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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2026 TO 24/02/2026

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
2026/02/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	2029	07/05/2026		Bond Future	147.1658	147.1658	147.0820	0.057	0.0000	0.0000
2026/02/24	2029	07/05/2026	141.82 Call	Bond Future	5345.7700	5.3458	5262.0400	1.566	0.0000	0.0000
2026/02/24	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2029	06/08/2026		Bond Future	149.8328	149.8328	149.7476	0.057	0.0000	0.0000
2026/02/24	2029	06/08/2026	144.10 Call	Bond Future	5732.8300	5.7328	5647.6200	1.486	0.0000	0.0000
2026/02/24	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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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	
2026/02/24	2029	05/11/2026		Bond Future	150.9753	150.9753	150.8891	150.8891	0.057	0.0000	0.0000
2026/02/24	2029	05/11/2026	147.56 Call	Bond Future	3415.3000	3.4153	3329.1400	3.3291	2.523	0.0000	0.0000
2026/02/24	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2029	04/02/2027		Bond Future	153.6074	153.6074	153.5201	153.5201	0.057	0.0000	0.0000
2026/02/24	2029	04/02/2027	149.72 Call	Bond Future	3887.3500	3.8874	3800.0800	3.8001	2.245	0.0000	0.0000
2026/02/24	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2029	06/05/2027		Bond Future	154.7198	154.7198	154.6319	154.6319	0.057	0.0000	0.0000
2026/02/24	2029	06/05/2027	153.32 Call	Bond Future	1399.8300	1.3998	1311.9300	1.3119	6.279	0.0000	0.0000
2026/02/24	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2030	07/05/2026	7.21 Put	Bond Future	266.0700	0.2661	323.4700	0.3235	21.573	0.0000	0.0000
2026/02/24	2030	07/05/2026	7.21 Call	Bond Future	654.6500	0.6547	555.6100	0.5556	15.129	0.0000	0.0000
2026/02/24	2030	07/05/2026	7.71 Put	Bond Future	39.9100	0.0399	50.1800	0.0502	25.733	0.0000	0.0000
2026/02/24	2030	07/05/2026	7.71 Call	Bond Future	2045.4700	2.0455	1899.3000	1.8993	7.146	0.0000	0.0000
2026/02/24	2030	07/05/2026	7.92 Call	Bond Future	2693.6000	2.6936	2541.9000	2.5419	5.632	0.0000	0.0000
2026/02/24	2030	07/05/2026	7.92 Put	Bond Future	18.2400	0.0182	22.9800	0.0230	25.987	0.0000	0.0000
2026/02/24	2030	07/05/2026		Bond Future	7.0913	105.1418	7.1390	104.9853	0.673	0.0000	0.0000
2026/02/24	2030	07/05/2026	9.39 Call	Bond Future	7214.3500	7.2144	7057.9300	7.0579	2.168	0.0000	0.0000
2026/02/24	2030	07/05/2026	9.39 Put	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0.0000	0.0000
2026/02/24	2030	06/08/2026		Bond Future	7.0897	103.0122	7.1415	102.8529	0.730	0.0000	0.0000
2026/02/24	2030	06/08/2026	9.22 Call	Bond Future	6320.0400	6.3200	6162.4900	6.1625	2.493	0.0000	0.0000
2026/02/24	2030	06/08/2026	9.22 Put	Bond Future	11.5700	0.0116	13.2500	0.0133	14.520	0.0000	0.0000
2026/02/24	2030	06/08/2026	7.21 Put	Bond Future	492.0900	0.4921	558.1300	0.5581	13.420	0.0000	0.0000
2026/02/24	2030	06/08/2026	7.21 Call	Bond Future	861.6500	0.8617	768.4600	0.7685	10.815	0.0000	0.0000
2026/02/24	2030	06/08/2026	7.71 Put	Bond Future	182.8300	0.1828	209.7200	0.2097	14.708	0.0000	0.0000
2026/02/24	2030	06/08/2026	7.71 Call	Bond Future	2070.8700	2.0709	1938.5300	1.9385	6.391	0.0000	0.0000
2026/02/24	2030	06/08/2026	8.06 Call	Bond Future	3027.9500	3.0280	2882.7200	2.8827	4.796	0.0000	0.0000
2026/02/24	2030	06/08/2026	8.06 Put	Bond Future	93.4500	0.0935	107.4500	0.1075	14.981	0.0000	0.0000
2026/02/24	2030	05/11/2026		Bond Future	7.0878	104.7877	7.1440	104.6260	0.792	0.0000	0.0000
2026/02/24	2030	05/11/2026	8.39 Call	Bond Future	3799.1500	3.7992	3652.3500	3.6524	3.864	0.0000	0.0000
2026/02/24	2030	05/11/2026	8.39 Put	Bond Future	126.8100	0.1268	141.7400	0.1417	11.774	0.0000	0.0000
2026/02/24	2030	04/02/2027		Bond Future	7.0958	102.5829	7.1572	102.4187	0.865	0.0000	0.0000
2026/02/24	2030	04/02/2027	7.82 Call	Bond Future	2308.3800	2.3084	2183.3800	2.1834	5.415	0.0000	0.0000
2026/02/24	2030	04/02/2027	7.82 Put	Bond Future	390.4500	0.3905	429.7100	0.4297	10.055	0.0000	0.0000
2026/02/24	2030	06/05/2027		Bond Future	7.1352	104.2996	7.2027	104.1329	0.946	0.0000	0.0000
2026/02/24	2030	06/05/2027	7.27 Call	Bond Future	1180.8500	1.1809	1089.0100	1.0890	7.777	0.0000	0.0000
2026/02/24	2030	06/05/2027	7.27 Put	Bond Future	848.4400	0.8484	923.2700	0.9233	8.820	0.0000	0.0000
2026/02/24	2031	07/05/2026		Bond Future	115.8009	115.8009	115.9401	115.9401	0.120	0.0000	0.0000
2026/02/24	2031	07/05/2026	113.84 Call	Bond Future	1962.7900	1.9628	2101.1200	2.1011	7.048	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	
2026/02/24	2031	07/05/2026	113.84 Put	Bond Future	1.8800	0.0019	1.0300	0.0010	45.213	0.0000	0.0000
2026/02/24	2031	06/08/2026		Bond Future	115.4869	115.4869	115.6288	115.6288	0.123	0.0000	0.0000
2026/02/24	2031	06/08/2026	113.81 Call	Bond Future	1718.7100	1.7187	1850.3500	1.8504	7.659	0.0000	0.0000
2026/02/24	2031	06/08/2026	113.81 Put	Bond Future	41.8000	0.0418	31.5200	0.0315	24.593	0.0000	0.0000
2026/02/24	2031	05/11/2026		Bond Future	117.5048	117.5048	117.6495	117.6495	0.123	0.0000	0.0000
2026/02/24	2031	05/11/2026	111.49 Call	Bond Future	6014.8000	6.0148	6159.4600	6.1595	2.405	0.0000	0.0000
2026/02/24	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2031	04/02/2027		Bond Future	117.1023	117.1023	117.2505	117.2505	0.127	0.0000	0.0000
2026/02/24	2031	04/02/2027	116.18 Call	Bond Future	1218.4900	1.2185	1325.8700	1.3259	8.813	0.0000	0.0000
2026/02/24	2031	04/02/2027	116.18 Put	Bond Future	296.2100	0.2962	255.3700	0.2554	13.788	0.0000	0.0000
2026/02/24	2031	06/05/2027		Bond Future	119.0906	119.0906	119.2417	119.2417	0.127	0.0000	0.0000
2026/02/24	2031	06/05/2027	116.87 Call	Bond Future	2309.0500	2.3091	2445.3200	2.4453	5.902	0.0000	0.0000
2026/02/24	2031	06/05/2027	116.87 Put	Bond Future	88.4100	0.0884	73.5900	0.0736	16.763	0.0000	0.0000
2026/02/24	2032	07/05/2026		Bond Future	7.5303	104.3046	7.5822	104.0569	0.689	0.0000	0.0000
2026/02/24	2032	07/05/2026	10.14 Call	Bond Future	11601.1100	11.6011	11353.4300	11.3534	2.135	0.0000	0.0000
2026/02/24	2032	07/05/2026	10.14 Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2026/02/24	2032	06/08/2026		Bond Future	7.5502	106.1693	7.6049	105.9172	0.725	0.0000	0.0000
2026/02/24	2032	06/08/2026	10.12 Call	Bond Future	11057.7600	11.0578	10806.6400	10.8066	2.271	0.0000	0.0000
2026/02/24	2032	06/08/2026	10.12 Put	Bond Future	5.8800	0.0059	6.8400	0.0068	16.327	0.0000	0.0000
2026/02/24	2032	05/11/2026		Bond Future	7.5783	103.8423	7.6362	103.5860	0.763	0.0000	0.0000
2026/02/24	2032	05/11/2026	9.16 Call	Bond Future	6869.3900	6.8694	6629.6700	6.6297	3.490	0.0000	0.0000
2026/02/24	2032	05/11/2026	9.16 Put	Bond Future	137.6600	0.1377	154.2000	0.1542	12.015	0.0000	0.0000
2026/02/24	2032	04/02/2027		Bond Future	7.6168	105.6272	7.6781	105.3669	0.804	0.0000	0.0000
2026/02/24	2032	04/02/2027	8.48 Call	Bond Future	4127.5400	4.1275	3920.6100	3.9206	5.013	0.0000	0.0000
2026/02/24	2032	04/02/2027	8.48 Put	Bond Future	532.9600	0.5330	586.3800	0.5864	10.023	0.0000	0.0000
2026/02/24	2032	06/05/2027		Bond Future	7.6697	103.2397	7.7347	102.9753	0.848	0.0000	0.0000
2026/02/24	2032	06/05/2027	7.80 Call	Bond Future	1970.3700	1.9704	1824.2200	1.8242	7.417	0.0000	0.0000
2026/02/24	2032	06/05/2027	7.80 Put	Bond Future	1441.3400	1.4413	1559.6200	1.5596	8.206	0.0000	0.0000
2026/02/24	2033	07/05/2026		Bond Future	145.3865	145.3865	145.4629	145.4629	0.053	0.0000	0.0000
2026/02/24	2033	07/05/2026	135.16 Call	Bond Future	10226.5300	10.2265	10302.9400	10.3029	0.747	0.0000	0.0000
2026/02/24	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2033	06/08/2026		Bond Future	148.0213	148.0213	148.0991	148.0991	0.053	0.0000	0.0000
2026/02/24	2033	06/08/2026	134.25 Call	Bond Future	13771.3400	13.7713	13849.1300	13.8491	0.565	0.0000	0.0000
2026/02/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2033	05/11/2026		Bond Future	149.0302	149.0302	149.1098	149.1098	0.053	0.0000	0.0000
2026/02/24	2033	05/11/2026	137.26 Call	Bond Future	11770.1700	11.7702	11849.8400	11.8498	0.677	0.0000	0.0000
2026/02/24	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2033	04/02/2027		Bond Future	151.6285	151.6285	151.7099	151.7099	0.054	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2026/02/24	2033	04/02/2027	142.71 Call	Bond Future	8918.4500	8.9185	8999.9300	8.9999	0.914	0.0000	0.0000
2026/02/24	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2033	06/05/2027		Bond Future	152.6027	152.6027	152.6864	152.6864	0.055	0.0000	0.0000
2026/02/24	2033	06/05/2027	151.21 Call	Bond Future	1392.6900	1.3927	1476.4300	1.4764	6.013	0.0000	0.0000
2026/02/24	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2037	07/05/2026	9.00 Put	Bond Future	86.4000	0.0864	108.1000	0.1081	25.116	0.0000	0.0000
2026/02/24	2037	07/05/2026	9.00 Call	Bond Future	5599.3900	5.5994	5220.9900	5.2210	6.758	0.0000	0.0000
2026/02/24	2037	07/05/2026	9.49 Put	Bond Future	19.2200	0.0192	24.0300	0.0240	25.026	0.0000	0.0000
2026/02/24	2037	07/05/2026	9.49 Call	Bond Future	8711.0800	8.7111	8315.7900	8.3158	4.538	0.0000	0.0000
2026/02/24	2037	07/05/2026	10.06 Call	Bond Future	12218.5000	12.2185	11819.2700	11.8193	3.267	0.0000	0.0000
2026/02/24	2037	07/05/2026	10.06 Put	Bond Future	3.6400	0.0036	4.5100	0.0045	23.901	0.0000	0.0000
2026/02/24	2037	07/05/2026	12.40 Call	Bond Future	24920.1500	24.9202	24520.0500	24.5201	1.606	0.0000	0.0000
2026/02/24	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2037	07/05/2026	10.95 Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2026/02/24	2037	07/05/2026	10.95 Call	Bond Future	17363.9200	17.3639	16963.8300	16.9638	2.304	0.0000	0.0000
2026/02/24	2037	07/05/2026		Bond Future	8.1994	104.4678	8.2555	104.0677	0.685	0.0000	0.0000
2026/02/24	2037	07/05/2026	11.32 Call	Bond Future	19385.9100	19.3859	18985.8200	18.9858	2.064	0.0000	0.0000
2026/02/24	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/02/24	2037	06/08/2026		Bond Future	8.2395	102.0756	8.2978	101.6684	0.707	0.0000	0.0000
2026/02/24	2037	06/08/2026	11.71 Call	Bond Future	20889.3700	20.8894	20482.2900	20.4823	1.949	0.0000	0.0000
2026/02/24	2037	06/08/2026	11.71 Put	Bond Future	0.7300	0.0007	0.8700	0.0009	19.178	0.0000	0.0000
2026/02/24	2037	06/08/2026	11.30 Call	Bond Future	18746.0800	18.7461	18339.3900	18.3394	2.169	0.0000	0.0000
2026/02/24	2037	06/08/2026	11.30 Put	Bond Future	2.9500	0.0030	3.4800	0.0035	17.966	0.0000	0.0000
2026/02/24	2037	06/08/2026	10.70 Call	Bond Future	15478.9500	15.4790	15074.6500	15.0747	2.612	0.0000	0.0000
2026/02/24	2037	06/08/2026	10.70 Put	Bond Future	18.5200	0.0185	21.4400	0.0214	15.767	0.0000	0.0000
2026/02/24	2037	06/08/2026	10.02 Put	Bond Future	65.2600	0.0653	75.4200	0.0754	15.568	0.0000	0.0000
2026/02/24	2037	06/08/2026	10.02 Call	Bond Future	11588.1000	11.5881	11191.0400	11.1910	3.426	0.0000	0.0000
2026/02/24	2037	05/11/2026	10.83 Call	Bond Future	15765.2200	15.7652	15359.0900	15.3591	2.576	0.0000	0.0000
2026/02/24	2037	05/11/2026	10.83 Put	Bond Future	63.6700	0.0637	71.5600	0.0716	12.392	0.0000	0.0000
2026/02/24	2037	05/11/2026	10.23 Call	Bond Future	12483.3400	12.4833	12088.5900	12.0886	3.162	0.0000	0.0000
2026/02/24	2037	05/11/2026	10.23 Put	Bond Future	165.6800	0.1657	184.9500	0.1850	11.631	0.0000	0.0000
2026/02/24	2037	05/11/2026	9.46 Put	Bond Future	414.7400	0.4147	463.2600	0.4633	11.699	0.0000	0.0000
2026/02/24	2037	05/11/2026	9.46 Call	Bond Future	8121.2000	8.1212	7755.7000	7.7557	4.501	0.0000	0.0000
2026/02/24	2037	05/11/2026		Bond Future	8.2796	103.8349	8.3400	103.4208	0.729	0.0000	0.0000
2026/02/24	2037	05/11/2026	10.62 Call	Bond Future	14635.1000	14.6351	14232.6400	14.2326	2.750	0.0000	0.0000
2026/02/24	2037	05/11/2026	10.62 Put	Bond Future	97.8500	0.0979	109.4100	0.1094	11.814	0.0000	0.0000
2026/02/24	2037	04/02/2027		Bond Future	8.3272	101.3631	8.3898	100.9423	0.752	0.0000	0.0000
2026/02/24	2037	04/02/2027	9.51 Call	Bond Future	8242.8000	8.2428	7886.5800	7.8866	4.322	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	
2026/02/24	2037	04/02/2027	9.51 Put	Bond Future	669.8500	0.6699	734.4900	0.7345	9.650	0.0000	0.0000
2026/02/24	2037	04/02/2027	9.81 Call	Bond Future	9864.6900	9.8647	9491.6700	9.4917	3.781	0.0000	0.0000
2026/02/24	2037	04/02/2027	9.81 Put	Bond Future	491.4500	0.4915	539.2900	0.5393	9.734	0.0000	0.0000
2026/02/24	2037	04/02/2027	9.31 Call	Bond Future	7166.6500	7.1667	6824.6000	6.8246	4.773	0.0000	0.0000
2026/02/24	2037	04/02/2027	9.31 Put	Bond Future	820.1000	0.8201	898.9100	0.8989	9.610	0.0000	0.0000
2026/02/24	2037	04/02/2027	8.44 Put	Bond Future	2126.0000	2.1260	2313.0000	2.3130	8.796	0.0000	0.0000
2026/02/24	2037	04/02/2027	8.44 Call	Bond Future	2882.6700	2.8827	2648.8100	2.6488	8.113	0.0000	0.0000
2026/02/24	2037	06/05/2027		Bond Future	8.3883	103.0589	8.4534	102.6313	0.775	0.0000	0.0000
2026/02/24	2037	06/05/2027	8.58 Call	Bond Future	3578.8700	3.5789	3331.4900	3.3315	6.912	0.0000	0.0000
2026/02/24	2037	06/05/2027	8.58 Put	Bond Future	2325.4900	2.3255	2505.7600	2.5058	7.752	0.0000	0.0000
2026/02/24	2038	07/05/2026		Bond Future	163.3398	163.3398	163.5693	163.5693	0.141	0.0000	0.0000
2026/02/24	2038	07/05/2026	144.53 Call	Bond Future	18809.7900	18.8098	19039.3300	19.0393	1.220	0.0000	0.0000
2026/02/24	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2038	06/08/2026		Bond Future	164.1095	164.1095	164.3434	164.3434	0.142	0.0000	0.0000
2026/02/24	2038	06/08/2026	144.72 Call	Bond Future	19389.5000	19.3895	19623.3500	19.6234	1.206	0.0000	0.0000
2026/02/24	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2038	05/11/2026		Bond Future	166.9775	166.9775	167.2159	167.2159	0.143	0.0000	0.0000
2026/02/24	2038	05/11/2026	146.31 Call	Bond Future	20667.4900	20.6675	20905.9000	20.9059	1.154	0.0000	0.0000
2026/02/24	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2038	04/02/2027		Bond Future	167.6635	167.6635	167.9071	167.9071	0.145	0.0000	0.0000
2026/02/24	2038	04/02/2027	153.83 Call	Bond Future	13833.5100	13.8335	14077.1000	14.0771	1.761	0.0000	0.0000
2026/02/24	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2038	06/05/2027		Bond Future	170.5125	170.5125	170.7608	170.7608	0.146	0.0000	0.0000
2026/02/24	2038	06/05/2027	166.10 Call	Bond Future	4412.4800	4.4125	4660.7700	4.6608	5.627	0.0000	0.0000
2026/02/24	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2040	07/05/2026	12.22 Call	Bond Future	25630.5000	25.6305	25168.2400	25.1682	1.804	0.0000	0.0000
2026/02/24	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2040	07/05/2026	11.72 Call	Bond Future	22799.4700	22.7995	22337.2100	22.3372	2.028	0.0000	0.0000
2026/02/24	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2040	07/05/2026	10.70 Put	Bond Future	1.0300	0.0010	1.2700	0.0013	23.301	0.0000	0.0000
2026/02/24	2040	07/05/2026	10.70 Call	Bond Future	16539.7000	16.5397	16077.6800	16.0777	2.793	0.0000	0.0000
2026/02/24	2040	07/05/2026	12.53 Call	Bond Future	27312.8200	27.3128	26850.5600	26.8506	1.692	0.0000	0.0000
2026/02/24	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2040	07/05/2026	12.03 Call	Bond Future	24572.1600	24.5722	24109.9000	24.1099	1.881	0.0000	0.0000
2026/02/24	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2040	07/05/2026	11.12 Put	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0.0000	0.0000
2026/02/24	2040	07/05/2026	11.12 Call	Bond Future	19199.2700	19.1993	18737.0400	18.7370	2.408	0.0000	0.0000
2026/02/24	2040	07/05/2026		Bond Future	8.4466	106.9342	8.5026	106.4719	0.663	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	
2026/02/24	2040	07/05/2026	11.67 Call	Bond Future	22508.0900	22.5081	22045.8300	22.0458	2.054	0.0000	0.0000
2026/02/24	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2040	07/05/2026	8.65 Put	Bond Future	650.8200	0.6508	793.3100	0.7933	21.894	0.0000	0.0000
2026/02/24	2040	07/05/2026	8.65 Call	Bond Future	2317.2500	2.3173	1997.4800	1.9975	13.800	0.0000	0.0000
2026/02/24	2040	06/08/2026		Bond Future	8.4899	104.3354	8.5477	103.8650	0.681	0.0000	0.0000
2026/02/24	2040	06/08/2026	12.19 Call	Bond Future	24902.0500	24.9021	24431.6500	24.4317	1.889	0.0000	0.0000
2026/02/24	2040	06/08/2026	12.19 Put	Bond Future	0.4600	0.0005	0.5500	0.0006	19.565	0.0000	0.0000
2026/02/24	2040	05/11/2026		Bond Future	8.5327	106.1337	8.5924	105.6553	0.700	0.0000	0.0000
2026/02/24	2040	05/11/2026	11.06 Call	Bond Future	17890.3900	17.8904	17421.9100	17.4219	2.619	0.0000	0.0000
2026/02/24	2040	05/11/2026	11.06 Put	Bond Future	82.2900	0.0823	92.2100	0.0922	12.055	0.0000	0.0000
2026/02/24	2040	05/11/2026	11.27 Call	Bond Future	19139.0000	19.1390	18667.3200	18.6673	2.464	0.0000	0.0000
2026/02/24	2040	05/11/2026	11.27 Put	Bond Future	53.3700	0.0534	60.0900	0.0601	12.591	0.0000	0.0000
2026/02/24	2040	05/11/2026	10.67 Call	Bond Future	15524.0800	15.5241	15064.1800	15.0642	2.962	0.0000	0.0000
2026/02/24	2040	05/11/2026	10.67 Put	Bond Future	163.8500	0.1639	182.3500	0.1824	11.291	0.0000	0.0000
2026/02/24	2040	05/11/2026	9.91 Put	Bond Future	382.9400	0.3829	427.0800	0.4271	11.527	0.0000	0.0000
2026/02/24	2040	05/11/2026	9.91 Call	Bond Future	10675.8000	10.6758	10241.5400	10.2415	4.068	0.0000	0.0000
2026/02/24	2040	04/02/2027		Bond Future	8.5822	103.4510	8.6439	102.9646	0.719	0.0000	0.0000
2026/02/24	2040	04/02/2027	9.93 Call	Bond Future	10600.9700	10.6010	10177.8200	10.1778	3.992	0.0000	0.0000
2026/02/24	2040	04/02/2027	9.93 Put	Bond Future	666.4000	0.6664	729.6400	0.7296	9.490	0.0000	0.0000
2026/02/24	2040	04/02/2027	10.17 Call	Bond Future	12086.5400	12.0865	11650.1700	11.6502	3.610	0.0000	0.0000
2026/02/24	2040	04/02/2027	10.17 Put	Bond Future	525.6500	0.5257	575.6700	0.5757	9.516	0.0000	0.0000
2026/02/24	2040	04/02/2027	9.67 Call	Bond Future	8993.5500	8.9936	8588.9500	8.5890	4.499	0.0000	0.0000
2026/02/24	2040	04/02/2027	9.67 Put	Bond Future	867.4300	0.8674	949.2200	0.9492	9.429	0.0000	0.0000
2026/02/24	2040	04/02/2027	8.78 Put	Bond Future	2256.2500	2.2563	2454.4200	2.4544	8.783	0.0000	0.0000
2026/02/24	2040	04/02/2027	8.78 Call	Bond Future	3804.0300	3.8040	3515.8100	3.5158	7.577	0.0000	0.0000
2026/02/24	2040	06/05/2027		Bond Future	8.6436	105.1814	8.7073	104.6872	0.738	0.0000	0.0000
2026/02/24	2040	06/05/2027	8.88 Call	Bond Future	4449.5300	4.4495	4155.0500	4.1551	6.618	0.0000	0.0000
2026/02/24	2040	06/05/2027	8.88 Put	Bond Future	2634.1100	2.6341	2833.8300	2.8338	7.582	0.0000	0.0000
2026/02/24	2043	07/05/2026		Bond Future	128.4474	128.4474	128.4319	128.4319	0.012	0.0000	0.0000
2026/02/24	2043	07/05/2026	111.70 Call	Bond Future	16747.3500	16.7474	16731.9300	16.7319	0.092	0.0000	0.0000
2026/02/24	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2043	06/08/2026		Bond Future	127.9330	127.9330	127.9177	127.9177	0.012	0.0000	0.0000
2026/02/24	2043	06/08/2026	110.88 Call	Bond Future	17053.0401	17.0530	17037.7101	17.0377	0.090	0.0000	0.0000
2026/02/24	2043	06/08/2026	110.88 Put	Bond Future	0.0001	0.0000	0.0001	0.0000	0.000	0.0000	0.0000
2026/02/24	2043	05/11/2026		Bond Future	130.1684	130.1684	130.1530	130.1530	0.012	0.0000	0.0000
2026/02/24	2043	05/11/2026	112.84 Call	Bond Future	17328.4545	17.3285	17313.0142	17.3130	0.089	0.0000	0.0000
2026/02/24	2043	05/11/2026	112.84 Put	Bond Future	0.0145	0.0000	0.0142	0.0000	2.274	0.0000	0.0000
2026/02/24	2043	04/02/2027		Bond Future	129.5504	129.5504	129.5360	129.5360	0.011	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	
2026/02/24	2043	04/02/2027	117.63 Call	Bond Future	11936.4939	11.9365	11921.9476	11.9219	0.122	0.0000	0.0000
2026/02/24	2043	04/02/2027	117.63 Put	Bond Future	16.0539	0.0161	15.9976	0.0160	0.351	0.0000	0.0000
2026/02/24	2043	06/05/2027		Bond Future	131.7498	131.7498	131.7356	131.7356	0.011	0.0000	0.0000
2026/02/24	2043	06/05/2027	127.48 Call	Bond Future	5100.9546	5.1010	5087.9149	5.0879	0.256	0.0000	0.0000
2026/02/24	2043	06/05/2027	127.48 Put	Bond Future	831.1446	0.8311	832.3049	0.8323	0.140	0.0000	0.0000
2026/02/24	2044	07/05/2026		Bond Future	8.6418	103.3908	8.6925	102.9334	0.587	0.0000	0.0000
2026/02/24	2044	07/05/2026	11.80 Call	Bond Future	23439.1000	23.4391	22981.6300	22.9816	1.952	0.0000	0.0000
2026/02/24	2044	07/05/2026	11.80 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/24	2044	07/05/2026	10.00 Call	Bond Future	11278.7000	11.2787	10825.7100	10.8257	4.016	0.0000	0.0000
2026/02/24	2044	07/05/2026	10.00 Put	Bond Future	20.5900	0.0206	25.0700	0.0251	21.758	0.0000	0.0000
2026/02/24	2044	07/05/2026	Put	Bond Future	599.5000	0.5995	697.4600	0.6975	16.340	0.0000	0.0000
2026/02/24	2044	07/05/2026	Call	Bond Future	3990.3400	3.9903	3630.8300	3.6308	9.010	0.0000	0.0000
2026/02/24	2044	06/08/2026		Bond Future	8.6855	100.8541	8.7378	100.3884	0.602	0.0000	0.0000
2026/02/24	2044	06/08/2026	12.42 Call	Bond Future	26525.2300	26.5252	26059.6000	26.0596	1.755	0.0000	0.0000
2026/02/24	2044	06/08/2026	12.42 Put	Bond Future	0.6800	0.0007	0.7900	0.0008	16.176	0.0000	0.0000
2026/02/24	2044	05/11/2026		Bond Future	8.7285	102.5923	8.7822	102.1188	0.616	0.0000	0.0000
2026/02/24	2044	05/11/2026	11.34 Call	Bond Future	19706.2600	19.7063	19241.9700	19.2420	2.356	0.0000	0.0000
2026/02/24	2044	05/11/2026	11.34 Put	Bond Future	86.9800	0.0870	96.1600	0.0962	10.554	0.0000	0.0000
2026/02/24	2044	04/02/2027		Bond Future	8.7774	99.9739	8.8327	99.4924	0.631	0.0000	0.0000
2026/02/24	2044	04/02/2027	10.18 Call	Bond Future	11906.9900	11.9070	11484.4500	11.4845	3.549	0.0000	0.0000
2026/02/24	2044	04/02/2027	10.18 Put	Bond Future	702.0300	0.7020	760.9100	0.7609	8.387	0.0000	0.0000
2026/02/24	2044	06/05/2027		Bond Future	8.8364	101.6461	8.8935	101.1570	0.646	0.0000	0.0000
2026/02/24	2044	06/05/2027	9.08 Call	Bond Future	4938.7400	4.9387	4643.8900	4.6439	5.970	0.0000	0.0000
2026/02/24	2044	06/05/2027	9.08 Put	Bond Future	2874.4900	2.8745	3068.7800	3.0688	6.759	0.0000	0.0000
2026/02/24	2046	07/05/2026		Bond Future	146.0199	146.0199	146.0025	146.0025	0.012	0.0000	0.0000
2026/02/24	2046	07/05/2026	124.95 Call	Bond Future	21069.9300	21.0699	21052.4500	21.0525	0.083	0.0000	0.0000
2026/02/24	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2046	06/08/2026		Bond Future	148.6662	148.6662	148.6487	148.6487	0.012	0.0000	0.0000
2026/02/24	2046	06/08/2026	122.38 Call	Bond Future	26286.2100	26.2862	26268.6600	26.2687	0.067	0.0000	0.0000
2026/02/24	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2046	05/11/2026		Bond Future	148.9446	148.9446	148.9274	148.9274	0.012	0.0000	0.0000
2026/02/24	2046	05/11/2026	125.48 Call	Bond Future	23464.6000	23.4646	23447.3900	23.4474	0.073	0.0000	0.0000
2026/02/24	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2046	04/02/2027		Bond Future	151.5407	151.5407	151.5236	151.5236	0.011	0.0000	0.0000
2026/02/24	2046	04/02/2027	131.09 Call	Bond Future	20450.6500	20.4507	20433.6000	20.4336	0.083	0.0000	0.0000
2026/02/24	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2046	06/05/2027		Bond Future	151.7606	151.7606	151.7440	151.7440	0.011	0.0000	0.0000
2026/02/24	2046	06/05/2027	148.99 Call	Bond Future	2770.6000	2.7706	2754.0300	2.7540	0.598	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
2026/02/24	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	2050	07/05/2026		Bond Future	150.5190	150.5190	151.0197	0.333	0.0000	0.0000
2026/02/24	2050	07/05/2026	124.07 Call	Bond Future	26448.9800	26.4490	26949.7200	26.9497	1.893	0.0000
2026/02/24	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	2050	06/08/2026		Bond Future	150.8068	150.8068	151.3167	0.338	0.0000	0.0000
2026/02/24	2050	06/08/2026	123.27 Call	Bond Future	27536.7700	27.5368	28046.7400	28.0467	1.852	0.0000
2026/02/24	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	2050	05/11/2026		Bond Future	153.4422	153.4422	153.9615	0.338	0.0000	0.0000
2026/02/24	2050	05/11/2026	123.84 Call	Bond Future	29602.2300	29.6022	30121.4600	30.1215	1.754	0.0000
2026/02/24	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	2050	04/02/2027		Bond Future	153.6385	153.6385	154.1677	0.344	0.0000	0.0000
2026/02/24	2050	04/02/2027	132.39 Call	Bond Future	21248.4600	21.2485	21777.7400	21.7777	2.491	0.0000
2026/02/24	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	2050	06/05/2027		Bond Future	156.2488	156.2488	156.7877	0.345	0.0000	0.0000
2026/02/24	2050	06/05/2027	150.46 Call	Bond Future	5788.8100	5.7888	6327.6800	6.3277	9.309	0.0000
2026/02/24	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/24	AL37	07/05/2026		Index Future	1303.4210	1303.4210	1300.9100	1300.9100	0.193	0.0000
2026/02/24	AL37	06/08/2026		Index Future	1326.4740	1326.4740	1323.9190	1323.9190	0.193	0.0000
2026/02/24	AL37	05/11/2026		Index Future	1349.6140	1349.6140	1347.0170	1347.0170	0.192	0.0000
2026/02/24	AL37	04/02/2027		Index Future	1372.8540	1372.8540	1370.2150	1370.2150	0.192	0.0000
2026/02/24	AL37	06/05/2027		Index Future	1395.9180	1395.9180	1393.2400	1393.2400	0.192	0.0000
2026/02/24	AL7T	07/05/2026		Index Future	1707.2570	1707.2570	1701.5490	1701.5490	0.334	0.0000
2026/02/24	AL7T	06/08/2026		Index Future	1737.4530	1737.4530	1731.6430	1731.6430	0.334	0.0000
2026/02/24	AL7T	05/11/2026		Index Future	1767.7630	1767.7630	1761.8550	1761.8550	0.334	0.0000
2026/02/24	AL7T	04/02/2027		Index Future	1798.2020	1798.2020	1792.1970	1792.1970	0.334	0.0000
2026/02/24	AL7T	06/05/2027		Index Future	1828.4130	1828.4130	1822.3130	1822.3130	0.334	0.0000
2026/02/24	ALBI	07/05/2026		Index Future	1445.7420	1445.7420	1440.9880	1440.9880	0.329	0.0000
2026/02/24	ALBI	06/08/2026		Index Future	1471.3120	1471.3120	1466.4740	1466.4740	0.329	0.0000
2026/02/24	ALBI	05/11/2026		Index Future	1496.9790	1496.9790	1492.0600	1492.0600	0.329	0.0000
2026/02/24	ALBI	04/02/2027		Index Future	1522.7560	1522.7560	1517.7560	1517.7560	0.328	0.0000
2026/02/24	ALBI	06/05/2027		Index Future	1548.3390	1548.3390	1543.2590	1543.2590	0.328	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	
2026/02/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/24	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/24	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/24	ES33	07/05/2026		Bond Future	8.3980	96.3175	8.4543	96.0231	0.671	0.0000
2026/02/24	ES33	07/05/2026	11.69 Call	Bond Future	15436.9700	15.4370	15142.5800	15.1426	1.907	0.0000
2026/02/24	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	ES33	06/08/2026		Bond Future	8.4481	98.0630	8.5071	97.7633	0.698	0.0000
2026/02/24	ES33	06/08/2026	12.02 Call	Bond Future	16194.4000	16.1944	15894.6700	15.8947	1.851	0.0000
2026/02/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	ES33	05/11/2026		Bond Future	8.5097	95.9854	8.5714	95.6807	0.726	0.0000
2026/02/24	ES33	05/11/2026	10.83 Call	Bond Future	10657.0100	10.6570	10352.2700	10.3523	2.860	0.0000
2026/02/24	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	ES33	04/02/2027		Bond Future	8.5847	97.6572	8.6495	97.3474	0.755	0.0000
2026/02/24	ES33	04/02/2027	9.70 Call	Bond Future	5160.6800	5.1607	4850.8800	4.8509	6.003	0.0000
2026/02/24	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	ES33	06/05/2027		Bond Future	8.6705	95.5234	8.7385	95.2087	0.785	0.0000
2026/02/24	ES33	06/05/2027	8.80 Call	Bond Future	598.1000	0.5981	283.3600	0.2834	52.623	0.0000
2026/02/24	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	ES42	07/05/2026		Bond Future	8.8657	97.2963	8.9112	96.9208	0.514	0.0000
2026/02/24	ES42	07/05/2026	12.20 Call	Bond Future	22654.8600	22.6549	22279.3700	22.2794	1.657	0.0000
2026/02/24	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	ES42	06/08/2026		Bond Future	8.9123	99.0595	8.9593	98.6772	0.527	0.0000
2026/02/24	ES42	06/08/2026	12.65 Call	Bond Future	24585.2000	24.5852	24202.9000	24.2029	1.555	0.0000
2026/02/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	ES42	05/11/2026		Bond Future	8.9637	96.5271	9.0122	96.1383	0.541	0.0000
2026/02/24	ES42	05/11/2026	11.66 Call	Bond Future	18562.3100	18.5623	18173.4700	18.1735	2.095	0.0000
2026/02/24	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	ES42	04/02/2027		Bond Future	9.0214	98.2072	9.0713	97.8118	0.554	0.0000
2026/02/24	ES42	04/02/2027	10.29 Call	Bond Future	9347.2400	9.3472	8951.9200	8.9519	4.229	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
2026/02/24	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	ES42	06/05/2027		Bond Future	9.0875	95.6102	9.1391	95.2086	0.567	0.0000
2026/02/24	ES42	06/05/2027	9.33 Call	Bond Future	1867.8900	1.8679	1466.2300	1.4662	21.503	0.0000
2026/02/24	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	GOVI	07/05/2026		GOVI	1419.4420	1419.4420	1414.6380	1414.6380	0.338	0.0000
2026/02/24	GOVI	07/05/2026	1,177. Call 00	GOVI	2424420.0000	242.4420	2376380.0000	237.6380	1.982	0.0000
2026/02/24	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	GOVI	06/08/2026		GOVI	1444.5470	1444.5470	1439.6580	1439.6580	0.338	0.0000
2026/02/24	GOVI	06/08/2026	1,189. Call 00	GOVI	2555470.0000	255.5470	2506580.0000	250.6580	1.913	0.0000
2026/02/24	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	GOVI	05/11/2026		GOVI	1469.7480	1469.7480	1464.7760	1464.7760	0.338	0.0000
2026/02/24	GOVI	05/11/2026	1,277. Call 00	GOVI	1927480.0000	192.7480	1877760.0000	187.7760	2.580	0.0000
2026/02/24	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	GOVI	04/02/2027		GOVI	1495.0550	1495.0550	1490.0020	1490.0020	0.338	0.0000
2026/02/24	GOVI	04/02/2027	1,369. Call 00	GOVI	1260550.0000	126.0550	1210020.0000	121.0020	4.009	0.0000
2026/02/24	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	GOVI	06/05/2027		GOVI	1520.1730	1520.1730	1515.0390	1515.0390	0.338	0.0000
2026/02/24	GOVI	06/05/2027	1,427. Call 00	GOVI	931730.0000	93.1730	880390.0000	88.0390	5.510	0.0000
2026/02/24	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/02/24	I258	07/05/2026		Bond Future	136.8242	136.8242	136.9253	136.9253	0.074	0.0000
2026/02/24	I258	07/05/2026	113.73 Call	Bond Future	23094.1800	23.0942	23195.2900	23.1953	0.438	0.0000
2026/02/24	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/24	I258	06/08/2026		Bond Future	136.4618	136.4618	136.5650	136.5650	0.076	0.0000
2026/02/24	I258	06/08/2026	112.95 Call	Bond Future	23511.8028	23.5118	23614.9524	23.6150	0.439	0.0000
2026/02/24	I258	06/08/2026	112.95 Put	Bond Future	0.0028	0.0000	0.0024	0.0000	15.054	0.0000
2026/02/24	I258	05/11/2026		Bond Future	138.8463	138.8463	138.9517	138.9517	0.076	0.0000
2026/02/24	I258	05/11/2026	114.95 Call	Bond Future	23896.5541	23.8966	24001.9307	24.0019	0.441	0.0000
2026/02/24	I258	05/11/2026	114.95 Put	Bond Future	0.2741	0.0003	0.2507	0.0003	8.516	0.0000
2026/02/24	I258	04/02/2027		Bond Future	138.3795	138.3795	138.4879	138.4879	0.078	0.0000
2026/02/24	I258	04/02/2027	118.90 Call	Bond Future	19502.0331	19.5020	19609.3498	19.6093	0.550	0.0000
2026/02/24	I258	04/02/2027	118.90 Put	Bond Future	22.5331	0.0225	21.4598	0.0215	4.763	0.0000
2026/02/24	I258	06/05/2027		Bond Future	140.7292	140.7292	140.8398	140.8398	0.079	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	
2026/02/24	I258	06/05/2027	134.78 Call	Bond Future	7611.2966	7.6113	7689.3842	7.6894	1.026	0.0000	0.0000
2026/02/24	I258	06/05/2027	134.78 Put	Bond Future	1662.0966	1.6621	1629.5942	1.6296	1.956	0.0000	0.0000
2026/02/24	IGOV	07/05/2026		Index Future	450.9890	450.9890	451.3530	451.3530	0.081	0.0000	0.0000
2026/02/24	IGOV	06/08/2026		Index Future	459.0740	459.0740	459.4450	459.4450	0.081	0.0000	0.0000
2026/02/24	IGOV	05/11/2026		Index Future	467.1900	467.1900	467.5690	467.5690	0.081	0.0000	0.0000
2026/02/24	IGOV	04/02/2027		Index Future	475.3410	475.3410	475.7270	475.7270	0.081	0.0000	0.0000
2026/02/24	IGOV	06/05/2027		Index Future	483.4300	483.4300	483.8250	483.8250	0.082	0.0000	0.0000
2026/02/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/24	R033	07/05/2026		Bond Future	7.6327	113.6286	7.6844	113.3351	0.677	0.0000	0.0000
2026/02/24	R033	07/05/2026	10.38 Call	Bond Future	14342.7200	14.3427	14049.5800	14.0496	2.044	0.0000	0.0000
2026/02/24	R033	07/05/2026	10.38 Put	Bond Future	2.4000	0.0024	2.7000	0.0027	12.500	0.0000	0.0000
2026/02/24	R033	06/08/2026		Bond Future	7.6560	115.6600	7.7103	115.3613	0.709	0.0000	0.0000
2026/02/24	R033	06/08/2026	10.25 Call	Bond Future	13301.4800	13.3015	13010.7900	13.0108	2.185	0.0000	0.0000
2026/02/24	R033	06/08/2026	10.25 Put	Bond Future	95.7400	0.0957	103.7600	0.1038	8.377	0.0000	0.0000
2026/02/24	R033	05/11/2026		Bond Future	7.6869	112.6146	7.7440	112.3110	0.742	0.0000	0.0000
2026/02/24	R033	05/11/2026	9.33 Call	Bond Future	8912.5600	8.9126	8647.7000	8.6477	2.972	0.0000	0.0000
2026/02/24	R033	05/11/2026	9.33 Put	Bond Future	574.8000	0.5748	613.5500	0.6136	6.741	0.0000	0.0000
2026/02/24	R033	04/02/2027		Bond Future	7.7274	114.5500	7.7875	114.2415	0.778	0.0000	0.0000
2026/02/24	R033	04/02/2027	8.65 Call	Bond Future	6119.9600	6.1200	5894.4200	5.8944	3.685	0.0000	0.0000
2026/02/24	R033	04/02/2027	8.65 Put	Bond Future	1500.8700	1.5009	1583.8800	1.5839	5.531	0.0000	0.0000
2026/02/24	R033	06/05/2027		Bond Future	7.7807	111.4296	7.8441	111.1163	0.815	0.0000	0.0000
2026/02/24	R033	06/05/2027	7.93 Call	Bond Future	3459.4900	3.4595	3285.6200	3.2856	5.026	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	
2026/02/24	R033	06/05/2027	7.93 Put	Bond Future	2723.3200	2.7233	2862.7600	2.8628	5.120	0.0000	0.0000
2026/02/24	R035	07/05/2026	8.29 Put	Bond Future	272.2600	0.2723	331.9700	0.3320	21.931	0.0000	0.0000
2026/02/24	R035	07/05/2026	8.29 Call	Bond Future	2735.3700	2.7354	2462.8100	2.4628	9.964	0.0000	0.0000
2026/02/24	R035	07/05/2026	8.79 Put	Bond Future	53.8400	0.0538	66.4100	0.0664	23.347	0.0000	0.0000
2026/02/24	R035	07/05/2026	8.79 Call	Bond Future	5609.1500	5.6092	5289.4500	5.2895	5.700	0.0000	0.0000
2026/02/24	R035	07/05/2026	9.20 Call	Bond Future	8016.5000	8.0165	7687.6000	7.6876	4.103	0.0000	0.0000
2026/02/24	R035	07/05/2026	9.20 Put	Bond Future	14.6400	0.0146	18.0100	0.0180	23.019	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.66 Call	Bond Future	16105.7700	16.1058	15773.5100	15.7735	2.063	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.66 Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.16 Call	Bond Future	13433.7500	13.4338	13101.6100	13.1016	2.472	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.16 Put	Bond Future	0.5800	0.0006	0.7100	0.0007	22.414	0.0000	0.0000
2026/02/24	R035	07/05/2026	9.66 Put	Bond Future	3.5500	0.0036	4.3300	0.0043	21.972	0.0000	0.0000
2026/02/24	R035	07/05/2026	9.66 Call	Bond Future	10658.5800	10.6586	10327.0900	10.3271	3.110	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.71 Call	Bond Future	16367.3900	16.3674	16035.1300	16.0351	2.030	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.71 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.21 Call	Bond Future	13705.5500	13.7056	13373.3700	13.3734	2.424	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.21 Put	Bond Future	0.4500	0.0005	0.5400	0.0005	20.000	0.0000	0.0000
2026/02/24	R035	07/05/2026	9.71 Put	Bond Future	3.0600	0.0031	3.7300	0.0037	21.895	0.0000	0.0000
2026/02/24	R035	07/05/2026	9.71 Call	Bond Future	10940.7900	10.9408	10609.1900	10.6092	3.031	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.64 Call	Bond Future	16000.8500	16.0009	15668.5800	15.6686	2.077	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.64 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.14 Call	Bond Future	13324.7500	13.3248	12992.6200	12.9926	2.493	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.14 Put	Bond Future	0.6500	0.0007	0.7900	0.0008	21.538	0.0000	0.0000
2026/02/24	R035	07/05/2026	9.64 Put	Bond Future	3.7600	0.0038	4.5900	0.0046	22.074	0.0000	0.0000
2026/02/24	R035	07/05/2026	9.64 Call	Bond Future	10545.4000	10.5454	10213.9600	10.2140	3.143	0.0000	0.0000
2026/02/24	R035	07/05/2026		Bond Future	7.9054	107.8065	7.9566	107.4742	0.648	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.86 Call	Bond Future	17146.2400	17.1462	16813.9700	16.8140	1.938	0.0000	0.0000
2026/02/24	R035	07/05/2026	10.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/24	R035	07/05/2026	8.31 Call	Bond Future	2844.1300	2.8441	2568.1100	2.5681	9.705	0.0000	0.0000
2026/02/24	R035	07/05/2026	8.31 Put	Bond Future	254.9800	0.2550	311.2300	0.3112	22.061	0.0000	0.0000
2026/02/24	R035	07/05/2026	8.55 Call	Bond Future	4203.0300	4.2030	3897.6500	3.8977	7.266	0.0000	0.0000
2026/02/24	R035	07/05/2026	8.55 Put	Bond Future	116.8000	0.1168	143.6900	0.1437	23.022	0.0000	0.0000
2026/02/24	R035	06/08/2026	7.70 Put	Bond Future	2247.2700	2.2473	2474.0800	2.4741	10.093	0.0000	0.0000
2026/02/24	R035	06/08/2026	7.70 Call	Bond Future	747.2400	0.7472	635.8300	0.6358	14.910	0.0000	0.0000
2026/02/24	R035	06/08/2026	7.90 Put	Bond Future	1562.4900	1.5625	1739.2900	1.7393	11.315	0.0000	0.0000
2026/02/24	R035	06/08/2026	7.90 Call	Bond Future	1345.7900	1.3458	1184.3700	1.1844	11.994	0.0000	0.0000
2026/02/24	R035	06/08/2026	8.34 Call	Bond Future	3237.1200	3.2371	2988.9100	2.9889	7.668	0.0000	0.0000
2026/02/24	R035	06/08/2026	8.34 Put	Bond Future	699.3700	0.6994	789.3800	0.7894	12.870	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	
2026/02/24	R035	06/08/2026	7.95 Put	Bond Future	1424.1400	1.4241	1588.9800	1.5890	11.575	0.0000	0.0000
2026/02/24	R035	06/08/2026	7.95 Call	Bond Future	1525.1800	1.5252	1351.8000	1.3518	11.368	0.0000	0.0000
2026/02/24	R035	06/08/2026		Bond Future	7.9341	109.7339	7.9875	109.3957	0.673	0.0000	0.0000
2026/02/24	R035	06/08/2026	11.06 Call	Bond Future	17654.7800	17.6548	17316.8400	17.3168	1.914	0.0000	0.0000
2026/02/24	R035	06/08/2026	11.06 Put	Bond Future	1.6300	0.0016	1.9100	0.0019	17.178	0.0000	0.0000
2026/02/24	R035	06/08/2026	10.22 Call	Bond Future	13336.9900	13.3370	13002.0500	13.0021	2.511	0.0000	0.0000
2026/02/24	R035	06/08/2026	10.22 Put	Bond Future	23.2000	0.0232	26.4800	0.0265	14.138	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.72 Call	Bond Future	10662.4900	10.6625	10333.1800	10.3332	3.088	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.72 Put	Bond Future	65.5900	0.0656	74.5000	0.0745	13.584	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.22 Put	Bond Future	150.0400	0.1500	170.5600	0.1706	13.676	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.22 Call	Bond Future	7924.7400	7.9247	7607.0400	7.6070	4.009	0.0000	0.0000
2026/02/24	R035	06/08/2026	10.13 Call	Bond Future	12862.2100	12.8622	12528.1300	12.5281	2.597	0.0000	0.0000
2026/02/24	R035	06/08/2026	10.13 Put	Bond Future	29.8900	0.0299	34.0300	0.0340	13.851	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.63 Call	Bond Future	10172.4800	10.1725	9844.5800	9.8446	3.223	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.63 Put	Bond Future	75.6700	0.0757	85.9900	0.0860	13.638	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.13 Put	Bond Future	175.4300	0.1754	199.3700	0.1994	13.646	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.13 Call	Bond Future	7430.6100	7.4306	7116.3300	7.1163	4.230	0.0000	0.0000
2026/02/24	R035	06/08/2026	8.29 Put	Bond Future	765.5600	0.7656	863.1900	0.8632	12.753	0.0000	0.0000
2026/02/24	R035	06/08/2026	8.29 Call	Bond Future	2995.0000	2.9950	2754.4100	2.7544	8.033	0.0000	0.0000
2026/02/24	R035	06/08/2026	8.79 Put	Bond Future	314.7300	0.3147	357.2000	0.3572	13.494	0.0000	0.0000
2026/02/24	R035	06/08/2026	8.79 Call	Bond Future	5574.6300	5.5746	5278.8800	5.2789	5.305	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.39 Call	Bond Future	8858.6700	8.8587	8535.8300	8.5358	3.644	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.39 Put	Bond Future	112.3200	0.1123	127.7000	0.1277	13.693	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.71 Call	Bond Future	10608.1000	10.6081	10278.9400	10.2789	3.103	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.71 Put	Bond Future	66.6000	0.0666	75.6600	0.0757	13.604	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.21 Call	Bond Future	7869.7600	7.8698	7552.4100	7.5524	4.033	0.0000	0.0000
2026/02/24	R035	06/08/2026	9.21 Put	Bond Future	152.6000	0.1526	173.4700	0.1735	13.676	0.0000	0.0000
2026/02/24	R035	06/08/2026	8.71 Put	Bond Future	361.7100	0.3617	410.3000	0.4103	13.433	0.0000	0.0000
2026/02/24	R035	06/08/2026	8.71 Call	Bond Future	5144.5200	5.1445	4854.8900	4.8549	5.630	0.0000	0.0000
2026/02/24	R035	05/11/2026	9.80 Call	Bond Future	10723.2600	10.7233	10395.1900	10.3952	3.059	0.0000	0.0000
2026/02/24	R035	05/11/2026	9.80 Put	Bond Future	136.9000	0.1369	152.6600	0.1527	11.512	0.0000	0.0000
2026/02/24	R035	05/11/2026	9.30 Call	Bond Future	8097.9200	8.0979	7784.5300	7.7845	3.870	0.0000	0.0000
2026/02/24	R035	05/11/2026	9.30 Put	Bond Future	265.3000	0.2653	295.7400	0.2957	11.474	0.0000	0.0000
2026/02/24	R035	05/11/2026	8.80 Put	Bond Future	519.5800	0.5196	578.4200	0.5784	11.325	0.0000	0.0000
2026/02/24	R035	05/11/2026	8.80 Call	Bond Future	5493.8800	5.4939	5208.8900	5.2089	5.187	0.0000	0.0000
2026/02/24	R035	05/11/2026		Bond Future	7.9722	107.1276	8.0278	106.7838	0.697	0.0000	0.0000
2026/02/24	R035	05/11/2026	10.03 Call	Bond Future	11922.0400	11.9220	11590.0000	11.5900	2.785	0.0000	0.0000
2026/02/24	R035	05/11/2026	10.03 Put	Bond Future	102.8900	0.1029	114.6800	0.1147	11.459	0.0000	0.0000
2026/02/24	R035	05/11/2026	8.97 Call	Bond Future	6369.3200	6.3693	6072.4300	6.0724	4.661	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	
2026/02/24	R035	05/11/2026	8.97 Put	Bond Future	411.1800	0.4112	458.1200	0.4581	11.416	0.0000	0.0000
2026/02/24	R035	05/11/2026	8.47 Call	Bond Future	3856.9600	3.8570	3604.3500	3.6044	6.549	0.0000	0.0000
2026/02/24	R035	05/11/2026	8.47 Put	Bond Future	828.5900	0.8286	919.8100	0.9198	11.009	0.0000	0.0000
2026/02/24	R035	05/11/2026	7.97 Put	Bond Future	1744.2800	1.7443	1915.8500	1.9159	9.836	0.0000	0.0000
2026/02/24	R035	05/11/2026	7.97 Call	Bond Future	1730.7700	1.7308	1558.5100	1.5585	9.953	0.0000	0.0000
2026/02/24	R035	04/02/2027		Bond Future	8.0192	108.9696	8.0772	108.6201	0.724	0.0000	0.0000
2026/02/24	R035	04/02/2027	9.02 Call	Bond Future	6460.9800	6.4610	6172.2700	6.1723	4.469	0.0000	0.0000
2026/02/24	R035	04/02/2027	9.02 Put	Bond Future	636.2600	0.6363	697.0200	0.6970	9.550	0.0000	0.0000
2026/02/24	R035	06/05/2027		Bond Future	8.0724	106.2968	8.1329	105.9418	0.750	0.0000	0.0000
2026/02/24	R035	06/05/2027	8.25 Call	Bond Future	3032.1300	3.0321	2828.1600	2.8282	6.727	0.0000	0.0000
2026/02/24	R035	06/05/2027	8.25 Put	Bond Future	1995.1200	1.9951	2146.1600	2.1462	7.570	0.0000	0.0000
2026/02/24	R038	07/05/2026		Bond Future	8.3104	120.3638	8.3665	119.8923	0.675	0.0000	0.0000
2026/02/24	R038	07/05/2026	11.40 Call	Bond Future	22514.6300	22.5146	22043.1000	22.0431	2.094	0.0000	0.0000
2026/02/24	R038	07/05/2026	11.40 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/24	R038	06/08/2026		Bond Future	8.3510	122.5158	8.4092	122.0357	0.697	0.0000	0.0000
2026/02/24	R038	06/08/2026	11.77 Call	Bond Future	24160.2000	24.1602	23680.4400	23.6804	1.986	0.0000	0.0000
2026/02/24	R038	06/08/2026	11.77 Put	Bond Future	1.3600	0.0014	1.6100	0.0016	18.382	0.0000	0.0000
2026/02/24	R038	05/11/2026		Bond Future	8.3973	119.1476	8.4576	118.6595	0.718	0.0000	0.0000
2026/02/24	R038	05/11/2026	10.72 Call	Bond Future	17048.8400	17.0488	16573.8600	16.5739	2.786	0.0000	0.0000
2026/02/24	R038	05/11/2026	10.72 Put	Bond Future	107.1800	0.1072	120.2400	0.1202	12.185	0.0000	0.0000
2026/02/24	R038	04/02/2027		Bond Future	8.4510	121.1951	8.5135	120.6990	0.740	0.0000	0.0000
2026/02/24	R038	04/02/2027	9.60 Call	Bond Future	9407.5100	9.4075	8986.5700	8.9866	4.475	0.0000	0.0000
2026/02/24	R038	04/02/2027	9.60 Put	Bond Future	737.7400	0.7377	812.9300	0.8129	10.192	0.0000	0.0000
2026/02/24	R038	06/05/2027		Bond Future	8.5137	117.7450	8.5786	117.2410	0.763	0.0000	0.0000
2026/02/24	R038	06/05/2027	8.71 Call	Bond Future	4172.4100	4.1724	3879.4100	3.8794	7.022	0.0000	0.0000
2026/02/24	R038	06/05/2027	8.71 Put	Bond Future	2657.9000	2.6579	2868.9300	2.8689	7.940	0.0000	0.0000
2026/02/24	R053	07/05/2026		Bond Future	8.5039	134.1042	8.5648	133.2949	0.716	0.0000	0.0000
2026/02/24	R053	07/05/2026	11.69 Call	Bond Future	33329.0200	33.3290	32519.7500	32.5198	2.428	0.0000	0.0000
2026/02/24	R053	07/05/2026	11.69 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/24	R053	06/08/2026		Bond Future	8.5370	136.5016	8.5995	135.6779	0.733	0.0000	0.0000
2026/02/24	R053	06/08/2026	12.28 Call	Bond Future	37391.6900	37.3917	36568.2300	36.5682	2.202	0.0000	0.0000
2026/02/24	R053	06/08/2026	12.28 Put	Bond Future	1.3300	0.0013	1.6100	0.0016	21.053	0.0000	0.0000
2026/02/24	R053	05/11/2026		Bond Future	8.5735	132.9966	8.6377	132.1589	0.749	0.0000	0.0000
2026/02/24	R053	05/11/2026	11.21 Call	Bond Future	28346.3300	28.3463	27525.2100	27.5252	2.897	0.0000	0.0000
2026/02/24	R053	05/11/2026	11.21 Put	Bond Future	125.4500	0.1255	142.0100	0.1420	13.200	0.0000	0.0000
2026/02/24	R053	04/02/2027		Bond Future	8.6146	135.2824	8.6806	134.4306	0.766	0.0000	0.0000
2026/02/24	R053	04/02/2027	9.99 Call	Bond Future	17109.1900	17.1092	16368.1400	16.3681	4.331	0.0000	0.0000
2026/02/24	R053	04/02/2027	9.99 Put	Bond Future	1100.0000	1.1000	1210.7500	1.2108	10.068	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	
2026/02/24	R053	06/05/2027		Bond Future	8.6611	131.6906	8.7290	130.8249	0.783	0.0000	0.0000
2026/02/24	R053	06/05/2027	8.92 Call	Bond Future	7472.4900	7.4725	6947.0100	6.9470	7.032	0.0000	0.0000
2026/02/24	R053	06/05/2027	8.92 Put	Bond Future	4220.3600	4.2204	4560.4900	4.5605	8.059	0.0000	0.0000
2026/02/24	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/24	R186	07/05/2026	8.69 Call	Bond Future	70.5200	0.0705	70.0400	0.0700	0.681	0.0000	0.0000
2026/02/24	R186	07/05/2026	8.69 Put	Bond Future	70.5200	0.0705	70.0400	0.0700	0.681	0.0000	0.0000
2026/02/24	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/24	R186	06/08/2026	8.57 Call	Bond Future	72.0900	0.0721	71.8700	0.0719	0.305	0.0000	0.0000
2026/02/24	R186	06/08/2026	8.57 Put	Bond Future	72.0900	0.0721	71.8700	0.0719	0.305	0.0000	0.0000
2026/02/24	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/24	R186	05/11/2026	8.12 Call	Bond Future	44.5200	0.0445	44.4300	0.0444	0.202	0.0000	0.0000
2026/02/24	R186	05/11/2026	8.12 Put	Bond Future	44.5200	0.0445	44.4300	0.0444	0.202	0.0000	0.0000
2026/02/24	R202	07/05/2026		Bond Future	303.3775	303.3775	303.3417	303.3417	0.012	0.0000	0.0000
2026/02/24	R202	07/05/2026	277.55 Call	Bond Future	25827.5400	25.8275	25791.6800	25.7917	0.139	0.0000	0.0000
2026/02/24	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R202	06/08/2026		Bond Future	303.4807	303.4807	303.4443	303.4443	0.012	0.0000	0.0000
2026/02/24	R202	06/08/2026	278.86 Call	Bond Future	24620.7200	24.6207	24584.2900	24.5843	0.148	0.0000	0.0000
2026/02/24	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R202	05/11/2026		Bond Future	308.7844	308.7844	308.7480	308.7480	0.012	0.0000	0.0000
2026/02/24	R202	05/11/2026	280.46 Call	Bond Future	28324.3500	28.3244	28287.9800	28.2880	0.128	0.0000	0.0000
2026/02/24	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R202	04/02/2027		Bond Future	308.6865	308.6865	308.6517	308.6517	0.011	0.0000	0.0000
2026/02/24	R202	04/02/2027	294.73 Call	Bond Future	13956.5200	13.9565	13921.6500	13.9217	0.250	0.0000	0.0000
2026/02/24	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R202	06/05/2027		Bond Future	313.9315	313.9315	313.8969	313.8969	0.011	0.0000	0.0000
2026/02/24	R202	06/05/2027	306.99 Call	Bond Future	6941.5200	6.9415	6906.8800	6.9069	0.499	0.0000	0.0000
2026/02/24	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R209	07/05/2026		Bond Future	8.0531	88.5754	8.1093	88.2281	0.698	0.0000	0.0000
2026/02/24	R209	07/05/2026	11.07 Call	Bond Future	16405.5500	16.4056	16058.2400	16.0582	2.117	0.0000	0.0000
2026/02/24	R209	07/05/2026	11.07 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/24	R209	06/08/2026		Bond Future	8.0846	90.1589	8.1428	89.8055	0.720	0.0000	0.0000
2026/02/24	R209	06/08/2026	11.39 Call	Bond Future	17493.3800	17.4934	17140.1000	17.1401	2.020	0.0000	0.0000
2026/02/24	R209	06/08/2026	11.39 Put	Bond Future	0.9600	0.0010	1.1500	0.0012	19.792	0.0000	0.0000
2026/02/24	R209	05/11/2026		Bond Future	8.1215	88.5638	8.1818	88.2044	0.743	0.0000	0.0000
2026/02/24	R209	05/11/2026	10.32 Call	Bond Future	12078.3900	12.0784	11730.9200	11.7309	2.877	0.0000	0.0000
2026/02/24	R209	05/11/2026	10.32 Put	Bond Future	101.6500	0.1017	113.5800	0.1136	11.736	0.0000	0.0000
2026/02/24	R209	04/02/2027		Bond Future	8.1654	90.0864	8.2280	89.7210	0.766	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
2026/02/24	R209	04/02/2027	9.28 Call	Bond Future	6844.9700	6.8450	6539.1900	4.467	0.0000	0.0000
2026/02/24	R209	04/02/2027	9.28 Put	Bond Future	613.5900	0.6136	673.2000	9.715	0.0000	0.0000
2026/02/24	R209	04/02/2027	8.96 Call	Bond Future	5365.7600	5.3658	5082.9000	5.272	0.0000	0.0000
2026/02/24	R209	04/02/2027	8.96 Put	Bond Future	864.5900	0.8646	947.1200	9.546	0.0000	0.0000
2026/02/24	R209	04/02/2027	8.03 Put	Bond Future	2480.3800	2.4804	2683.6500	8.195	0.0000	0.0000
2026/02/24	R209	04/02/2027	8.03 Call	Bond Future	1683.0400	1.6830	1520.9200	9.633	0.0000	0.0000
2026/02/24	R209	06/05/2027		Bond Future	8.2181	88.4467	8.2830	0.790	0.0000	0.0000
2026/02/24	R209	06/05/2027	8.41 Call	Bond Future	2980.8600	2.9809	2765.2800	7.232	0.0000	0.0000
2026/02/24	R209	06/05/2027	8.41 Put	Bond Future	1889.5300	1.8895	2045.1700	8.237	0.0000	0.0000
2026/02/24	R210	07/05/2026		Bond Future	260.8706	260.8706	260.7856	0.033	0.0000	0.0000
2026/02/24	R210	07/05/2026	255.40 Call	Bond Future	5470.6300	5.4706	5385.6400	1.554	0.0000	0.0000
2026/02/24	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R210	06/08/2026		Bond Future	265.5983	265.5983	265.5119	0.033	0.0000	0.0000
2026/02/24	R210	06/08/2026	259.84 Call	Bond Future	5758.3400	5.7583	5671.8600	1.502	0.0000	0.0000
2026/02/24	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R210	05/11/2026		Bond Future	266.7236	266.7236	266.6367	0.033	0.0000	0.0000
2026/02/24	R210	05/11/2026	253.33 Call	Bond Future	13393.6400	13.3936	13306.7300	0.649	0.0000	0.0000
2026/02/24	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R210	04/02/2027		Bond Future	271.3730	271.3730	271.2853	0.032	0.0000	0.0000
2026/02/24	R210	04/02/2027	266.03 Call	Bond Future	5342.9700	5.3430	5255.2800	1.641	0.0000	0.0000
2026/02/24	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R210	06/05/2027		Bond Future	272.4149	272.4149	272.3274	0.032	0.0000	0.0000
2026/02/24	R210	06/05/2027	271.13 Call	Bond Future	1284.8800	1.2849	1197.3500	6.812	0.0000	0.0000
2026/02/24	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R213	07/05/2026		Bond Future	7.3256	100.0752	7.3778	0.713	0.0000	0.0000
2026/02/24	R213	07/05/2026	9.80 Call	Bond Future	9230.5000	9.2305	9024.1400	2.236	0.0000	0.0000
2026/02/24	R213	07/05/2026	9.80 Put	Bond Future	0.0800	0.0001	0.1000	25.000	0.0000	0.0000
2026/02/24	R213	06/08/2026		Bond Future	7.3328	101.8643	7.3884	0.758	0.0000	0.0000
2026/02/24	R213	06/08/2026	9.69 Call	Bond Future	8456.6000	8.4566	8247.9500	2.467	0.0000	0.0000
2026/02/24	R213	06/08/2026	9.69 Put	Bond Future	8.4300	0.0084	9.7900	16.133	0.0000	0.0000
2026/02/24	R213	05/11/2026		Bond Future	7.3537	100.0728	7.4130	0.806	0.0000	0.0000
2026/02/24	R213	05/11/2026	8.75 Call	Bond Future	5025.0300	5.0250	4829.1500	3.898	0.0000	0.0000
2026/02/24	R213	05/11/2026	8.75 Put	Bond Future	141.6000	0.1416	159.1600	12.401	0.0000	0.0000
2026/02/24	R213	04/02/2027		Bond Future	7.3866	101.7938	7.4500	0.860	0.0000	0.0000
2026/02/24	R213	04/02/2027	8.14 Call	Bond Future	3024.0200	3.0240	2857.5300	5.506	0.0000	0.0000
2026/02/24	R213	04/02/2027	8.14 Put	Bond Future	487.0700	0.4871	537.4700	10.348	0.0000	0.0000
2026/02/24	R213	06/05/2027		Bond Future	7.4300	99.9518	7.4981	0.917	0.0000	0.0000
2026/02/24	R213	06/05/2027	7.56 Call	Bond Future	1564.6400	1.5646	1443.4800	7.744	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	
2026/02/24	R213	06/05/2027	7.56 Put	Bond Future	1145.0300	1.1450	1244.0600	1.2441	8.649	0.0000	0.0000
2026/02/24	R214	07/05/2026		Bond Future	8.4548	84.9394	8.5004	84.6035	0.539	0.0000	0.0000
2026/02/24	R214	07/05/2026	11.53 Call	Bond Future	18995.9600	18.9960	18660.0200	18.6600	1.768	0.0000	0.0000
2026/02/24	R214	07/05/2026	11.53 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/24	R214	06/08/2026		Bond Future	8.4901	86.4579	8.5371	86.1160	0.553	0.0000	0.0000
2026/02/24	R214	06/08/2026	11.97 Call	Bond Future	20833.0000	20.8330	20491.2100	20.4912	1.641	0.0000	0.0000
2026/02/24	R214	06/08/2026	11.97 Put	Bond Future	0.8900	0.0009	1.0200	0.0010	14.607	0.0000	0.0000
2026/02/24	R214	05/11/2026		Bond Future	8.5316	84.6542	8.5799	84.3065	0.566	0.0000	0.0000
2026/02/24	R214	05/11/2026	10.97 Call	Bond Future	15388.3300	15.3883	15048.5700	15.0486	2.208	0.0000	0.0000
2026/02/24	R214	05/11/2026	10.97 Put	Bond Future	85.2500	0.0853	93.1700	0.0932	9.290	0.0000	0.0000
2026/02/24	R214	04/02/2027		Bond Future	8.5793	86.1098	8.6291	85.7565	0.580	0.0000	0.0000
2026/02/24	R214	04/02/2027	9.90 Call	Bond Future	9323.8400	9.3238	9016.2200	9.0162	3.299	0.0000	0.0000
2026/02/24	R214	04/02/2027	9.90 Put	Bond Future	605.4800	0.6055	651.2400	0.6512	7.558	0.0000	0.0000
2026/02/24	R214	06/05/2027		Bond Future	8.6306	84.2582	8.6819	83.8991	0.594	0.0000	0.0000
2026/02/24	R214	06/05/2027	8.88 Call	Bond Future	4047.1400	4.0471	3829.2600	3.8293	5.384	0.0000	0.0000
2026/02/24	R214	06/05/2027	8.88 Put	Bond Future	2319.5800	2.3196	2460.8000	2.4608	6.088	0.0000	0.0000
2026/02/24	R248	07/05/2026		Bond Future	8.6154	103.0279	8.6609	102.5803	0.528	0.0000	0.0000
2026/02/24	R248	07/05/2026	11.72 Call	Bond Future	24547.6400	24.5476	24100.0500	24.1001	1.823	0.0000	0.0000
2026/02/24	R248	07/05/2026	11.72 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/24	R248	07/05/2026	8.30 Put	Bond Future	3476.3400	3.4763	3850.6500	3.8507	10.767	0.0000	0.0000
2026/02/24	R248	07/05/2026	8.30 Call	Bond Future	288.8300	0.2888	215.5500	0.2156	25.371	0.0000	0.0000
2026/02/24	R248	07/05/2026	8.70 Put	Bond Future	1074.1400	1.0741	1255.3300	1.2553	16.868	0.0000	0.0000
2026/02/24	R248	07/05/2026	8.70 Call	Bond Future	1903.6400	1.9036	1637.2400	1.6372	13.994	0.0000	0.0000
2026/02/24	R248	07/05/2026	9.18 Call	Bond Future	5565.0900	5.5651	5162.5200	5.1625	7.234	0.0000	0.0000
2026/02/24	R248	07/05/2026	9.18 Put	Bond Future	227.2500	0.2273	272.2700	0.2723	19.811	0.0000	0.0000
2026/02/24	R248	07/05/2026	9.19 Call	Bond Future	5648.5700	5.6486	5244.6500	5.2447	7.151	0.0000	0.0000
2026/02/24	R248	07/05/2026	9.19 Put	Bond Future	220.2300	0.2202	263.9000	0.2639	19.829	0.0000	0.0000
2026/02/24	R248	06/08/2026		Bond Future	8.6515	104.8699	8.6983	104.4144	0.541	0.0000	0.0000
2026/02/24	R248	06/08/2026	12.37 Call	Bond Future	28021.6200	28.0216	27566.2600	27.5663	1.625	0.0000	0.0000
2026/02/24	R248	06/08/2026	12.37 Put	Bond Future	0.9800	0.0010	1.1200	0.0011	14.286	0.0000	0.0000
2026/02/24	R248	05/11/2026		Bond Future	8.6930	102.2431	8.7410	101.7798	0.553	0.0000	0.0000
2026/02/24	R248	05/11/2026	11.31 Call	Bond Future	21114.5300	21.1145	20660.2000	20.6602	2.152	0.0000	0.0000
2026/02/24	R248	05/11/2026	11.31 Put	Bond Future	96.2200	0.0962	105.1500	0.1052	9.281	0.0000	0.0000
2026/02/24	R248	04/02/2027		Bond Future	8.7402	104.0010	8.7896	103.5301	0.566	0.0000	0.0000
2026/02/24	R248	04/02/2027	10.11 Call	Bond Future	12635.8300	12.6358	12223.2400	12.2232	3.265	0.0000	0.0000
2026/02/24	R248	04/02/2027	10.11 Put	Bond Future	775.0500	0.7751	833.3700	0.8334	7.525	0.0000	0.0000
2026/02/24	R248	06/05/2027		Bond Future	8.7903	101.3082	8.8411	100.8297	0.578	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	
2026/02/24	R248	06/05/2027	9.05 Call	Bond Future	5442.0600	5.4421	5148.8300	5.1488	5.388	0.0000	0.0000
2026/02/24	R248	06/05/2027	9.05 Put	Bond Future	3033.6300	3.0336	3218.8800	3.2189	6.107	0.0000	0.0000
2026/02/24	R2R9	07/05/2026		Bond Future	8.3903	112.6740	8.4412	112.2475	0.606	0.0000	0.0000
2026/02/24	R2R9	07/05/2026	99.91 Call	Bond Future	101824.2800	101.8243	101397.8000	101.3978	0.419	0.0000	0.0000
2026/02/24	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R2R9	06/08/2026		Bond Future	8.4311	114.6884	8.4837	114.2543	0.624	0.0000	0.0000
2026/02/24	R2R9	06/08/2026	101.74 Call	Bond Future	101568.8600	101.5689	101134.7500	101.1348	0.427	0.0000	0.0000
2026/02/24	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R2R9	05/11/2026		Bond Future	8.4770	111.6893	8.5315	111.2479	0.642	0.0000	0.0000
2026/02/24	R2R9	05/11/2026	98.56 Call	Bond Future	100719.2200	100.7192	100277.7900	100.2778	0.438	0.0000	0.0000
2026/02/24	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R2R9	04/02/2027		Bond Future	8.5298	113.6088	8.5862	113.1600	0.661	0.0000	0.0000
2026/02/24	R2R9	04/02/2027	9.89 Call	Bond Future	10409.4800	10.4095	9994.0700	9.9941	3.991	0.0000	0.0000
2026/02/24	R2R9	04/02/2027	9.89 Put	Bond Future	253.2600	0.2533	286.5700	0.2866	13.152	0.0000	0.0000
2026/02/24	R2R9	06/05/2027		Bond Future	8.5910	110.5356	8.6494	110.0798	0.679	0.0000	0.0000
2026/02/24	R2R9	06/05/2027	8.83 Call	Bond Future	4401.1500	4.4012	4128.0500	4.1281	6.205	0.0000	0.0000
2026/02/24	R2R9	06/05/2027	8.83 Put	Bond Future	2551.0500	2.5511	2733.7600	2.7338	7.162	0.0000	0.0000
2026/02/24	R4R2	07/05/2026		Bond Future	8.5406	114.7806	8.5965	114.2538	0.654	0.0000	0.0000
2026/02/24	R4R2	07/05/2026	100.23 Call	Bond Future	103691.4900	103.6915	103164.6800	103.1647	0.508	0.0000	0.0000
2026/02/24	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R4R2	06/08/2026		Bond Future	8.5820	116.8327	8.6396	116.2964	0.672	0.0000	0.0000
2026/02/24	R4R2	06/08/2026	102.06 Call	Bond Future	103415.3800	103.4154	102879.1100	102.8791	0.519	0.0000	0.0000
2026/02/24	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R4R2	05/11/2026		Bond Future	8.6278	113.7444	8.6873	113.1992	0.689	0.0000	0.0000
2026/02/24	R4R2	05/11/2026	98.76 Call	Bond Future	102521.8400	102.5218	101976.6600	101.9767	0.532	0.0000	0.0000
2026/02/24	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	R4R2	04/02/2027		Bond Future	8.6798	115.6993	8.7412	115.1449	0.707	0.0000	0.0000
2026/02/24	R4R2	04/02/2027	10.13 Call	Bond Future	12325.7900	12.3258	11806.4700	11.8065	4.213	0.0000	0.0000
2026/02/24	R4R2	04/02/2027	10.13 Put	Bond Future	234.9300	0.2349	269.9300	0.2699	14.898	0.0000	0.0000
2026/02/24	R4R2	06/05/2027		Bond Future	8.7392	112.5351	8.8026	111.9719	0.725	0.0000	0.0000
2026/02/24	R4R2	06/05/2027	9.00 Call	Bond Future	5107.7400	5.1077	4765.8800	4.7659	6.693	0.0000	0.0000
2026/02/24	R4R2	06/05/2027	9.00 Put	Bond Future	2816.9800	2.8170	3038.3300	3.0383	7.858	0.0000	0.0000
2026/02/24	RR87	07/05/2026		Bond Future	6.7339	103.0678	6.7616	103.0521	0.412	0.0000	0.0000
2026/02/24	RR87	07/05/2026	6.81 Call	Bond Future	74.1437	0.0741	64.1949	0.0642	13.418	0.0000	0.0000
2026/02/24	RR87	07/05/2026	6.81 Put	Bond Future	31.0337	0.0310	36.8049	0.0368	18.597	0.0000	0.0000
2026/02/24	RR87	06/08/2026		Bond Future	6.3838	101.1818	6.4308	101.1651	0.737	0.0000	0.0000
2026/02/24	RR87	06/08/2026	6.53 Call	Bond Future	86.4691	0.0865	75.9424	0.0759	12.174	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	
2026/02/24	RR87	06/08/2026	6.53 Put	Bond Future	34.5991	0.0346	40.7724	0.0408	17.842	0.0000	0.0000
2026/02/24	RR87	05/11/2026		Bond Future	4.9665	102.9258	5.1123	102.9090	2.936	0.0000	0.0000
2026/02/24	RR87	05/11/2026	5.27 Call	Bond Future	42.5677	0.0426	30.8656	0.0309	27.490	0.0000	0.0000
2026/02/24	RR87	05/11/2026	5.27 Put	Bond Future	7.6777	0.0077	12.7456	0.0127	66.009	0.0000	0.0000
2026/02/24	RR88	07/05/2026		Bond Future	6.7683	106.4834	6.7914	106.4481	0.341	0.0000	0.0000
2026/02/24	RR88	07/05/2026	6.84 Call	Bond Future	216.5533	0.2166	194.5436	0.1945	10.164	0.0000	0.0000
2026/02/24	RR88	07/05/2026	6.84 Put	Bond Future	107.0333	0.1070	120.3236	0.1203	12.417	0.0000	0.0000
2026/02/24	RR88	06/08/2026		Bond Future	6.6907	105.4670	6.7184	105.4335	0.414	0.0000	0.0000
2026/02/24	RR88	06/08/2026	6.79 Call	Bond Future	304.4804	0.3045	284.6558	0.2847	6.511	0.0000	0.0000
2026/02/24	RR88	06/08/2026	6.79 Put	Bond Future	184.2704	0.1843	197.9858	0.1980	7.443	0.0000	0.0000
2026/02/24	RR88	05/11/2026		Bond Future	6.6006	106.7123	6.6346	106.6764	0.515	0.0000	0.0000
2026/02/24	RR88	05/11/2026	6.71 Call	Bond Future	324.8282	0.3248	304.2327	0.3042	6.340	0.0000	0.0000
2026/02/24	RR88	05/11/2026	6.71 Put	Bond Future	209.5382	0.2095	224.8127	0.2248	7.290	0.0000	0.0000
2026/02/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/24	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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