027		Bond Future	153.1226	153.1226	152.2935	152.2935	0.541	0.0000
2026/08/14	2050	05/08/2027	152.97 Call	Bond Future	152.6400	0.1526	0.0000	0.0000	(100.000)	0.0000
2026/08/14	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	676.4800	0.6765	100.000	0.0000
2026/08/14	2050	04/11/2027		Bond Future	155.9040	155.9040	155.0701	155.0701	0.535	0.0000
2026/08/14	2050	04/11/2027	153.21 Call	Bond Future	2693.9700	2.6940	1860.0700	1.8601	30.954	0.0000
2026/08/14	2050	04/11/2027	153.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2026/08/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/08/14	AL37	06/08/2026		Index Future	1302.3390	1302.3390	1302.3390	1302.3390	0.000	0.0000
2026/08/14	AL37	05/11/2026		Index Future	1322.9570	1322.9570	1322.7310	1322.7310	0.017	0.0000
2026/08/14	AL37	04/02/2027		Index Future	1347.6620	1347.6620	1347.4360	1347.4360	0.017	0.0000
2026/08/14	AL37	06/05/2027		Index Future	1374.1450	1374.1450	1373.3000	1373.3000	0.061	0.0000
2026/08/14	AL37	05/08/2027		Index Future	1400.6560	1400.6560	1400.0500	1400.0500	0.043	0.0000
2026/08/14	AL37	04/11/2027		Index Future	1426.1240	1426.1240	1425.5970	1425.5970	0.037	0.0000
2026/08/14	AL7T	06/08/2026		Index Future	1700.7270	1700.7270	1700.7270	1700.7270	0.000	0.0000
2026/08/14	AL7T	05/11/2026		Index Future	1724.2690	1724.2690	1719.9140	1719.9140	0.253	0.0000
2026/08/14	AL7T	04/02/2027		Index Future	1756.4680	1756.4680	1752.0360	1752.0360	0.252	0.0000
2026/08/14	AL7T	06/05/2027		Index Future	1790.9840	1790.9840	1785.6670	1785.6670	0.297	0.0000
2026/08/14	AL7T	05/08/2027		Index Future	1825.5370	1825.5370	1820.4490	1820.4490	0.279	0.0000
2026/08/14	AL7T	04/11/2027		Index Future	1858.7310	1858.7310	1853.6670	1853.6670	0.272	0.0000
2026/08/14	ALBI	06/08/2026		Index Future	1433.8150	1433.8150	1433.8150	1433.8150	0.000	0.0000
2026/08/14	ALBI	05/11/2026		Index Future	1451.9750	1451.9750	1447.8770	1447.8770	0.282	0.0000
2026/08/14	ALBI	04/02/2027		Index Future	1479.0890	1479.0890	1474.9180	1474.9180	0.282	0.0000
2026/08/14	ALBI	06/05/2027		Index Future	1508.1550	1508.1550	1503.2290	1503.2290	0.327	0.0000
2026/08/14	ALBI	05/08/2027		Index Future	1537.2510	1537.2510	1532.5100	1532.5100	0.308	0.0000
2026/08/14	ALBI	04/11/2027		Index Future	1565.2030	1565.2030	1560.4740	1560.4740	0.302	0.0000
2026/08/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/08/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2026/08/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/08/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/08/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES33	05/11/2026		Bond Future	8.9069	94.0463	8.9443	93.8665	0.420	0.0000	0.0000
2026/08/14	ES33	05/11/2026	10.83 Call	Bond Future	8717.9500	8.7180	8538.0700	8.5381	2.063	0.0000	0.0000
2026/08/14	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES33	04/02/2027		Bond Future	8.9717	95.8254	9.0109	95.6424	0.437	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	
2026/08/14	ES33	04/02/2027	9.70 Call	Bond Future	3328.8100	3.3288	3145.8000	3.1458	5.498	0.0000	0.0000
2026/08/14	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES33	06/05/2027		Bond Future	9.0167	93.9352	9.0674	93.7053	0.563	0.0000	0.0000
2026/08/14	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES33	06/05/2027	8.80 Put	Bond Future	990.0900	0.9901	1220.0400	1.2200	23.225	0.0000	0.0000
2026/08/14	ES33	05/08/2027		Bond Future	9.0718	95.7869	9.1210	95.5707	0.543	0.0000	0.0000
2026/08/14	ES33	05/08/2027	9.27 Call	Bond Future	866.4300	0.8664	650.2700	0.6503	24.948	0.0000	0.0000
2026/08/14	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES33	04/11/2027		Bond Future	9.1587	93.7314	9.2090	93.5180	0.549	0.0000	0.0000
2026/08/14	ES33	04/11/2027	9.06 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES33	04/11/2027	9.06 Put	Bond Future	420.4700	0.4205	633.8900	0.6339	50.757	0.0000	0.0000
2026/08/14	ES42	05/11/2026		Bond Future	9.5364	92.0734	9.5882	91.6854	0.543	0.0000	0.0000
2026/08/14	ES42	05/11/2026	11.66 Call	Bond Future	14108.5700	14.1086	13720.5500	13.7206	2.750	0.0000	0.0000
2026/08/14	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES42	04/02/2027		Bond Future	9.5939	93.8153	9.6473	93.4203	0.557	0.0000	0.0000
2026/08/14	ES42	04/02/2027	10.29 Call	Bond Future	4955.3400	4.9553	4560.3800	4.5604	7.970	0.0000	0.0000
2026/08/14	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES42	06/05/2027		Bond Future	9.6419	91.4167	9.7030	90.9710	0.634	0.0000	0.0000
2026/08/14	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES42	06/05/2027	9.33 Put	Bond Future	2325.6500	2.3257	2771.3100	2.7713	19.163	0.0000	0.0000
2026/08/14	ES42	05/08/2027		Bond Future	9.6954	93.2183	9.7560	92.7821	0.625	0.0000	0.0000
2026/08/14	ES42	05/08/2027	9.84 Call	Bond Future	1036.2800	1.0363	600.1200	0.6001	42.089	0.0000	0.0000
2026/08/14	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES42	04/11/2027		Bond Future	9.7657	90.6453	9.8274	90.2077	0.632	0.0000	0.0000
2026/08/14	ES42	04/11/2027	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	ES42	04/11/2027	9.66 Put	Bond Future	756.8800	0.7569	1194.4700	1.1945	57.815	0.0000	0.0000
2026/08/14	GOVI	06/08/2026		GOVI	1407.0820	1407.0820	1407.0820	1407.0820	0.000	0.0000	0.0000
2026/08/14	GOVI	05/11/2026		GOVI	1424.6730	1424.6730	1420.4920	1420.4920	0.293	0.0000	0.0000
2026/08/14	GOVI	05/11/2026	1,277. Call 00	GOVI	1476730.0000	147.6730	1434920.0000	143.4920	2.831	0.0000	0.0000
2026/08/14	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	GOVI	04/02/2027		GOVI	1451.2780	1451.2780	1447.0220	1447.0220	0.293	0.0000	0.0000
2026/08/14	GOVI	04/02/2027	1,369. Call 00	GOVI	822780.0000	82.2780	780220.0000	78.0220	5.173	0.0000	0.0000
2026/08/14	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	GOVI	06/05/2027		GOVI	1479.7970	1479.7970	1474.7970	1474.7970	0.338	0.0000	0.0000
2026/08/14	GOVI	06/05/2027	1,427. Call 00	GOVI	527970.0000	52.7970	477970.0000	47.7970	9.470	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
2026/08/14	GOVI	06/05/2027	1,427. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	GOVI	05/08/2027		GOVI		1508.3460	1508.3460	1503.5250	1503.5250	0.320	0.0000	0.0000
2026/08/14	GOVI	05/08/2027	1,465. Call 00	GOVI		433460.0000	43.3460	385250.0000	38.5250	11.122	0.0000	0.0000
2026/08/14	GOVI	05/08/2027	1,465. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	GOVI	04/11/2027		GOVI		1535.7720	1535.7720	1530.9600	1530.9600	0.313	0.0000	0.0000
2026/08/14	GOVI	04/11/2027	1,514. Call 00	GOVI		217720.0000	21.7720	169600.0000	16.9600	22.102	0.0000	0.0000
2026/08/14	GOVI	04/11/2027	1,514. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/08/14	I258	05/11/2026		Bond Future		138.1569	138.1569	137.6964	137.6964	0.333	0.0000	0.0000
2026/08/14	I258	05/11/2026	114.95 Call	Bond Future		23208.9446	23.2089	22749.3617	22.7494	1.980	0.0000	0.0000
2026/08/14	I258	05/11/2026	114.95 Put	Bond Future		2.0446	0.0020	2.9417	0.0029	43.876	0.0000	0.0000
2026/08/14	I258	04/02/2027		Bond Future		137.8127	137.8127	137.3438	137.3438	0.340	0.0000	0.0000
2026/08/14	I258	04/02/2027	118.90 Call	Bond Future		19021.9863	19.0220	18557.2756	18.5573	2.443	0.0000	0.0000
2026/08/14	I258	04/02/2027	118.90 Put	Bond Future		109.2863	0.1093	113.4856	0.1135	3.842	0.0000	0.0000
2026/08/14	I258	06/05/2027		Bond Future		140.5539	140.5539	140.0122	140.0122	0.385	0.0000	0.0000
2026/08/14	I258	06/05/2027	134.78 Call	Bond Future		8408.4755	8.4085	7960.0009	7.9600	5.334	0.0000	0.0000
2026/08/14	I258	06/05/2027	134.78 Put	Bond Future		2634.6255	2.6346	2727.7609	2.7278	3.535	0.0000	0.0000
2026/08/14	I258	05/08/2027		Bond Future		140.2984	140.2984	139.7726	139.7726	0.375	0.0000	0.0000
2026/08/14	I258	05/08/2027	138.93 Call	Bond Future		6113.3635	6.1134	5700.7476	5.7007	6.749	0.0000	0.0000
2026/08/14	I258	05/08/2027	138.93 Put	Bond Future		4744.9535	4.7450	4858.1776	4.8582	2.386	0.0000	0.0000
2026/08/14	I258	04/11/2027		Bond Future		142.8451	142.8451	142.3192	142.3192	0.368	0.0000	0.0000
2026/08/14	I258	04/11/2027	137.93 Call	Bond Future		8572.6457	8.5726	8085.6782	8.0857	5.680	0.0000	0.0000
2026/08/14	I258	04/11/2027	137.93 Put	Bond Future		3657.5157	3.6575	3696.5182	3.6965	1.066	0.0000	0.0000
2026/08/14	IGOV	06/08/2026		Index Future		455.7060	455.7060	455.7060	455.7060	0.000	0.0000	0.0000
2026/08/14	IGOV	05/11/2026		Index Future		463.8110	463.8110	462.9030	462.9030	0.196	0.0000	0.0000
2026/08/14	IGOV	04/02/2027		Index Future		472.5840	472.5840	471.6600	471.6600	0.196	0.0000	0.0000
2026/08/14	IGOV	06/05/2027		Index Future		481.9810	481.9810	480.8220	480.8220	0.240	0.0000	0.0000
2026/08/14	IGOV	05/08/2027		Index Future		491.3870	491.3870	490.2950	490.2950	0.222	0.0000	0.0000
2026/08/14	IGOV	04/11/2027		Index Future		500.4270	500.4270	499.3470	499.3470	0.216	0.0000	0.0000
2026/08/14	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/08/14	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/08/14	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/08/14	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/08/14	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/08/14	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
2026/08/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/08/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/08/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/08/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/08/14	R033	05/11/2026		Bond Future	8.2461	109.6840	8.2526	109.6508	0.078	0.0000
2026/08/14	R033	05/11/2026	9.33 Call	Bond Future	5613.1100	5.6131	5582.5500	5.5826	0.544	0.0000
2026/08/14	R033	05/11/2026	9.33 Put	Bond Future	205.9600	0.2060	208.6300	0.2086	1.296	0.0000
2026/08/14	R033	04/02/2027		Bond Future	8.2842	111.7325	8.2910	111.6990	0.081	0.0000
2026/08/14	R033	04/02/2027	8.65 Call	Bond Future	3000.1200	3.0001	2966.8000	2.9668	1.111	0.0000
2026/08/14	R033	04/02/2027	8.65 Put	Bond Future	1198.5200	1.1985	1198.6900	1.1987	0.014	0.0000
2026/08/14	R033	06/05/2027		Bond Future	8.3022	108.8855	8.3198	108.8005	0.213	0.0000
2026/08/14	R033	06/05/2027	7.93 Call	Bond Future	1286.9900	1.2870	1279.5600	1.2796	0.577	0.0000
2026/08/14	R033	06/05/2027	7.93 Put	Bond Future	3094.9500	3.0950	3172.4700	3.1725	2.505	0.0000
2026/08/14	R033	05/08/2027		Bond Future	8.3297	111.0072	8.3438	110.9421	0.169	0.0000
2026/08/14	R033	05/08/2027	8.54 Call	Bond Future	2898.3000	2.8983	2914.5200	2.9145	0.560	0.0000
2026/08/14	R033	05/08/2027	8.54 Put	Bond Future	1929.7700	1.9298	2011.0800	2.0111	4.213	0.0000
2026/08/14	R033	04/11/2027		Bond Future	8.3874	107.9554	8.4005	107.8970	0.156	0.0000
2026/08/14	R033	04/11/2027	8.32 Call	Bond Future	2384.5900	2.3846	2337.8800	2.3379	1.959	0.0000
2026/08/14	R033	04/11/2027	8.32 Put	Bond Future	2685.0900	2.6851	2696.7400	2.6967	0.434	0.0000
2026/08/14	R035	05/11/2026	8.97 Call	Bond Future	3864.8800	3.8649	3665.7300	3.6657	5.153	0.0000
2026/08/14	R035	05/11/2026	8.97 Put	Bond Future	646.7700	0.6468	670.6800	0.6707	3.697	0.0000
2026/08/14	R035	05/11/2026	8.47 Call	Bond Future	1842.7400	1.8427	1671.4400	1.6714	9.296	0.0000
2026/08/14	R035	05/11/2026	8.47 Put	Bond Future	1554.4000	1.5544	1606.1600	1.6062	3.330	0.0000
2026/08/14	R035	05/11/2026	7.97 Put	Bond Future	3376.5000	3.3765	3488.6300	3.4886	3.321	0.0000
2026/08/14	R035	05/11/2026	7.97 Call	Bond Future	622.9600	0.6230	512.0300	0.5120	17.807	0.0000
2026/08/14	R035	05/11/2026	9.80 Call	Bond Future	7989.5600	7.9896	7774.4900	7.7745	2.692	0.0000
2026/08/14	R035	05/11/2026	9.80 Put	Bond Future	143.2300	0.1432	151.2200	0.1512	5.578	0.0000
2026/08/14	R035	05/11/2026	9.30 Call	Bond Future	5449.5500	5.4496	5243.0900	5.2431	3.789	0.0000
2026/08/14	R035	05/11/2026	9.30 Put	Bond Future	356.9600	0.3570	373.5600	0.3736	4.650	0.0000
2026/08/14	R035	05/11/2026	8.80 Put	Bond Future	877.0900	0.8771	906.4500	0.9065	3.347	0.0000
2026/08/14	R035	05/11/2026	8.80 Call	Bond Future	3111.3600	3.1114	2917.6600	2.9177	6.226	0.0000
2026/08/14	R035	05/11/2026		Bond Future	8.4218	104.3876	8.4591	104.1646	0.443	0.0000
2026/08/14	R035	05/11/2026	10.03 Call	Bond Future	9167.7800	9.1678	8955.6400	8.9556	2.314	0.0000
2026/08/14	R035	05/11/2026	10.03 Put	Bond Future	88.6600	0.0887	99.5800	0.0996	12.317	0.0000
2026/08/14	R035	04/02/2027		Bond Future	8.4624	106.3371	8.5013	106.1101	0.460	0.0000
2026/08/14	R035	04/02/2027	9.02 Call	Bond Future	4332.6000	4.3326	4138.7200	4.1387	4.475	0.0000
2026/08/14	R035	04/02/2027	9.02 Put	Bond Future	1140.4400	1.1404	1173.5200	1.1735	2.901	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
2026/08/14	R035	04/02/2027	7.86 Put	Bond Future	4408.9400	4.4089	4548.2600	4.5483	3.160	0.0000	0.0000
2026/08/14	R035	04/02/2027	7.86 Call	Bond Future	810.0400	0.8100	722.4000	0.7224	10.819	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.36 Put	Bond Future	2503.1000	2.5031	2576.3500	2.5764	2.926	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.36 Call	Bond Future	1902.3100	1.9023	1748.6000	1.7486	8.080	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.67 Call	Bond Future	2933.2600	2.9333	2752.8200	2.7528	6.152	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.67 Put	Bond Future	1729.7100	1.7297	1776.2300	1.7762	2.689	0.0000	0.0000
2026/08/14	R035	04/02/2027	7.70 Put	Bond Future	5182.7200	5.1827	5341.9400	5.3419	3.072	0.0000	0.0000
2026/08/14	R035	04/02/2027	7.70 Call	Bond Future	600.9000	0.6009	533.1600	0.5332	11.273	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.20 Put	Bond Future	3022.3600	3.0224	3114.7300	3.1147	3.056	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.20 Call	Bond Future	1474.1300	1.4741	1339.5400	1.3395	9.130	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.85 Call	Bond Future	3628.1200	3.6281	3439.1000	3.4391	5.210	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.85 Put	Bond Future	1395.5100	1.3955	1433.4500	1.4335	2.719	0.0000	0.0000
2026/08/14	R035	04/02/2027	9.43 Call	Bond Future	6168.9700	6.1690	5965.6100	5.9656	3.296	0.0000	0.0000
2026/08/14	R035	04/02/2027	9.43 Put	Bond Future	710.9200	0.7109	734.5200	0.7345	3.320	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.93 Call	Bond Future	3954.3700	3.9544	3763.1500	3.7632	4.836	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.93 Put	Bond Future	1268.7200	1.2687	1304.4600	1.3045	2.817	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.43 Put	Bond Future	2303.0300	2.3030	2369.0500	2.3691	2.867	0.0000	0.0000
2026/08/14	R035	04/02/2027	8.43 Call	Bond Future	2113.2600	2.1133	1952.3200	1.9523	7.616	0.0000	0.0000
2026/08/14	R035	06/05/2027	7.86 Put	Bond Future	4760.5300	4.7605	4935.1800	4.9352	3.669	0.0000	0.0000
2026/08/14	R035	06/05/2027	7.86 Call	Bond Future	1128.1000	1.1281	1023.5800	1.0236	9.265	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.36 Put	Bond Future	2947.9600	2.9480	3057.4000	3.0574	3.712	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.36 Call	Bond Future	2245.7300	2.2457	2076.0000	2.0760	7.558	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.78 Call	Bond Future	3634.5600	3.6346	3428.5500	3.4286	5.668	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.78 Put	Bond Future	1955.0600	1.9551	2028.2200	2.0282	3.742	0.0000	0.0000
2026/08/14	R035	06/05/2027		Bond Future	8.4825	103.9219	8.5315	103.6427	0.578	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.25 Call	Bond Future	1940.1700	1.9402	1783.7500	1.7838	8.062	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.25 Put	Bond Future	3278.0700	3.2781	3400.8200	3.4008	3.745	0.0000	0.0000
2026/08/14	R035	06/05/2027	9.14 Call	Bond Future	5051.5100	5.0515	4832.6800	4.8327	4.332	0.0000	0.0000
2026/08/14	R035	06/05/2027	9.14 Put	Bond Future	1386.4700	1.3865	1446.8100	1.4468	4.352	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.64 Call	Bond Future	3135.3100	3.1353	2937.9200	2.9379	6.296	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.64 Put	Bond Future	2241.8000	2.2418	2323.5800	2.3236	3.648	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.14 Put	Bond Future	3660.7500	3.6608	3798.4600	3.7985	3.762	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.14 Call	Bond Future	1682.1500	1.6822	1540.6900	1.5407	8.409	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.75 Put	Bond Future	2012.5300	2.0125	2086.7200	2.0867	3.686	0.0000	0.0000
2026/08/14	R035	06/05/2027	8.75 Call	Bond Future	3524.2600	3.5243	3319.2800	3.3193	5.816	0.0000	0.0000
2026/08/14	R035	06/05/2027	9.27 Call	Bond Future	5598.2200	5.5982	5375.2800	5.3753	3.982	0.0000	0.0000
2026/08/14	R035	06/05/2027	9.27 Put	Bond Future	1228.5600	1.2286	1284.7900	1.2848	4.577	0.0000	0.0000
2026/08/14	R035	05/08/2027	8.25 Put	Bond Future	3560.9400	3.5609	3758.9600	3.7590	5.561	0.0000	0.0000
2026/08/14	R035	05/08/2027	8.25 Call	Bond Future	2099.2900	2.0993	2032.7800	2.0328	3.168	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	
2026/08/14	R035	05/08/2027	8.75 Put	Bond Future	2298.5200	2.2985	2451.1100	2.4511	6.639	0.0000	0.0000
2026/08/14	R035	05/08/2027	8.75 Call	Bond Future	3619.3100	3.6193	3507.3700	3.5074	3.093	0.0000	0.0000
2026/08/14	R035	05/08/2027	9.42 Call	Bond Future	6237.1700	6.2372	6065.1500	6.0652	2.758	0.0000	0.0000
2026/08/14	R035	05/08/2027	9.42 Put	Bond Future	1335.9700	1.3360	1428.4800	1.4285	6.925	0.0000	0.0000
2026/08/14	R035	05/08/2027		Bond Future	8.5105	105.9472	8.5581	105.6827	0.560	0.0000	0.0000
2026/08/14	R035	05/08/2027	8.72 Call	Bond Future	3516.0600	3.5161	3407.0100	3.4070	3.101	0.0000	0.0000
2026/08/14	R035	05/08/2027	8.72 Put	Bond Future	2359.5100	2.3595	2514.9900	2.5150	6.590	0.0000	0.0000
2026/08/14	R035	04/11/2027		Bond Future	8.5664	103.3447	8.6149	103.0829	0.566	0.0000	0.0000
2026/08/14	R035	04/11/2027	8.51 Call	Bond Future	2945.7000	2.9457	2808.3000	2.8083	4.664	0.0000	0.0000
2026/08/14	R035	04/11/2027	8.51 Put	Bond Future	3251.3700	3.2514	3375.8000	3.3758	3.827	0.0000	0.0000
2026/08/14	R038	05/11/2026		Bond Future	8.8798	115.3196	8.9217	114.9947	0.473	0.0000	0.0000
2026/08/14	R038	05/11/2026	10.72 Call	Bond Future	13202.3100	13.2023	12890.8900	12.8909	2.359	0.0000	0.0000
2026/08/14	R038	05/11/2026	10.72 Put	Bond Future	88.6700	0.0887	102.1000	0.1021	15.146	0.0000	0.0000
2026/08/14	R038	04/02/2027		Bond Future	8.9294	117.4733	8.9729	117.1429	0.487	0.0000	0.0000
2026/08/14	R038	04/02/2027	9.60 Call	Bond Future	6322.9900	6.3230	6049.1500	6.0492	4.331	0.0000	0.0000
2026/08/14	R038	04/02/2027	9.60 Put	Bond Future	1375.0400	1.3750	1431.6600	1.4317	4.118	0.0000	0.0000
2026/08/14	R038	06/05/2027		Bond Future	8.9657	114.2979	9.0181	113.9076	0.584	0.0000	0.0000
2026/08/14	R038	06/05/2027	8.71 Call	Bond Future	2522.4800	2.5225	2384.1800	2.3842	5.483	0.0000	0.0000
2026/08/14	R038	06/05/2027	8.71 Put	Bond Future	4455.1000	4.4551	4707.1100	4.7071	5.657	0.0000	0.0000
2026/08/14	R038	05/08/2027		Bond Future	9.0094	116.5251	9.0607	116.1497	0.570	0.0000	0.0000
2026/08/14	R038	05/08/2027	9.15 Call	Bond Future	4584.4300	4.5844	4339.9700	4.3400	5.332	0.0000	0.0000
2026/08/14	R038	05/08/2027	9.15 Put	Bond Future	3560.3900	3.5604	3691.2600	3.6913	3.676	0.0000	0.0000
2026/08/14	R038	04/11/2027		Bond Future	9.0729	113.1307	9.1251	112.7569	0.576	0.0000	0.0000
2026/08/14	R038	04/11/2027	9.00 Call	Bond Future	4096.3100	4.0963	3842.4300	3.8424	6.198	0.0000	0.0000
2026/08/14	R038	04/11/2027	9.00 Put	Bond Future	4620.7900	4.6208	4740.7300	4.7407	2.596	0.0000	0.0000
2026/08/14	R053	05/11/2026		Bond Future	9.1057	126.3150	9.1676	125.5744	0.680	0.0000	0.0000
2026/08/14	R053	05/11/2026	11.21 Call	Bond Future	21658.5200	21.6585	20944.2900	20.9443	3.298	0.0000	0.0000
2026/08/14	R053	05/11/2026	11.21 Put	Bond Future	119.3000	0.1193	145.6000	0.1456	22.045	0.0000	0.0000
2026/08/14	R053	05/11/2026	8.38 Put	Bond Future	9926.7700	9.9268	10544.2300	10.5442	6.220	0.0000	0.0000
2026/08/14	R053	05/11/2026	8.38 Call	Bond Future	668.1000	0.6681	545.0300	0.5450	18.421	0.0000	0.0000
2026/08/14	R053	05/11/2026	8.85 Put	Bond Future	5246.7200	5.2467	5678.6600	5.6787	8.233	0.0000	0.0000
2026/08/14	R053	05/11/2026	8.85 Call	Bond Future	2109.1400	2.1091	1800.5500	1.8006	14.631	0.0000	0.0000
2026/08/14	R053	05/11/2026	9.35 Call	Bond Future	5247.1400	5.2471	4740.1500	4.7402	9.662	0.0000	0.0000
2026/08/14	R053	05/11/2026	9.35 Put	Bond Future	2367.5300	2.3675	2601.0700	2.6011	9.864	0.0000	0.0000
2026/08/14	R053	04/02/2027		Bond Future	9.1462	128.6742	9.2099	127.9201	0.696	0.0000	0.0000
2026/08/14	R053	04/02/2027	9.99 Call	Bond Future	11308.2900	11.3083	10673.2600	10.6733	5.616	0.0000	0.0000
2026/08/14	R053	04/02/2027	9.99 Put	Bond Future	1907.3700	1.9074	2026.3700	2.0264	6.239	0.0000	0.0000
2026/08/14	R053	06/05/2027		Bond Future	9.1770	125.3406	9.2475	124.5136	0.768	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	
2026/08/14	R053	06/05/2027	8.92 Call	Bond Future	4127.1700	4.1272	3801.3300	3.8013	7.895	0.0000	0.0000
2026/08/14	R053	06/05/2027	8.92 Put	Bond Future	7225.0300	7.2250	7726.1800	7.7262	6.936	0.0000	0.0000
2026/08/14	R053	05/08/2027		Bond Future	9.2126	127.7829	9.2829	126.9645	0.763	0.0000	0.0000
2026/08/14	R053	05/08/2027	9.28 Call	Bond Future	6969.0300	6.9690	6450.2500	6.4503	7.444	0.0000	0.0000
2026/08/14	R053	05/08/2027	9.28 Put	Bond Future	6184.0800	6.1841	6483.7000	6.4837	4.845	0.0000	0.0000
2026/08/14	R053	04/11/2027		Bond Future	9.2609	124.2124	9.3326	123.3883	0.773	0.0000	0.0000
2026/08/14	R053	04/11/2027	9.16 Call	Bond Future	6548.2900	6.5483	6072.0500	6.0721	7.273	0.0000	0.0000
2026/08/14	R053	04/11/2027	9.16 Put	Bond Future	7725.9000	7.7259	8073.8300	8.0738	4.503	0.0000	0.0000
2026/08/14	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/08/14	R186	05/11/2026	8.12 Call	Bond Future	25.5500	0.0256	25.4000	0.0254	0.587	0.0000	0.0000
2026/08/14	R186	05/11/2026	8.12 Put	Bond Future	25.5500	0.0256	25.4000	0.0254	0.587	0.0000	0.0000
2026/08/14	R202	05/11/2026		Bond Future	308.5950	308.5950	307.6366	307.6366	0.311	0.0000	0.0000
2026/08/14	R202	05/11/2026	280.46 Call	Bond Future	28134.9500	28.1350	27176.5700	27.1766	3.406	0.0000	0.0000
2026/08/14	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R202	04/02/2027		Bond Future	308.8227	308.8227	307.8470	307.8470	0.316	0.0000	0.0000
2026/08/14	R202	04/02/2027	294.73 Call	Bond Future	14092.7200	14.0927	13117.0000	13.1170	6.924	0.0000	0.0000
2026/08/14	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R202	06/05/2027		Bond Future	314.9643	314.9643	313.8281	313.8281	0.361	0.0000	0.0000
2026/08/14	R202	06/05/2027	306.99 Call	Bond Future	7974.3200	7.9743	6838.1300	6.8381	14.248	0.0000	0.0000
2026/08/14	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R202	05/08/2027		Bond Future	315.4353	315.4353	314.3356	314.3356	0.349	0.0000	0.0000
2026/08/14	R202	05/08/2027	312.97 Call	Bond Future	2465.3400	2.4653	1365.5500	1.3656	44.610	0.0000	0.0000
2026/08/14	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R202	04/11/2027		Bond Future	321.1654	321.1654	320.0669	320.0669	0.342	0.0000	0.0000
2026/08/14	R202	04/11/2027	315.68 Call	Bond Future	5485.4300	5.4854	4386.8500	4.3869	20.027	0.0000	0.0000
2026/08/14	R202	04/11/2027	315.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R209	05/11/2026		Bond Future	8.5852	85.8480	8.6221	85.6366	0.430	0.0000	0.0000
2026/08/14	R209	05/11/2026	10.32 Call	Bond Future	9335.1500	9.3352	9135.6300	9.1356	2.137	0.0000	0.0000
2026/08/14	R209	05/11/2026	10.32 Put	Bond Future	74.2000	0.0742	86.1400	0.0861	16.092	0.0000	0.0000
2026/08/14	R209	04/02/2027		Bond Future	8.6242	87.4513	8.6624	87.2362	0.444	0.0000	0.0000
2026/08/14	R209	04/02/2027	9.28 Call	Bond Future	4614.8500	4.6149	4446.5400	4.4465	3.647	0.0000	0.0000
2026/08/14	R209	04/02/2027	9.28 Put	Bond Future	1018.5500	1.0186	1065.4200	1.0654	4.602	0.0000	0.0000
2026/08/14	R209	04/02/2027	8.96 Call	Bond Future	3335.7800	3.3358	3178.6600	3.1787	4.710	0.0000	0.0000
2026/08/14	R209	04/02/2027	8.96 Put	Bond Future	1469.6900	1.4697	1527.7500	1.5278	3.950	0.0000	0.0000
2026/08/14	R209	04/02/2027	8.03 Put	Bond Future	4263.8500	4.2639	4406.2400	4.4062	3.339	0.0000	0.0000
2026/08/14	R209	04/02/2027	8.03 Call	Bond Future	831.4300	0.8314	758.6400	0.7586	8.755	0.0000	0.0000
2026/08/14	R209	06/05/2027	9.32 Call	Bond Future	4984.1700	4.9842	4804.5000	4.8045	3.605	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	
2026/08/14	R209	06/05/2027	9.32 Put	Bond Future	1372.7900	1.3728	1452.2300	1.4522	5.787	0.0000	0.0000
2026/08/14	R209	06/05/2027	8.25 Put	Bond Future	3806.5500	3.8066	3931.9900	3.9320	3.295	0.0000	0.0000
2026/08/14	R209	06/05/2027	8.25 Call	Bond Future	1560.6300	1.5606	1426.9600	1.4270	8.565	0.0000	0.0000
2026/08/14	R209	06/05/2027		Bond Future	8.6493	86.0182	8.6963	85.7591	0.542	0.0000	0.0000
2026/08/14	R209	06/05/2027	8.41 Call	Bond Future	1926.1500	1.9262	1786.2600	1.7863	7.263	0.0000	0.0000
2026/08/14	R209	06/05/2027	8.41 Put	Bond Future	3263.3900	3.2634	3382.6100	3.3826	3.653	0.0000	0.0000
2026/08/14	R209	05/08/2027		Bond Future	8.6814	87.6945	8.7271	87.4470	0.526	0.0000	0.0000
2026/08/14	R209	05/08/2027	8.87 Call	Bond Future	3417.8200	3.4178	3336.9300	3.3369	2.367	0.0000	0.0000
2026/08/14	R209	05/08/2027	8.87 Put	Bond Future	2401.9700	2.4020	2568.5100	2.5685	6.933	0.0000	0.0000
2026/08/14	R209	04/11/2027		Bond Future	8.7332	86.1164	8.7796	85.8706	0.531	0.0000	0.0000
2026/08/14	R209	04/11/2027	8.67 Call	Bond Future	2937.8600	2.9379	2824.2400	2.8242	3.867	0.0000	0.0000
2026/08/14	R209	04/11/2027	8.67 Put	Bond Future	3274.4000	3.2744	3406.5900	3.4066	4.037	0.0000	0.0000
2026/08/14	R210	05/11/2026		Bond Future	271.9203	271.9203	271.9274	271.9274	0.003	0.0000	0.0000
2026/08/14	R210	05/11/2026	253.33 Call	Bond Future	18590.2500	18.5903	18597.4200	18.5974	0.039	0.0000	0.0000
2026/08/14	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R210	04/02/2027		Bond Future	277.0639	277.0639	277.0719	277.0719	0.003	0.0000	0.0000
2026/08/14	R210	04/02/2027	266.03 Call	Bond Future	11033.8500	11.0339	11041.8800	11.0419	0.073	0.0000	0.0000
2026/08/14	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R210	06/05/2027		Bond Future	278.9017	278.9017	278.7836	278.7836	0.042	0.0000	0.0000
2026/08/14	R210	06/05/2027	271.13 Call	Bond Future	7771.6700	7.7717	7653.6400	7.6536	1.519	0.0000	0.0000
2026/08/14	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R210	05/08/2027		Bond Future	284.4009	284.4009	284.3332	284.3332	0.024	0.0000	0.0000
2026/08/14	R210	05/08/2027	276.01 Call	Bond Future	8390.9400	8.3909	8323.2200	8.3232	0.807	0.0000	0.0000
2026/08/14	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R210	04/11/2027		Bond Future	285.8176	285.8176	285.7674	285.7674	0.018	0.0000	0.0000
2026/08/14	R210	04/11/2027	284.11 Call	Bond Future	1707.5800	1.7076	1657.3700	1.6574	2.940	0.0000	0.0000
2026/08/14	R210	04/11/2027	284.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	R213	05/11/2026		Bond Future	7.9794	97.8472	7.9865	97.8224	0.089	0.0000	0.0000
2026/08/14	R213	05/11/2026	8.75 Call	Bond Future	2912.5000	2.9125	2862.2900	2.8623	1.724	0.0000	0.0000
2026/08/14	R213	05/11/2026	8.75 Put	Bond Future	254.6200	0.2546	229.2400	0.2292	9.968	0.0000	0.0000
2026/08/14	R213	04/02/2027		Bond Future	8.0143	99.6745	8.0218	99.6495	0.094	0.0000	0.0000
2026/08/14	R213	04/02/2027	8.14 Call	Bond Future	1446.6100	1.4466	1433.4900	1.4335	0.907	0.0000	0.0000
2026/08/14	R213	04/02/2027	8.14 Put	Bond Future	1028.9500	1.0290	1040.8800	1.0409	1.159	0.0000	0.0000
2026/08/14	R213	06/05/2027	9.25 Call	Bond Future	4259.7500	4.2598	4200.0400	4.2000	1.402	0.0000	0.0000
2026/08/14	R213	06/05/2027	9.25 Put	Bond Future	450.0600	0.4501	460.9100	0.4609	2.411	0.0000	0.0000
2026/08/14	R213	06/05/2027	8.13 Put	Bond Future	1234.5400	1.2345	1265.7300	1.2657	2.526	0.0000	0.0000
2026/08/14	R213	06/05/2027	8.13 Call	Bond Future	1596.7900	1.5968	1557.4200	1.5574	2.466	0.0000	0.0000
2026/08/14	R213	06/05/2027		Bond Future	8.0152	98.0802	8.0375	98.0097	0.279	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
2026/08/14	R213	06/05/2027	7.56 Call	Bond Future	715.7600	0.7158	693.1100	0.6931	3.164	0.0000	0.0000
2026/08/14	R213	06/05/2027	7.56 Put	Bond Future	2167.7600	2.1678	2215.6700	2.2157	2.210	0.0000	0.0000
2026/08/14	R213	05/08/2027	8.58 Call	Bond Future	2570.6800	2.5707	2539.6900	2.5397	1.206	0.0000	0.0000
2026/08/14	R213	05/08/2027	8.58 Put	Bond Future	937.6000	0.9376	959.6200	0.9596	2.349	0.0000	0.0000
2026/08/14	R213	05/08/2027	7.95 Put	Bond Future	1588.9500	1.5890	1617.6200	1.6176	1.804	0.0000	0.0000
2026/08/14	R213	05/08/2027	7.95 Call	Bond Future	1359.8400	1.3598	1335.5000	1.3355	1.790	0.0000	0.0000
2026/08/14	R213	05/08/2027		Bond Future	8.0267	99.9918	8.0445	99.9387	0.222	0.0000	0.0000
2026/08/14	R213	05/08/2027	8.27 Call	Bond Future	1930.3500	1.9304	1901.7700	1.9018	1.481	0.0000	0.0000
2026/08/14	R213	05/08/2027	8.27 Put	Bond Future	1208.0800	1.2081	1232.5100	1.2325	2.022	0.0000	0.0000
2026/08/14	R213	04/11/2027		Bond Future	8.0881	98.2345	8.1049	98.1874	0.208	0.0000	0.0000
2026/08/14	R213	04/11/2027	8.02 Call	Bond Future	1541.6100	1.5416	1425.0200	1.4250	7.563	0.0000	0.0000
2026/08/14	R213	04/11/2027	8.02 Put	Bond Future	1732.5000	1.7325	1662.9700	1.6630	4.013	0.0000	0.0000
2026/08/14	R214	05/11/2026		Bond Future	9.1274	80.5023	9.1792	80.1549	0.568	0.0000	0.0000
2026/08/14	R214	05/11/2026	10.97 Call	Bond Future	11241.9100	11.2419	10910.2200	10.9102	2.950	0.0000	0.0000
2026/08/14	R214	05/11/2026	10.97 Put	Bond Future	90.7200	0.0907	106.3800	0.1064	17.262	0.0000	0.0000
2026/08/14	R214	04/02/2027		Bond Future	9.1759	82.0057	9.2293	81.6521	0.582	0.0000	0.0000
2026/08/14	R214	04/02/2027	9.90 Call	Bond Future	5811.2900	5.8113	5518.0700	5.5181	5.046	0.0000	0.0000
2026/08/14	R214	04/02/2027	9.90 Put	Bond Future	1197.1200	1.1971	1257.4800	1.2575	5.042	0.0000	0.0000
2026/08/14	R214	06/05/2027		Bond Future	9.2102	80.3179	9.2709	79.9206	0.659	0.0000	0.0000
2026/08/14	R214	06/05/2027	8.88 Call	Bond Future	2108.6700	2.1087	1958.1500	1.9582	7.138	0.0000	0.0000
2026/08/14	R214	06/05/2027	8.88 Put	Bond Future	4321.3500	4.3214	4568.1600	4.5682	5.711	0.0000	0.0000
2026/08/14	R214	05/08/2027		Bond Future	9.2507	81.8833	9.3108	81.4936	0.650	0.0000	0.0000
2026/08/14	R214	05/08/2027	9.32 Call	Bond Future	3888.4400	3.8884	3644.7300	3.6447	6.268	0.0000	0.0000
2026/08/14	R214	05/08/2027	9.32 Put	Bond Future	3439.6500	3.4397	3585.5800	3.5856	4.243	0.0000	0.0000
2026/08/14	R214	04/11/2027		Bond Future	9.3092	80.0543	9.3704	79.6634	0.657	0.0000	0.0000
2026/08/14	R214	04/11/2027	9.21 Call	Bond Future	3675.4500	3.6755	3422.3600	3.4224	6.886	0.0000	0.0000
2026/08/14	R214	04/11/2027	9.21 Put	Bond Future	4315.0400	4.3150	4452.8200	4.4528	3.193	0.0000	0.0000
2026/08/14	R248	05/11/2026		Bond Future	9.1845	97.6607	9.2515	97.0609	0.730	0.0000	0.0000
2026/08/14	R248	05/11/2026	11.31 Call	Bond Future	16523.9700	16.5240	15945.0800	15.9451	3.503	0.0000	0.0000
2026/08/14	R248	05/11/2026	11.31 Put	Bond Future	88.0900	0.0881	108.9200	0.1089	23.646	0.0000	0.0000
2026/08/14	R248	05/11/2026	9.50 Call	Bond Future	4361.4500	4.3615	3940.3000	3.9403	9.656	0.0000	0.0000
2026/08/14	R248	05/11/2026	9.50 Put	Bond Future	1591.0600	1.5911	1769.6300	1.7696	11.223	0.0000	0.0000
2026/08/14	R248	04/02/2027		Bond Future	9.2300	99.4844	9.2990	98.8738	0.748	0.0000	0.0000
2026/08/14	R248	04/02/2027	10.11 Call	Bond Future	8735.2100	8.7352	8226.1000	8.2261	5.828	0.0000	0.0000
2026/08/14	R248	04/02/2027	10.11 Put	Bond Future	1390.9800	1.3910	1492.4700	1.4925	7.296	0.0000	0.0000
2026/08/14	R248	06/05/2027		Bond Future	9.2623	96.9981	9.3384	96.3310	0.821	0.0000	0.0000
2026/08/14	R248	06/05/2027	9.05 Call	Bond Future	3297.5100	3.2975	3023.2200	3.0232	8.318	0.0000	0.0000
2026/08/14	R248	06/05/2027	9.05 Put	Bond Future	5199.1400	5.1991	5591.9600	5.5920	7.555	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
2026/08/14	R248	05/08/2027		Bond Future	9.3000	98.8884	9.3762	98.2271	0.819	0.0000
2026/08/14	R248	05/08/2027	9.37 Call	Bond Future	5263.2500	5.2633	4854.4800	4.8545	7.766	0.0000
2026/08/14	R248	05/08/2027	9.37 Put	Bond Future	4655.1200	4.6551	4907.7300	4.9077	5.426	0.0000
2026/08/14	R248	04/11/2027		Bond Future	9.3537	96.2225	9.4313	95.5562	0.829	0.0000
2026/08/14	R248	04/11/2027	9.26 Call	Bond Future	4972.5000	4.9725	4583.2000	4.5832	7.829	0.0000
2026/08/14	R248	04/11/2027	9.26 Put	Bond Future	5787.2800	5.7873	6064.2900	6.0643	4.787	0.0000
2026/08/14	R2R9	05/11/2026		Bond Future	9.0107	107.4658	9.0577	107.1049	0.521	0.0000
2026/08/14	R2R9	05/11/2026	98.56 Call	Bond Future	96495.7000	96.4957	96134.8500	96.1349	0.374	0.0000
2026/08/14	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	R2R9	04/02/2027		Bond Future	9.0617	109.4728	9.1104	109.1056	0.537	0.0000
2026/08/14	R2R9	04/02/2027	9.89 Call	Bond Future	7207.6600	7.2077	6900.2300	6.9002	4.265	0.0000
2026/08/14	R2R9	04/02/2027	9.89 Put	Bond Future	1187.3600	1.1874	1247.2200	1.2472	5.041	0.0000
2026/08/14	R2R9	06/05/2027	9.64 Call	Bond Future	6058.6000	6.0586	5786.9600	5.7870	4.484	0.0000
2026/08/14	R2R9	06/05/2027	9.64 Put	Bond Future	2142.0600	2.1421	2294.5000	2.2945	7.117	0.0000
2026/08/14	R2R9	06/05/2027	8.94 Put	Bond Future	4107.7000	4.1077	4357.8900	4.3579	6.091	0.0000
2026/08/14	R2R9	06/05/2027	8.94 Call	Bond Future	2903.6600	2.9037	2729.7700	2.7298	5.989	0.0000
2026/08/14	R2R9	06/05/2027		Bond Future	9.1003	106.6444	9.1574	106.2203	0.627	0.0000
2026/08/14	R2R9	06/05/2027	8.83 Call	Bond Future	2520.9200	2.5209	2368.1300	2.3681	6.061	0.0000
2026/08/14	R2R9	06/05/2027	8.83 Put	Bond Future	4562.0000	4.5620	4833.2900	4.8333	5.947	0.0000
2026/08/14	R2R9	05/08/2027	9.68 Call	Bond Future	6436.8000	6.4368	6168.5600	6.1686	4.167	0.0000
2026/08/14	R2R9	05/08/2027	9.68 Put	Bond Future	2623.5000	2.6235	2766.5900	2.7666	5.454	0.0000
2026/08/14	R2R9	05/08/2027	8.90 Put	Bond Future	4987.1100	4.9871	5163.2600	5.1633	3.532	0.0000
2026/08/14	R2R9	05/08/2027	8.90 Call	Bond Future	3164.4200	3.1644	2929.2400	2.9292	7.432	0.0000
2026/08/14	R2R9	05/08/2027	9.53 Call	Bond Future	5724.0400	5.7240	5455.9500	5.4560	4.684	0.0000
2026/08/14	R2R9	05/08/2027	9.53 Put	Bond Future	2962.0600	2.9621	3105.3000	3.1053	4.836	0.0000
2026/08/14	R2R9	05/08/2027	8.82 Put	Bond Future	5330.3800	5.3304	5514.5600	5.5146	3.455	0.0000
2026/08/14	R2R9	05/08/2027	8.82 Call	Bond Future	2905.3300	2.9053	2678.1800	2.6782	7.818	0.0000
2026/08/14	R2R9	05/08/2027		Bond Future	9.1459	108.7224	9.2022	108.3111	0.616	0.0000
2026/08/14	R2R9	05/08/2027	9.26 Call	Bond Future	4522.0000	4.5220	4263.9700	4.2640	5.706	0.0000
2026/08/14	R2R9	05/08/2027	9.26 Put	Bond Future	3690.9100	3.6909	3844.2100	3.8442	4.153	0.0000
2026/08/14	R2R9	04/11/2027		Bond Future	9.2099	105.6926	9.2672	105.2815	0.623	0.0000
2026/08/14	R2R9	04/11/2027	9.12 Call	Bond Future	4106.8300	4.1068	3840.0700	3.8401	6.496	0.0000
2026/08/14	R2R9	04/11/2027	9.12 Put	Bond Future	4755.6100	4.7556	4899.9400	4.8999	3.035	0.0000
2026/08/14	R4R2	05/11/2026		Bond Future	9.1962	108.6883	9.2533	108.1992	0.620	0.0000
2026/08/14	R4R2	05/11/2026	98.76 Call	Bond Future	97465.6900	97.4657	96976.5900	96.9766	0.502	0.0000
2026/08/14	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/08/14	R4R2	04/02/2027		Bond Future	9.2481	110.7182	9.3070	110.2203	0.637	0.0000
2026/08/14	R4R2	04/02/2027	10.13 Call	Bond Future	8434.7800	8.4348	8014.4500	8.0145	4.983	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	
2026/08/14	R4R2	04/02/2027	10.13 Put	Bond Future	1324.9800	1.3250	1402.5300	1.4025	5.853	0.0000	0.0000
2026/08/14	R4R2	06/05/2027		Bond Future	9.2887	107.7882	9.3556	107.2304	0.720	0.0000	0.0000
2026/08/14	R4R2	06/05/2027	9.00 Call	Bond Future	2841.7100	2.8417	2634.9100	2.6349	7.277	0.0000	0.0000
2026/08/14	R4R2	06/05/2027	9.00 Put	Bond Future	5297.8800	5.2979	5648.9000	5.6489	6.626	0.0000	0.0000
2026/08/14	R4R2	05/08/2027		Bond Future	9.3355	109.8885	9.4021	109.3411	0.713	0.0000	0.0000
2026/08/14	R4R2	05/08/2027	9.44 Call	Bond Future	5150.3200	5.1503	4805.0400	4.8050	6.704	0.0000	0.0000
2026/08/14	R4R2	05/08/2027	9.44 Put	Bond Future	4293.2700	4.2933	4495.3400	4.4953	4.707	0.0000	0.0000
2026/08/14	R4R2	04/11/2027		Bond Future	9.3987	106.7534	9.4666	106.2040	0.722	0.0000	0.0000
2026/08/14	R4R2	04/11/2027	9.28 Call	Bond Future	4609.6100	4.6096	4277.3300	4.2773	7.208	0.0000	0.0000
2026/08/14	R4R2	04/11/2027	9.28 Put	Bond Future	5580.6200	5.5806	5797.8000	5.7978	3.892	0.0000	0.0000
2026/08/14	RR87	05/11/2026		Bond Future	6.8594	102.7086	7.0234	102.6899	2.391	0.0000	0.0000
2026/08/14	RR87	05/11/2026	5.27 Call	Bond Future	0.0028	0.0000	0.0001	0.0000	97.133	0.0000	0.0000
2026/08/14	RR87	05/11/2026	5.27 Put	Bond Future	182.2928	0.1823	201.0601	0.2011	10.295	0.0000	0.0000
2026/08/14	RR88	05/11/2026		Bond Future	7.3695	105.9054	7.3894	105.8846	0.270	0.0000	0.0000
2026/08/14	RR88	05/11/2026	6.71 Call	Bond Future	11.6363	0.0116	8.2421	0.0082	29.169	0.0000	0.0000
2026/08/14	RR88	05/11/2026	6.71 Put	Bond Future	703.1863	0.7032	720.5821	0.7206	2.474	0.0000	0.0000
2026/08/14	RR88	04/02/2027		Bond Future	7.3118	104.0428	7.3373	104.0214	0.349	0.0000	0.0000
2026/08/14	RR88	04/02/2027	7.78 Call	Bond Future	544.4307	0.5444	519.1725	0.5192	4.639	0.0000	0.0000
2026/08/14	RR88	04/02/2027	7.78 Put	Bond Future	151.7507	0.1518	147.9725	0.1480	2.490	0.0000	0.0000
2026/08/14	RR88	06/05/2027		Bond Future	7.0434	106.0891	7.1602	106.0188	1.658	0.0000	0.0000
2026/08/14	RR88	06/05/2027	7.89 Call	Bond Future	605.6696	0.6057	548.3961	0.5484	9.456	0.0000	0.0000
2026/08/14	RR88	06/05/2027	7.89 Put	Bond Future	97.7596	0.0978	110.8161	0.1108	13.356	0.0000	0.0000
2026/08/14	RR88	05/08/2027		Bond Future	6.4539	102.8495	6.5946	102.7984	2.180	0.0000	0.0000
2026/08/14	RR88	05/08/2027	8.07 Call	Bond Future	617.3376	0.6173	572.4555	0.5725	7.270	0.0000	0.0000
2026/08/14	RR88	05/08/2027	8.07 Put	Bond Future	33.2876	0.0333	39.5255	0.0395	18.739	0.0000	0.0000
2026/08/14	RR88	04/11/2027		Bond Future	4.6451	104.6904	5.0170	104.6459	8.007	0.0000	0.0000
2026/08/14	RR88	04/11/2027	6.65 Call	Bond Future	321.6853	0.3217	200.1784	0.2002	37.772	0.0000	0.0000
2026/08/14	RR88	04/11/2027	6.65 Put	Bond Future	81.9853	0.0820	5.0284	0.0050	93.867	0.0000	0.0000
2026/08/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/08/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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