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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/02/2026 TO 25/02/2026

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
2026/02/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/25	2029	07/05/2026		Bond Future	147.0820	147.0820	147.1284	0.032	0.0000	0.0000
2026/02/25	2029	07/05/2026	141.82 Call	Bond Future	5262.0400	5.2620	5308.3900	0.881	0.0000	0.0000
2026/02/25	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2029	06/08/2026		Bond Future	149.7476	149.7476	149.7949	0.032	0.0000	0.0000
2026/02/25	2029	06/08/2026	144.10 Call	Bond Future	5647.6200	5.6476	5694.8800	0.837	0.0000	0.0000
2026/02/25	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/25	2029	05/11/2026		Bond Future	150.8891	150.8891	150.9382	150.9382	0.033	0.0000	0.0000
2026/02/25	2029	05/11/2026	147.56 Call	Bond Future	3329.1400	3.3291	3378.2300	3.3782	1.475	0.0000	0.0000
2026/02/25	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2029	04/02/2027		Bond Future	153.5201	153.5201	153.5712	153.5712	0.033	0.0000	0.0000
2026/02/25	2029	04/02/2027	149.72 Call	Bond Future	3800.0800	3.8001	3851.1500	3.8512	1.344	0.0000	0.0000
2026/02/25	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2029	06/05/2027		Bond Future	154.6319	154.6319	154.6853	154.6853	0.035	0.0000	0.0000
2026/02/25	2029	06/05/2027	153.32 Call	Bond Future	1311.9300	1.3119	1365.2900	1.3653	4.067	0.0000	0.0000
2026/02/25	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2030	07/05/2026	7.21 Put	Bond Future	323.4700	0.3235	253.7600	0.2538	21.551	0.0000	0.0000
2026/02/25	2030	07/05/2026	7.21 Call	Bond Future	555.6100	0.5556	661.3700	0.6614	19.035	0.0000	0.0000
2026/02/25	2030	07/05/2026	7.71 Put	Bond Future	50.1800	0.0502	36.3200	0.0363	27.621	0.0000	0.0000
2026/02/25	2030	07/05/2026	7.71 Call	Bond Future	1899.3000	1.8993	2060.9100	2.0609	8.509	0.0000	0.0000
2026/02/25	2030	07/05/2026	7.92 Call	Bond Future	2541.9000	2.5419	2710.6600	2.7107	6.639	0.0000	0.0000
2026/02/25	2030	07/05/2026	7.92 Put	Bond Future	22.9800	0.0230	16.2700	0.0163	29.199	0.0000	0.0000
2026/02/25	2030	07/05/2026		Bond Future	7.1390	104.9853	7.0855	105.1608	0.750	0.0000	0.0000
2026/02/25	2030	07/05/2026	9.39 Call	Bond Future	7057.9300	7.0579	7233.3600	7.2334	2.486	0.0000	0.0000
2026/02/25	2030	07/05/2026	9.39 Put	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000	0.0000
2026/02/25	2030	06/08/2026		Bond Future	7.1415	102.8529	7.0834	103.0316	0.813	0.0000	0.0000
2026/02/25	2030	06/08/2026	9.22 Call	Bond Future	6162.4900	6.1625	6338.7000	6.3387	2.859	0.0000	0.0000
2026/02/25	2030	06/08/2026	9.22 Put	Bond Future	13.2500	0.0133	10.8300	0.0108	18.264	0.0000	0.0000
2026/02/25	2030	06/08/2026	7.21 Put	Bond Future	558.1300	0.5581	480.2800	0.4803	13.948	0.0000	0.0000
2026/02/25	2030	06/08/2026	7.21 Call	Bond Future	768.4600	0.7685	869.2400	0.8692	13.115	0.0000	0.0000
2026/02/25	2030	06/08/2026	7.71 Put	Bond Future	209.7200	0.2097	176.5200	0.1765	15.831	0.0000	0.0000
2026/02/25	2030	06/08/2026	7.71 Call	Bond Future	1938.5300	1.9385	2083.9600	2.0840	7.502	0.0000	0.0000
2026/02/25	2030	06/08/2026	8.06 Call	Bond Future	2882.7200	2.8827	3043.4500	3.0435	5.576	0.0000	0.0000
2026/02/25	2030	06/08/2026	8.06 Put	Bond Future	107.4500	0.1075	89.5500	0.0896	16.659	0.0000	0.0000
2026/02/25	2030	05/11/2026		Bond Future	7.1440	104.6260	7.0807	104.8084	0.886	0.0000	0.0000
2026/02/25	2030	05/11/2026	8.39 Call	Bond Future	3652.3500	3.6524	3816.0000	3.8160	4.481	0.0000	0.0000
2026/02/25	2030	05/11/2026	8.39 Put	Bond Future	141.7400	0.1417	123.0300	0.1230	13.200	0.0000	0.0000
2026/02/25	2030	04/02/2027		Bond Future	7.1572	102.4187	7.0876	102.6050	0.972	0.0000	0.0000
2026/02/25	2030	04/02/2027	7.82 Call	Bond Future	2183.3800	2.1834	2322.7600	2.3228	6.384	0.0000	0.0000
2026/02/25	2030	04/02/2027	7.82 Put	Bond Future	429.7100	0.4297	382.7800	0.3828	10.921	0.0000	0.0000
2026/02/25	2030	06/05/2027		Bond Future	7.2027	104.1329	7.1256	104.3233	1.071	0.0000	0.0000
2026/02/25	2030	06/05/2027	7.27 Call	Bond Future	1089.0100	1.0890	1191.8400	1.1918	9.443	0.0000	0.0000
2026/02/25	2030	06/05/2027	7.27 Put	Bond Future	923.2700	0.9233	835.6900	0.8357	9.486	0.0000	0.0000
2026/02/25	2031	07/05/2026		Bond Future	115.9401	115.9401	115.9096	115.9096	0.026	0.0000	0.0000
2026/02/25	2031	07/05/2026	113.84 Call	Bond Future	2101.1200	2.1011	2070.6700	2.0707	1.449	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	
2026/02/25	2031	07/05/2026	113.84 Put	Bond Future	1.0300	0.0010	1.0900	0.0011	5.825	0.0000	0.0000
2026/02/25	2031	06/08/2026		Bond Future	115.6288	115.6288	115.5978	115.5978	0.027	0.0000	0.0000
2026/02/25	2031	06/08/2026	113.81 Call	Bond Future	1850.3500	1.8504	1820.8100	1.8208	1.596	0.0000	0.0000
2026/02/25	2031	06/08/2026	113.81 Put	Bond Future	31.5200	0.0315	33.0000	0.0330	4.695	0.0000	0.0000
2026/02/25	2031	05/11/2026		Bond Future	117.6495	117.6495	117.6187	117.6187	0.026	0.0000	0.0000
2026/02/25	2031	05/11/2026	111.49 Call	Bond Future	6159.4600	6.1595	6128.6700	6.1287	0.500	0.0000	0.0000
2026/02/25	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2031	04/02/2027		Bond Future	117.2505	117.2505	117.2201	117.2201	0.026	0.0000	0.0000
2026/02/25	2031	04/02/2027	116.18 Call	Bond Future	1325.8700	1.3259	1302.5400	1.3025	1.760	0.0000	0.0000
2026/02/25	2031	04/02/2027	116.18 Put	Bond Future	255.3700	0.2554	262.4500	0.2625	2.772	0.0000	0.0000
2026/02/25	2031	06/05/2027		Bond Future	119.2417	119.2417	119.2119	119.2119	0.025	0.0000	0.0000
2026/02/25	2031	06/05/2027	116.87 Call	Bond Future	2445.3200	2.4453	2417.8400	2.4178	1.124	0.0000	0.0000
2026/02/25	2031	06/05/2027	116.87 Put	Bond Future	73.5900	0.0736	75.9300	0.0759	3.180	0.0000	0.0000
2026/02/25	2032	07/05/2026		Bond Future	7.5822	104.0569	7.5082	104.4104	0.976	0.0000	0.0000
2026/02/25	2032	07/05/2026	10.14 Call	Bond Future	11353.4300	11.3534	11706.9100	11.7069	3.113	0.0000	0.0000
2026/02/25	2032	07/05/2026	10.14 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2026/02/25	2032	06/08/2026		Bond Future	7.6049	105.9172	7.5268	106.2771	1.027	0.0000	0.0000
2026/02/25	2032	06/08/2026	10.12 Call	Bond Future	10806.6400	10.8066	11164.7900	11.1648	3.314	0.0000	0.0000
2026/02/25	2032	06/08/2026	10.12 Put	Bond Future	6.8400	0.0068	5.1400	0.0051	24.854	0.0000	0.0000
2026/02/25	2032	05/11/2026		Bond Future	7.6362	103.5860	7.5534	103.9528	1.084	0.0000	0.0000
2026/02/25	2032	05/11/2026	9.16 Call	Bond Future	6629.6700	6.6297	6970.5400	6.9705	5.142	0.0000	0.0000
2026/02/25	2032	05/11/2026	9.16 Put	Bond Future	154.2000	0.1542	128.2700	0.1283	16.816	0.0000	0.0000
2026/02/25	2032	04/02/2027		Bond Future	7.6781	105.3669	7.5902	105.7408	1.145	0.0000	0.0000
2026/02/25	2032	04/02/2027	8.48 Call	Bond Future	3920.6100	3.9206	4214.6200	4.2146	7.499	0.0000	0.0000
2026/02/25	2032	04/02/2027	8.48 Put	Bond Future	586.3800	0.5864	506.4800	0.5065	13.626	0.0000	0.0000
2026/02/25	2032	06/05/2027		Bond Future	7.7347	102.9753	7.6410	103.3565	1.211	0.0000	0.0000
2026/02/25	2032	06/05/2027	7.80 Call	Bond Future	1824.2200	1.8242	2032.3100	2.0323	11.407	0.0000	0.0000
2026/02/25	2032	06/05/2027	7.80 Put	Bond Future	1559.6200	1.5596	1386.5000	1.3865	11.100	0.0000	0.0000
2026/02/25	2033	07/05/2026		Bond Future	145.4629	145.4629	145.8461	145.8461	0.263	0.0000	0.0000
2026/02/25	2033	07/05/2026	135.16 Call	Bond Future	10302.9400	10.3029	10686.0600	10.6861	3.719	0.0000	0.0000
2026/02/25	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2033	06/08/2026		Bond Future	148.0991	148.0991	148.4893	148.4893	0.263	0.0000	0.0000
2026/02/25	2033	06/08/2026	134.25 Call	Bond Future	13849.1300	13.8491	14239.3200	14.2393	2.817	0.0000	0.0000
2026/02/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2033	05/11/2026		Bond Future	149.1098	149.1098	149.5077	149.5077	0.267	0.0000	0.0000
2026/02/25	2033	05/11/2026	137.26 Call	Bond Future	11849.8400	11.8498	12247.7300	12.2477	3.358	0.0000	0.0000
2026/02/25	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2033	04/02/2027		Bond Future	151.7099	151.7099	152.1159	152.1159	0.268	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	
2026/02/25	2033	04/02/2027	142.71 Call	Bond Future	8999.9300	8.9999	9405.9300	9.4059	4.511	0.0000	0.0000
2026/02/25	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2033	06/05/2027		Bond Future	152.6864	152.6864	153.1008	153.1008	0.271	0.0000	0.0000
2026/02/25	2033	06/05/2027	151.21 Call	Bond Future	1476.4300	1.4764	1890.7600	1.8908	28.063	0.0000	0.0000
2026/02/25	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2037	07/05/2026	9.00 Put	Bond Future	108.1000	0.1081	59.5800	0.0596	44.884	0.0000	0.0000
2026/02/25	2037	07/05/2026	9.00 Call	Bond Future	5220.9900	5.2210	6028.3600	6.0284	15.464	0.0000	0.0000
2026/02/25	2037	07/05/2026	9.49 Put	Bond Future	24.0300	0.0240	12.5500	0.0126	47.774	0.0000	0.0000
2026/02/25	2037	07/05/2026	9.49 Call	Bond Future	8315.7900	8.3158	9160.2000	9.1602	10.154	0.0000	0.0000
2026/02/25	2037	07/05/2026	10.06 Call	Bond Future	11819.2700	11.8193	12672.9100	12.6729	7.222	0.0000	0.0000
2026/02/25	2037	07/05/2026	10.06 Put	Bond Future	4.5100	0.0045	2.2600	0.0023	49.889	0.0000	0.0000
2026/02/25	2037	07/05/2026	12.40 Call	Bond Future	24520.0500	24.5201	25375.9400	25.3759	3.491	0.0000	0.0000
2026/02/25	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2037	07/05/2026	10.95 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2026/02/25	2037	07/05/2026	10.95 Call	Bond Future	16963.8300	16.9638	17819.6900	17.8197	5.045	0.0000	0.0000
2026/02/25	2037	07/05/2026		Bond Future	8.2555	104.0677	8.1358	104.9236	1.451	0.0000	0.0000
2026/02/25	2037	07/05/2026	11.32 Call	Bond Future	18985.8200	18.9858	19841.7000	19.8417	4.508	0.0000	0.0000
2026/02/25	2037	07/05/2026	11.32 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/25	2037	06/08/2026		Bond Future	8.2978	101.6684	8.1735	102.5395	1.498	0.0000	0.0000
2026/02/25	2037	06/08/2026	11.71 Call	Bond Future	20482.2900	20.4823	21353.1000	21.3531	4.252	0.0000	0.0000
2026/02/25	2037	06/08/2026	11.71 Put	Bond Future	0.8700	0.0009	0.5200	0.0005	40.230	0.0000	0.0000
2026/02/25	2037	06/08/2026	11.30 Call	Bond Future	18339.3900	18.3394	19209.2500	19.2093	4.743	0.0000	0.0000
2026/02/25	2037	06/08/2026	11.30 Put	Bond Future	3.4800	0.0035	2.1800	0.0022	37.356	0.0000	0.0000
2026/02/25	2037	06/08/2026	10.70 Call	Bond Future	15074.6500	15.0747	15938.8000	15.9388	5.732	0.0000	0.0000
2026/02/25	2037	06/08/2026	10.70 Put	Bond Future	21.4400	0.0214	14.4300	0.0144	32.696	0.0000	0.0000
2026/02/25	2037	06/08/2026	10.02 Put	Bond Future	75.4200	0.0754	52.0200	0.0520	31.026	0.0000	0.0000
2026/02/25	2037	06/08/2026	10.02 Call	Bond Future	11191.0400	11.1910	12038.8000	12.0388	7.575	0.0000	0.0000
2026/02/25	2037	05/11/2026	10.83 Call	Bond Future	15359.0900	15.3591	16227.8100	16.2278	5.656	0.0000	0.0000
2026/02/25	2037	05/11/2026	10.83 Put	Bond Future	71.5600	0.0716	53.4200	0.0534	25.349	0.0000	0.0000
2026/02/25	2037	05/11/2026	10.23 Call	Bond Future	12088.5900	12.0886	12931.9400	12.9319	6.976	0.0000	0.0000
2026/02/25	2037	05/11/2026	10.23 Put	Bond Future	184.9500	0.1850	141.4400	0.1414	23.525	0.0000	0.0000
2026/02/25	2037	05/11/2026	9.46 Put	Bond Future	463.2600	0.4633	356.9900	0.3570	22.940	0.0000	0.0000
2026/02/25	2037	05/11/2026	9.46 Call	Bond Future	7755.7000	7.7557	8536.2900	8.5363	10.065	0.0000	0.0000
2026/02/25	2037	05/11/2026		Bond Future	8.3400	103.4208	8.2111	104.3077	1.546	0.0000	0.0000
2026/02/25	2037	05/11/2026	10.62 Call	Bond Future	14232.6400	14.2326	15093.0200	15.0930	6.045	0.0000	0.0000
2026/02/25	2037	05/11/2026	10.62 Put	Bond Future	109.4100	0.1094	82.9300	0.0829	24.203	0.0000	0.0000
2026/02/25	2037	04/02/2027		Bond Future	8.3898	100.9423	8.2558	101.8452	1.597	0.0000	0.0000
2026/02/25	2037	04/02/2027	9.51 Call	Bond Future	7886.5800	7.8866	8648.7100	8.6487	9.664	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	
2026/02/25	2037	04/02/2027	9.51 Put	Bond Future	734.4900	0.7345	593.6900	0.5937	19.170	0.0000	0.0000
2026/02/25	2037	04/02/2027	9.81 Call	Bond Future	9491.6700	9.4917	10289.5900	10.2896	8.407	0.0000	0.0000
2026/02/25	2037	04/02/2027	9.81 Put	Bond Future	539.2900	0.5393	434.2800	0.4343	19.472	0.0000	0.0000
2026/02/25	2037	04/02/2027	9.31 Call	Bond Future	6824.6000	6.8246	7556.7600	7.5568	10.728	0.0000	0.0000
2026/02/25	2037	04/02/2027	9.31 Put	Bond Future	898.9100	0.8989	728.1400	0.7281	18.997	0.0000	0.0000
2026/02/25	2037	04/02/2027	8.44 Put	Bond Future	2313.0000	2.3130	1914.3500	1.9144	17.235	0.0000	0.0000
2026/02/25	2037	04/02/2027	8.44 Call	Bond Future	2648.8100	2.6488	3153.0900	3.1531	19.038	0.0000	0.0000
2026/02/25	2037	06/05/2027		Bond Future	8.4534	102.6313	8.3140	103.5504	1.648	0.0000	0.0000
2026/02/25	2037	06/05/2027	8.58 Call	Bond Future	3331.4900	3.3315	3864.8700	3.8649	16.010	0.0000	0.0000
2026/02/25	2037	06/05/2027	8.58 Put	Bond Future	2505.7600	2.5058	2120.0400	2.1200	15.393	0.0000	0.0000
2026/02/25	2038	07/05/2026		Bond Future	163.5693	163.5693	164.9431	164.9431	0.840	0.0000	0.0000
2026/02/25	2038	07/05/2026	144.53 Call	Bond Future	19039.3300	19.0393	20413.1300	20.4131	7.216	0.0000	0.0000
2026/02/25	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2038	06/08/2026		Bond Future	164.3434	164.3434	165.7422	165.7422	0.851	0.0000	0.0000
2026/02/25	2038	06/08/2026	144.72 Call	Bond Future	19623.3500	19.6234	21022.1700	21.0222	7.128	0.0000	0.0000
2026/02/25	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2038	05/11/2026		Bond Future	167.2159	167.2159	168.6401	168.6401	0.852	0.0000	0.0000
2026/02/25	2038	05/11/2026	146.31 Call	Bond Future	20905.9000	20.9059	22330.1400	22.3301	6.813	0.0000	0.0000
2026/02/25	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2038	04/02/2027		Bond Future	167.9071	167.9071	169.3576	169.3576	0.864	0.0000	0.0000
2026/02/25	2038	04/02/2027	153.83 Call	Bond Future	14077.1000	14.0771	15527.6300	15.5276	10.304	0.0000	0.0000
2026/02/25	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2038	06/05/2027		Bond Future	170.7608	170.7608	172.2374	172.2374	0.865	0.0000	0.0000
2026/02/25	2038	06/05/2027	166.10 Call	Bond Future	4660.7700	4.6608	6137.4400	6.1374	31.683	0.0000	0.0000
2026/02/25	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2040	07/05/2026	12.22 Call	Bond Future	25168.2400	25.1682	26287.3200	26.2873	4.446	0.0000	0.0000
2026/02/25	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2040	07/05/2026	11.72 Call	Bond Future	22337.2100	22.3372	23456.2900	23.4563	5.010	0.0000	0.0000
2026/02/25	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2040	07/05/2026	10.70 Put	Bond Future	1.2700	0.0013	0.5500	0.0006	56.693	0.0000	0.0000
2026/02/25	2040	07/05/2026	10.70 Call	Bond Future	16077.6800	16.0777	17196.0400	17.1960	6.956	0.0000	0.0000
2026/02/25	2040	07/05/2026	12.53 Call	Bond Future	26850.5600	26.8506	27969.6400	27.9696	4.168	0.0000	0.0000
2026/02/25	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2040	07/05/2026	12.03 Call	Bond Future	24109.9000	24.1099	25228.9800	25.2290	4.642	0.0000	0.0000
2026/02/25	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2040	07/05/2026	11.12 Put	Bond Future	0.1400	0.0001	0.0500	0.0001	64.286	0.0000	0.0000
2026/02/25	2040	07/05/2026	11.12 Call	Bond Future	18737.0400	18.7370	19856.0300	19.8560	5.972	0.0000	0.0000
2026/02/25	2040	07/05/2026		Bond Future	8.5026	106.4719	8.3677	107.5910	1.586	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	
2026/02/25	2040	07/05/2026	11.67 Call	Bond Future	22045.8300	22.0458	23164.9100	23.1649	5.076	0.0000	0.0000
2026/02/25	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2040	07/05/2026	8.65 Put	Bond Future	793.3100	0.7933	460.0200	0.4600	42.013	0.0000	0.0000
2026/02/25	2040	07/05/2026	8.65 Call	Bond Future	1997.4800	1.9975	2783.2700	2.7833	39.339	0.0000	0.0000
2026/02/25	2040	06/08/2026		Bond Future	8.5477	103.8650	8.4083	105.0041	1.631	0.0000	0.0000
2026/02/25	2040	06/08/2026	12.19 Call	Bond Future	24431.6500	24.4317	25570.5500	25.5706	4.662	0.0000	0.0000
2026/02/25	2040	06/08/2026	12.19 Put	Bond Future	0.5500	0.0006	0.3000	0.0003	45.455	0.0000	0.0000
2026/02/25	2040	05/11/2026		Bond Future	8.5924	105.6553	8.4484	106.8148	1.676	0.0000	0.0000
2026/02/25	2040	05/11/2026	11.06 Call	Bond Future	17421.9100	17.4219	18556.1300	18.5561	6.510	0.0000	0.0000
2026/02/25	2040	05/11/2026	11.06 Put	Bond Future	92.2100	0.0922	66.9000	0.0669	27.448	0.0000	0.0000
2026/02/25	2040	05/11/2026	11.27 Call	Bond Future	18667.3200	18.6673	19809.6400	19.8096	6.119	0.0000	0.0000
2026/02/25	2040	05/11/2026	11.27 Put	Bond Future	60.0900	0.0601	42.8800	0.0429	28.640	0.0000	0.0000
2026/02/25	2040	05/11/2026	10.67 Call	Bond Future	15064.1800	15.0642	16176.8600	16.1769	7.386	0.0000	0.0000
2026/02/25	2040	05/11/2026	10.67 Put	Bond Future	182.3500	0.1824	135.5000	0.1355	25.692	0.0000	0.0000
2026/02/25	2040	05/11/2026	9.91 Put	Bond Future	427.0800	0.4271	318.5700	0.3186	25.407	0.0000	0.0000
2026/02/25	2040	05/11/2026	9.91 Call	Bond Future	10241.5400	10.2415	11292.5600	11.2926	10.262	0.0000	0.0000
2026/02/25	2040	04/02/2027		Bond Future	8.6439	102.9646	8.4949	104.1448	1.724	0.0000	0.0000
2026/02/25	2040	04/02/2027	9.93 Call	Bond Future	10177.8200	10.1778	11203.4700	11.2035	10.077	0.0000	0.0000
2026/02/25	2040	04/02/2027	9.93 Put	Bond Future	729.6400	0.7296	575.0500	0.5751	21.187	0.0000	0.0000
2026/02/25	2040	04/02/2027	10.17 Call	Bond Future	11650.1700	11.6502	12707.4000	12.7074	9.075	0.0000	0.0000
2026/02/25	2040	04/02/2027	10.17 Put	Bond Future	575.6700	0.5757	452.6600	0.4527	21.368	0.0000	0.0000
2026/02/25	2040	04/02/2027	9.67 Call	Bond Future	8588.9500	8.5890	9570.4700	9.5705	11.428	0.0000	0.0000
2026/02/25	2040	04/02/2027	9.67 Put	Bond Future	949.2200	0.9492	750.5000	0.7505	20.935	0.0000	0.0000
2026/02/25	2040	04/02/2027	8.78 Put	Bond Future	2454.4200	2.4544	1980.3800	1.9804	19.314	0.0000	0.0000
2026/02/25	2040	04/02/2027	8.78 Call	Bond Future	3515.8100	3.5158	4222.0100	4.2220	20.086	0.0000	0.0000
2026/02/25	2040	06/05/2027		Bond Future	8.7073	104.6872	8.5531	105.8882	1.772	0.0000	0.0000
2026/02/25	2040	06/05/2027	8.88 Call	Bond Future	4155.0500	4.1551	4876.1300	4.8761	17.354	0.0000	0.0000
2026/02/25	2040	06/05/2027	8.88 Put	Bond Future	2833.8300	2.8338	2353.8900	2.3539	16.936	0.0000	0.0000
2026/02/25	2043	07/05/2026		Bond Future	128.4319	128.4319	128.5481	128.5481	0.090	0.0000	0.0000
2026/02/25	2043	07/05/2026	111.70 Call	Bond Future	16731.9300	16.7319	16848.0800	16.8481	0.694	0.0000	0.0000
2026/02/25	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2043	06/08/2026		Bond Future	127.9177	127.9177	128.0361	128.0361	0.093	0.0000	0.0000
2026/02/25	2043	06/08/2026	110.88 Call	Bond Future	17037.7101	17.0377	17156.1100	17.1561	0.695	0.0000	0.0000
2026/02/25	2043	06/08/2026	110.88 Put	Bond Future	0.0001	0.0000	0.0000	0.0000	20.000	0.0000	0.0000
2026/02/25	2043	05/11/2026		Bond Future	130.1530	130.1530	130.2743	130.2743	0.093	0.0000	0.0000
2026/02/25	2043	05/11/2026	112.84 Call	Bond Future	17313.0142	17.3130	17434.3420	17.4343	0.701	0.0000	0.0000
2026/02/25	2043	05/11/2026	112.84 Put	Bond Future	0.0142	0.0000	0.0120	0.0000	15.233	0.0000	0.0000
2026/02/25	2043	04/02/2027		Bond Future	129.5360	129.5360	129.6604	129.6604	0.096	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	
2026/02/25	2043	04/02/2027	117.63 Call	Bond Future	11921.9476	11.9219	12045.1916	12.0452	1.034	0.0000	0.0000
2026/02/25	2043	04/02/2027	117.63 Put	Bond Future	15.9976	0.0160	14.7516	0.0148	7.789	0.0000	0.0000
2026/02/25	2043	06/05/2027		Bond Future	131.7356	131.7356	131.8633	131.8633	0.097	0.0000	0.0000
2026/02/25	2043	06/05/2027	127.48 Call	Bond Future	5087.9149	5.0879	5184.4975	5.1845	1.898	0.0000	0.0000
2026/02/25	2043	06/05/2027	127.48 Put	Bond Future	832.3049	0.8323	801.1675	0.8012	3.741	0.0000	0.0000
2026/02/25	2044	07/05/2026		Bond Future	8.6925	102.9334	8.5579	104.1546	1.548	0.0000	0.0000
2026/02/25	2044	07/05/2026	11.80 Call	Bond Future	22981.6300	22.9816	24202.8300	24.2028	5.314	0.0000	0.0000
2026/02/25	2044	07/05/2026	11.80 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/25	2044	07/05/2026	10.00 Call	Bond Future	10825.7100	10.8257	12033.8700	12.0339	11.160	0.0000	0.0000
2026/02/25	2044	07/05/2026	10.00 Put	Bond Future	25.0700	0.0251	12.0200	0.0120	52.054	0.0000	0.0000
2026/02/25	2044	07/05/2026	Put	Bond Future	697.4600	0.6975	432.1200	0.4321	38.044	0.0000	0.0000
2026/02/25	2044	07/05/2026	Call	Bond Future	3630.8300	3.6308	4586.7000	4.5867	26.326	0.0000	0.0000
2026/02/25	2044	06/08/2026		Bond Future	8.7378	100.3884	8.5991	101.6315	1.587	0.0000	0.0000
2026/02/25	2044	06/08/2026	12.42 Call	Bond Future	26059.6000	26.0596	27302.3200	27.3023	4.769	0.0000	0.0000
2026/02/25	2044	06/08/2026	12.42 Put	Bond Future	0.7900	0.0008	0.4400	0.0004	44.304	0.0000	0.0000
2026/02/25	2044	05/11/2026		Bond Future	8.7822	102.1188	8.6394	103.3839	1.626	0.0000	0.0000
2026/02/25	2044	05/11/2026	11.34 Call	Bond Future	19241.9700	19.2420	20481.0000	20.4810	6.439	0.0000	0.0000
2026/02/25	2044	05/11/2026	11.34 Put	Bond Future	96.1600	0.0962	70.0700	0.0701	27.132	0.0000	0.0000
2026/02/25	2044	04/02/2027		Bond Future	8.8327	99.4924	8.6855	100.7802	1.667	0.0000	0.0000
2026/02/25	2044	04/02/2027	10.18 Call	Bond Future	11484.4500	11.4845	12612.9200	12.6129	9.826	0.0000	0.0000
2026/02/25	2044	04/02/2027	10.18 Put	Bond Future	760.9100	0.7609	601.5700	0.6016	20.941	0.0000	0.0000
2026/02/25	2044	06/05/2027		Bond Future	8.8935	101.1570	8.7416	102.4673	1.708	0.0000	0.0000
2026/02/25	2044	06/05/2027	9.08 Call	Bond Future	4643.8900	4.6439	5439.4400	5.4394	17.131	0.0000	0.0000
2026/02/25	2044	06/05/2027	9.08 Put	Bond Future	3068.7800	3.0688	2554.0600	2.5541	16.773	0.0000	0.0000
2026/02/25	2046	07/05/2026		Bond Future	146.0025	146.0025	147.1779	147.1779	0.805	0.0000	0.0000
2026/02/25	2046	07/05/2026	124.95 Call	Bond Future	21052.4500	21.0525	22227.9400	22.2279	5.584	0.0000	0.0000
2026/02/25	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2046	06/08/2026		Bond Future	148.6487	148.6487	149.8452	149.8452	0.805	0.0000	0.0000
2026/02/25	2046	06/08/2026	122.38 Call	Bond Future	26268.6600	26.2687	27465.1800	27.4652	4.555	0.0000	0.0000
2026/02/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2046	05/11/2026		Bond Future	148.9274	148.9274	150.1459	150.1459	0.818	0.0000	0.0000
2026/02/25	2046	05/11/2026	125.48 Call	Bond Future	23447.3900	23.4474	24665.9200	24.6659	5.197	0.0000	0.0000
2026/02/25	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2046	04/02/2027		Bond Future	151.5236	151.5236	152.7645	152.7645	0.819	0.0000	0.0000
2026/02/25	2046	04/02/2027	131.09 Call	Bond Future	20433.6000	20.4336	21674.4600	21.6745	6.073	0.0000	0.0000
2026/02/25	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2046	06/05/2027		Bond Future	151.7440	151.7440	153.0078	153.0078	0.833	0.0000	0.0000
2026/02/25	2046	06/05/2027	148.99 Call	Bond Future	2754.0300	2.7540	4017.7900	4.0178	45.888	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
2026/02/25	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	2050	07/05/2026		Bond Future	151.0197	151.0197	151.7623	0.492	0.0000	0.0000
2026/02/25	2050	07/05/2026	124.07 Call	Bond Future	26949.7200	26.9497	27692.2600	27.6923	2.755	0.0000
2026/02/25	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/25	2050	06/08/2026		Bond Future	151.3167	151.3167	152.0728	0.500	0.0000	0.0000
2026/02/25	2050	06/08/2026	123.27 Call	Bond Future	28046.7400	28.0467	28802.8300	28.8028	2.696	0.0000
2026/02/25	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/25	2050	05/11/2026		Bond Future	153.9615	153.9615	154.7318	0.500	0.0000	0.0000
2026/02/25	2050	05/11/2026	123.84 Call	Bond Future	30121.4600	30.1215	30891.8200	30.8918	2.558	0.0000
2026/02/25	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/25	2050	04/02/2027		Bond Future	154.1677	154.1677	154.9528	0.509	0.0000	0.0000
2026/02/25	2050	04/02/2027	132.39 Call	Bond Future	21777.7400	21.7777	22562.7800	22.5628	3.605	0.0000
2026/02/25	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/25	2050	06/05/2027		Bond Future	156.7877	156.7877	157.5875	0.510	0.0000	0.0000
2026/02/25	2050	06/05/2027	150.46 Call	Bond Future	6327.6800	6.3277	7127.4800	7.1275	12.640	0.0000
2026/02/25	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/25	AL37	07/05/2026		Index Future	1300.9100	1300.9100	1303.8810	0.228	0.0000	0.0000
2026/02/25	AL37	06/08/2026		Index Future	1323.9190	1323.9190	1326.9420	0.228	0.0000	0.0000
2026/02/25	AL37	05/11/2026		Index Future	1347.0170	1347.0170	1350.0960	0.229	0.0000	0.0000
2026/02/25	AL37	04/02/2027		Index Future	1370.2150	1370.2150	1373.3500	0.229	0.0000	0.0000
2026/02/25	AL37	06/05/2027		Index Future	1393.2400	1393.2400	1396.4310	0.229	0.0000	0.0000
2026/02/25	AL7T	07/05/2026		Index Future	1701.5490	1701.5490	1712.6780	0.654	0.0000	0.0000
2026/02/25	AL7T	06/08/2026		Index Future	1731.6430	1731.6430	1742.9690	0.654	0.0000	0.0000
2026/02/25	AL7T	05/11/2026		Index Future	1761.8550	1761.8550	1773.3830	0.654	0.0000	0.0000
2026/02/25	AL7T	04/02/2027		Index Future	1792.1970	1792.1970	1803.9280	0.655	0.0000	0.0000
2026/02/25	AL7T	06/05/2027		Index Future	1822.3130	1822.3130	1834.2450	0.655	0.0000	0.0000
2026/02/25	ALBI	07/05/2026		Index Future	1440.9880	1440.9880	1451.3960	0.722	0.0000	0.0000
2026/02/25	ALBI	06/08/2026		Index Future	1466.4740	1466.4740	1477.0660	0.722	0.0000	0.0000
2026/02/25	ALBI	05/11/2026		Index Future	1492.0600	1492.0600	1502.8400	0.722	0.0000	0.0000
2026/02/25	ALBI	04/02/2027		Index Future	1517.7560	1517.7560	1528.7250	0.723	0.0000	0.0000
2026/02/25	ALBI	06/05/2027		Index Future	1543.2590	1543.2590	1554.4170	0.723	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	
2026/02/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/02/25	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/25	ES33	07/05/2026		Bond Future	8.4543	96.0231	8.3435	96.6030	1.310	0.0000	0.0000
2026/02/25	ES33	07/05/2026	11.69 Call	Bond Future	15142.5800	15.1426	15722.4600	15.7225	3.829	0.0000	0.0000
2026/02/25	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	ES33	06/08/2026		Bond Future	8.5071	97.7633	8.3912	98.3537	1.363	0.0000	0.0000
2026/02/25	ES33	06/08/2026	12.02 Call	Bond Future	15894.6700	15.8947	16485.1000	16.4851	3.715	0.0000	0.0000
2026/02/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	ES33	05/11/2026		Bond Future	8.5714	95.6807	8.4498	96.2821	1.419	0.0000	0.0000
2026/02/25	ES33	05/11/2026	10.83 Call	Bond Future	10352.2700	10.3523	10953.7300	10.9537	5.810	0.0000	0.0000
2026/02/25	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	ES33	04/02/2027		Bond Future	8.6495	97.3474	8.5216	97.9602	1.479	0.0000	0.0000
2026/02/25	ES33	04/02/2027	9.70 Call	Bond Future	4850.8800	4.8509	5463.6100	5.4636	12.631	0.0000	0.0000
2026/02/25	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	ES33	06/05/2027		Bond Future	8.7385	95.2087	8.6039	95.8328	1.541	0.0000	0.0000
2026/02/25	ES33	06/05/2027	8.80 Call	Bond Future	283.3600	0.2834	907.4400	0.9074	220.243	0.0000	0.0000
2026/02/25	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	ES42	07/05/2026		Bond Future	8.9112	96.9208	8.7661	98.1241	1.629	0.0000	0.0000
2026/02/25	ES42	07/05/2026	12.20 Call	Bond Future	22279.3700	22.2794	23482.7100	23.4827	5.401	0.0000	0.0000
2026/02/25	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	ES42	06/08/2026		Bond Future	8.9593	98.6772	8.8096	99.9024	1.670	0.0000	0.0000
2026/02/25	ES42	06/08/2026	12.65 Call	Bond Future	24202.9000	24.2029	25428.1000	25.4281	5.062	0.0000	0.0000
2026/02/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	ES42	05/11/2026		Bond Future	9.0122	96.1383	8.8577	97.3857	1.714	0.0000	0.0000
2026/02/25	ES42	05/11/2026	11.66 Call	Bond Future	18173.4700	18.1735	19420.8500	19.4209	6.864	0.0000	0.0000
2026/02/25	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	ES42	04/02/2027		Bond Future	9.0713	97.8118	8.9119	99.0818	1.758	0.0000	0.0000
2026/02/25	ES42	04/02/2027	10.29 Call	Bond Future	8951.9200	8.9519	10221.8400	10.2218	14.186	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
2026/02/25	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/25	ES42	06/05/2027		Bond Future	9.1391	95.2086	8.9743	96.5010	1.803	0.0000
2026/02/25	ES42	06/05/2027	9.33 Call	Bond Future	1466.2300	1.4662	2758.6800	2.7587	88.148	0.0000
2026/02/25	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/25	GOVI	07/05/2026		GOVI	1414.6380	1414.6380	1425.0950	1425.0950	0.739	0.0000
2026/02/25	GOVI	07/05/2026	1,177. Call 00	GOVI	2376380.0000	237.6380	2480950.0000	248.0950	4.400	0.0000
2026/02/25	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/25	GOVI	06/08/2026		GOVI	1439.6580	1439.6580	1450.3000	1450.3000	0.739	0.0000
2026/02/25	GOVI	06/08/2026	1,189. Call 00	GOVI	2506580.0000	250.6580	2613000.0000	261.3000	4.246	0.0000
2026/02/25	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/25	GOVI	05/11/2026		GOVI	1464.7760	1464.7760	1475.6070	1475.6070	0.739	0.0000
2026/02/25	GOVI	05/11/2026	1,277. Call 00	GOVI	1877760.0000	187.7760	1986070.0000	198.6070	5.768	0.0000
2026/02/25	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/25	GOVI	04/02/2027		GOVI	1490.0020	1490.0020	1501.0230	1501.0230	0.740	0.0000
2026/02/25	GOVI	04/02/2027	1,369. Call 00	GOVI	1210020.0000	121.0020	1320230.0000	132.0230	9.108	0.0000
2026/02/25	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/25	GOVI	06/05/2027		GOVI	1515.0390	1515.0390	1526.2500	1526.2500	0.740	0.0000
2026/02/25	GOVI	06/05/2027	1,427. Call 00	GOVI	880390.0000	88.0390	992500.0000	99.2500	12.734	0.0000
2026/02/25	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.0000	0.0000
2026/02/25	I258	07/05/2026		Bond Future	136.9253	136.9253	139.1487	139.1487	1.624	0.0000
2026/02/25	I258	07/05/2026	113.73 Call	Bond Future	23195.2900	23.1953	25418.6600	25.4187	9.585	0.0000
2026/02/25	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/25	I258	06/08/2026		Bond Future	136.5650	136.5650	138.8287	138.8287	1.658	0.0000
2026/02/25	I258	06/08/2026	112.95 Call	Bond Future	23614.9524	23.6150	25878.6903	25.8787	9.586	0.0000
2026/02/25	I258	06/08/2026	112.95 Put	Bond Future	0.0024	0.0000	0.0003	0.0000	88.186	0.0000
2026/02/25	I258	05/11/2026		Bond Future	138.9517	138.9517	141.2557	141.2557	1.658	0.0000
2026/02/25	I258	05/11/2026	114.95 Call	Bond Future	24001.9307	24.0019	26305.7451	26.3057	9.598	0.0000
2026/02/25	I258	05/11/2026	114.95 Put	Bond Future	0.2507	0.0003	0.0651	0.0001	74.028	0.0000
2026/02/25	I258	04/02/2027		Bond Future	138.4879	138.4879	140.8334	140.8334	1.694	0.0000
2026/02/25	I258	04/02/2027	118.90 Call	Bond Future	19609.3498	19.6093	21942.6364	21.9426	11.899	0.0000
2026/02/25	I258	04/02/2027	118.90 Put	Bond Future	21.4598	0.0215	9.2864	0.0093	56.727	0.0000
2026/02/25	I258	06/05/2027		Bond Future	140.8398	140.8398	143.2266	143.2266	1.695	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	
2026/02/25	I258	06/05/2027	134.78 Call	Bond Future	7689.3842	7.6894	9542.8293	9.5428	24.104	0.0000	0.0000
2026/02/25	I258	06/05/2027	134.78 Put	Bond Future	1629.5942	1.6296	1096.2293	1.0962	32.730	0.0000	0.0000
2026/02/25	IGOV	07/05/2026		Index Future	451.3530	451.3530	453.8220	453.8220	0.547	0.0000	0.0000
2026/02/25	IGOV	06/08/2026		Index Future	459.4450	459.4450	461.9580	461.9580	0.547	0.0000	0.0000
2026/02/25	IGOV	05/11/2026		Index Future	467.5690	467.5690	470.1270	470.1270	0.547	0.0000	0.0000
2026/02/25	IGOV	04/02/2027		Index Future	475.7270	475.7270	478.3310	478.3310	0.547	0.0000	0.0000
2026/02/25	IGOV	06/05/2027		Index Future	483.8250	483.8250	486.4750	486.4750	0.548	0.0000	0.0000
2026/02/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/25	R033	07/05/2026		Bond Future	7.6844	113.3351	7.6157	113.7252	0.893	0.0000	0.0000
2026/02/25	R033	07/05/2026	10.38 Call	Bond Future	14049.5800	14.0496	14438.9100	14.4389	2.771	0.0000	0.0000
2026/02/25	R033	07/05/2026	10.38 Put	Bond Future	2.7000	0.0027	1.9200	0.0019	28.889	0.0000	0.0000
2026/02/25	R033	06/08/2026		Bond Future	7.7103	115.3613	7.6381	115.7584	0.936	0.0000	0.0000
2026/02/25	R033	06/08/2026	10.25 Call	Bond Future	13010.7900	13.0108	13393.6600	13.3937	2.943	0.0000	0.0000
2026/02/25	R033	06/08/2026	10.25 Put	Bond Future	103.7600	0.1038	89.5100	0.0895	13.734	0.0000	0.0000
2026/02/25	R033	05/11/2026		Bond Future	7.7440	112.3110	7.6679	112.7157	0.982	0.0000	0.0000
2026/02/25	R033	05/11/2026	9.33 Call	Bond Future	8647.7000	8.6477	8993.2600	8.9933	3.996	0.0000	0.0000
2026/02/25	R033	05/11/2026	9.33 Put	Bond Future	613.5500	0.6136	554.4000	0.5544	9.641	0.0000	0.0000
2026/02/25	R033	04/02/2027		Bond Future	7.7875	114.2415	7.7072	114.6541	1.032	0.0000	0.0000
2026/02/25	R033	04/02/2027	8.65 Call	Bond Future	5894.4200	5.8944	6187.3100	6.1873	4.969	0.0000	0.0000
2026/02/25	R033	04/02/2027	8.65 Put	Bond Future	1583.8800	1.5839	1464.1800	1.4642	7.557	0.0000	0.0000
2026/02/25	R033	06/05/2027		Bond Future	7.8441	111.1163	7.7590	111.5369	1.084	0.0000	0.0000
2026/02/25	R033	06/05/2027	7.93 Call	Bond Future	3285.6200	3.2856	3511.9800	3.5120	6.889	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	
2026/02/25	R033	06/05/2027	7.93 Put	Bond Future	2862.7600	2.8628	2668.5100	2.6685	6.785	0.0000	0.0000
2026/02/25	R035	07/05/2026	8.29 Put	Bond Future	331.9700	0.3320	192.4100	0.1924	42.040	0.0000	0.0000
2026/02/25	R035	07/05/2026	8.29 Call	Bond Future	2462.8100	2.4628	3102.6100	3.1026	25.978	0.0000	0.0000
2026/02/25	R035	07/05/2026	8.79 Put	Bond Future	66.4100	0.0664	35.3300	0.0353	46.800	0.0000	0.0000
2026/02/25	R035	07/05/2026	8.79 Call	Bond Future	5289.4500	5.2895	6037.7300	6.0377	14.147	0.0000	0.0000
2026/02/25	R035	07/05/2026	9.20 Call	Bond Future	7687.6000	7.6876	8458.1100	8.4581	10.023	0.0000	0.0000
2026/02/25	R035	07/05/2026	9.20 Put	Bond Future	18.0100	0.0180	9.1600	0.0092	49.139	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.66 Call	Bond Future	15773.5100	15.7735	16552.8500	16.5529	4.941	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.66 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.16 Call	Bond Future	13101.6100	13.1016	13880.5900	13.8806	5.946	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.16 Put	Bond Future	0.7100	0.0007	0.3300	0.0003	53.521	0.0000	0.0000
2026/02/25	R035	07/05/2026	9.66 Put	Bond Future	4.3300	0.0043	2.1200	0.0021	51.039	0.0000	0.0000
2026/02/25	R035	07/05/2026	9.66 Call	Bond Future	10327.0900	10.3271	11104.2400	11.1042	7.525	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.71 Call	Bond Future	16035.1300	16.0351	16814.4700	16.8145	4.860	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.71 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.21 Call	Bond Future	13373.3700	13.3734	14152.4400	14.1524	5.826	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.21 Put	Bond Future	0.5400	0.0005	0.2500	0.0003	53.704	0.0000	0.0000
2026/02/25	R035	07/05/2026	9.71 Put	Bond Future	3.7300	0.0037	1.8200	0.0018	51.206	0.0000	0.0000
2026/02/25	R035	07/05/2026	9.71 Call	Bond Future	10609.1900	10.6092	11386.6400	11.3866	7.328	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.64 Call	Bond Future	15668.5800	15.6686	16447.9200	16.4479	4.974	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.64 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.14 Call	Bond Future	12992.6200	12.9926	13771.5600	13.7716	5.995	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.14 Put	Bond Future	0.7900	0.0008	0.3700	0.0004	53.165	0.0000	0.0000
2026/02/25	R035	07/05/2026	9.64 Put	Bond Future	4.5900	0.0046	2.2500	0.0023	50.980	0.0000	0.0000
2026/02/25	R035	07/05/2026	9.64 Call	Bond Future	10213.9600	10.2140	10990.9800	10.9910	7.607	0.0000	0.0000
2026/02/25	R035	07/05/2026		Bond Future	7.9566	107.4742	7.8368	108.2536	1.506	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.86 Call	Bond Future	16813.9700	16.8140	17593.3200	17.5933	4.635	0.0000	0.0000
2026/02/25	R035	07/05/2026	10.86 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/25	R035	07/05/2026	8.31 Call	Bond Future	2568.1100	2.5681	3215.8000	3.2158	25.220	0.0000	0.0000
2026/02/25	R035	07/05/2026	8.31 Put	Bond Future	311.2300	0.3112	179.5600	0.1796	42.306	0.0000	0.0000
2026/02/25	R035	07/05/2026	8.55 Call	Bond Future	3897.6500	3.8977	4612.5100	4.6125	18.341	0.0000	0.0000
2026/02/25	R035	07/05/2026	8.55 Put	Bond Future	143.6900	0.1437	79.1900	0.0792	44.888	0.0000	0.0000
2026/02/25	R035	06/08/2026	7.70 Put	Bond Future	2474.0800	2.4741	1948.6500	1.9487	21.237	0.0000	0.0000
2026/02/25	R035	06/08/2026	7.70 Call	Bond Future	635.8300	0.6358	903.6700	0.9037	42.124	0.0000	0.0000
2026/02/25	R035	06/08/2026	7.90 Put	Bond Future	1739.2900	1.7393	1329.6300	1.3296	23.553	0.0000	0.0000
2026/02/25	R035	06/08/2026	7.90 Call	Bond Future	1184.3700	1.1844	1567.9800	1.5680	32.389	0.0000	0.0000
2026/02/25	R035	06/08/2026	8.34 Call	Bond Future	2988.9100	2.9889	3571.0800	3.5711	19.478	0.0000	0.0000
2026/02/25	R035	06/08/2026	8.34 Put	Bond Future	789.3800	0.7894	578.2800	0.5783	26.743	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	
2026/02/25	R035	06/08/2026	7.95 Put	Bond Future	1588.9800	1.5890	1206.8100	1.2068	24.051	0.0000	0.0000
2026/02/25	R035	06/08/2026	7.95 Call	Bond Future	1351.8000	1.3518	1762.9000	1.7629	30.411	0.0000	0.0000
2026/02/25	R035	06/08/2026		Bond Future	7.9875	109.3957	7.8626	110.1890	1.563	0.0000	0.0000
2026/02/25	R035	06/08/2026	11.06 Call	Bond Future	17316.8400	17.3168	18109.3600	18.1094	4.577	0.0000	0.0000
2026/02/25	R035	06/08/2026	11.06 Put	Bond Future	1.9100	0.0019	1.1600	0.0012	39.267	0.0000	0.0000
2026/02/25	R035	06/08/2026	10.22 Call	Bond Future	13002.0500	13.0021	13786.7200	13.7867	6.035	0.0000	0.0000
2026/02/25	R035	06/08/2026	10.22 Put	Bond Future	26.4800	0.0265	17.8800	0.0179	32.477	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.72 Call	Bond Future	10333.1800	10.3332	11103.7400	11.1037	7.457	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.72 Put	Bond Future	74.5000	0.0745	51.7900	0.0518	30.483	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.22 Put	Bond Future	170.5600	0.1706	120.0200	0.1200	29.632	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.22 Call	Bond Future	7607.0400	7.6070	8349.7700	8.3498	9.764	0.0000	0.0000
2026/02/25	R035	06/08/2026	10.13 Call	Bond Future	12528.1300	12.5281	13310.5900	13.3106	6.246	0.0000	0.0000
2026/02/25	R035	06/08/2026	10.13 Put	Bond Future	34.0300	0.0340	23.2200	0.0232	31.766	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.63 Call	Bond Future	9844.5800	9.8446	10611.7300	10.6117	7.793	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.63 Put	Bond Future	85.9900	0.0860	59.8700	0.0599	30.376	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.13 Put	Bond Future	199.3700	0.1994	140.7500	0.1408	29.403	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.13 Call	Bond Future	7116.3300	7.1163	7850.9800	7.8510	10.323	0.0000	0.0000
2026/02/25	R035	06/08/2026	8.29 Put	Bond Future	863.1900	0.8632	634.6700	0.6347	26.474	0.0000	0.0000
2026/02/25	R035	06/08/2026	8.29 Call	Bond Future	2754.4100	2.7544	3319.1600	3.3192	20.503	0.0000	0.0000
2026/02/25	R035	06/08/2026	8.79 Put	Bond Future	357.2000	0.3572	255.3100	0.2553	28.525	0.0000	0.0000
2026/02/25	R035	06/08/2026	8.79 Call	Bond Future	5278.8800	5.2789	5970.2600	5.9703	13.097	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.39 Call	Bond Future	8535.8300	8.5358	9290.8000	9.2908	8.845	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.39 Put	Bond Future	127.7000	0.1277	89.4000	0.0894	29.992	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.71 Call	Bond Future	10278.9400	10.2789	11049.1500	11.0492	7.493	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.71 Put	Bond Future	75.6600	0.0757	52.6000	0.0526	30.478	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.21 Call	Bond Future	7552.4100	7.5524	8294.3200	8.2943	9.823	0.0000	0.0000
2026/02/25	R035	06/08/2026	9.21 Put	Bond Future	173.4700	0.1735	122.1100	0.1221	29.607	0.0000	0.0000
2026/02/25	R035	06/08/2026	8.71 Put	Bond Future	410.3000	0.4103	294.2700	0.2943	28.279	0.0000	0.0000
2026/02/25	R035	06/08/2026	8.71 Call	Bond Future	4854.8900	4.8549	5532.1300	5.5321	13.950	0.0000	0.0000
2026/02/25	R035	05/11/2026	9.80 Call	Bond Future	10395.1900	10.3952	11164.2100	11.1642	7.398	0.0000	0.0000
2026/02/25	R035	05/11/2026	9.80 Put	Bond Future	152.6600	0.1527	114.0500	0.1141	25.291	0.0000	0.0000
2026/02/25	R035	05/11/2026	9.30 Call	Bond Future	7784.5300	7.7845	8519.0900	8.5191	9.436	0.0000	0.0000
2026/02/25	R035	05/11/2026	9.30 Put	Bond Future	295.7400	0.2957	222.6700	0.2227	24.708	0.0000	0.0000
2026/02/25	R035	05/11/2026	8.80 Put	Bond Future	578.4200	0.5784	439.7500	0.4398	23.974	0.0000	0.0000
2026/02/25	R035	05/11/2026	8.80 Call	Bond Future	5208.8900	5.2089	5877.8500	5.8779	12.843	0.0000	0.0000
2026/02/25	R035	05/11/2026		Bond Future	8.0278	106.7838	7.8976	107.5914	1.622	0.0000	0.0000
2026/02/25	R035	05/11/2026	10.03 Call	Bond Future	11590.0000	11.5900	12368.4700	12.3685	6.717	0.0000	0.0000
2026/02/25	R035	05/11/2026	10.03 Put	Bond Future	114.6800	0.1147	85.5200	0.0855	25.427	0.0000	0.0000
2026/02/25	R035	05/11/2026	8.97 Call	Bond Future	6072.4300	6.0724	6768.7900	6.7688	11.468	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	
2026/02/25	R035	05/11/2026	8.97 Put	Bond Future	458.1200	0.4581	346.8500	0.3469	24.288	0.0000	0.0000
2026/02/25	R035	05/11/2026	8.47 Call	Bond Future	3604.3500	3.6044	4199.1200	4.1991	16.501	0.0000	0.0000
2026/02/25	R035	05/11/2026	8.47 Put	Bond Future	919.8100	0.9198	706.9500	0.7070	23.142	0.0000	0.0000
2026/02/25	R035	05/11/2026	7.97 Put	Bond Future	1915.8500	1.9159	1518.5700	1.5186	20.736	0.0000	0.0000
2026/02/25	R035	05/11/2026	7.97 Call	Bond Future	1558.5100	1.5585	1968.8600	1.9689	26.330	0.0000	0.0000
2026/02/25	R035	04/02/2027		Bond Future	8.0772	108.6201	7.9410	109.4426	1.686	0.0000	0.0000
2026/02/25	R035	04/02/2027	9.02 Call	Bond Future	6172.2700	6.1723	6851.1600	6.8512	10.999	0.0000	0.0000
2026/02/25	R035	04/02/2027	9.02 Put	Bond Future	697.0200	0.6970	553.4900	0.5535	20.592	0.0000	0.0000
2026/02/25	R035	06/05/2027		Bond Future	8.1329	105.9418	7.9906	106.7791	1.751	0.0000	0.0000
2026/02/25	R035	06/05/2027	8.25 Call	Bond Future	2828.1600	2.8282	3312.4600	3.3125	17.124	0.0000	0.0000
2026/02/25	R035	06/05/2027	8.25 Put	Bond Future	2146.1600	2.1462	1793.2200	1.7932	16.445	0.0000	0.0000
2026/02/25	R038	07/05/2026		Bond Future	8.3665	119.8923	8.2364	120.9900	1.555	0.0000	0.0000
2026/02/25	R038	07/05/2026	11.40 Call	Bond Future	22043.1000	22.0431	23140.7400	23.1407	4.980	0.0000	0.0000
2026/02/25	R038	07/05/2026	11.40 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/25	R038	06/08/2026		Bond Future	8.4092	122.0357	8.2743	123.1530	1.604	0.0000	0.0000
2026/02/25	R038	06/08/2026	11.77 Call	Bond Future	23680.4400	23.6804	24797.0400	24.7970	4.715	0.0000	0.0000
2026/02/25	R038	06/08/2026	11.77 Put	Bond Future	1.6100	0.0016	0.9400	0.0009	41.615	0.0000	0.0000
2026/02/25	R038	05/11/2026		Bond Future	8.4576	118.6595	8.3176	119.7969	1.655	0.0000	0.0000
2026/02/25	R038	05/11/2026	10.72 Call	Bond Future	16573.8600	16.5739	17679.2700	17.6793	6.670	0.0000	0.0000
2026/02/25	R038	05/11/2026	10.72 Put	Bond Future	120.2400	0.1202	88.2800	0.0883	26.580	0.0000	0.0000
2026/02/25	R038	04/02/2027		Bond Future	8.5135	120.6990	8.3681	121.8570	1.708	0.0000	0.0000
2026/02/25	R038	04/02/2027	9.60 Call	Bond Future	8986.5700	8.9866	9968.8400	9.9688	10.930	0.0000	0.0000
2026/02/25	R038	04/02/2027	9.60 Put	Bond Future	812.9300	0.8129	637.2500	0.6373	21.611	0.0000	0.0000
2026/02/25	R038	06/05/2027		Bond Future	8.5786	117.2410	8.4274	118.4195	1.763	0.0000	0.0000
2026/02/25	R038	06/05/2027	8.71 Call	Bond Future	3879.4100	3.8794	4570.1500	4.5702	17.805	0.0000	0.0000
2026/02/25	R038	06/05/2027	8.71 Put	Bond Future	2868.9300	2.8689	2381.1800	2.3812	17.001	0.0000	0.0000
2026/02/25	R053	07/05/2026		Bond Future	8.5648	133.2949	8.4001	135.5018	1.922	0.0000	0.0000
2026/02/25	R053	07/05/2026	11.69 Call	Bond Future	32519.7500	32.5198	34726.6600	34.7267	6.786	0.0000	0.0000
2026/02/25	R053	07/05/2026	11.69 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/25	R053	06/08/2026		Bond Future	8.5995	135.6779	8.4304	137.9243	1.966	0.0000	0.0000
2026/02/25	R053	06/08/2026	12.28 Call	Bond Future	36568.2300	36.5682	38813.8300	38.8138	6.141	0.0000	0.0000
2026/02/25	R053	06/08/2026	12.28 Put	Bond Future	1.6100	0.0016	0.8100	0.0008	49.689	0.0000	0.0000
2026/02/25	R053	05/11/2026		Bond Future	8.6377	132.1589	8.4640	134.4451	2.011	0.0000	0.0000
2026/02/25	R053	05/11/2026	11.21 Call	Bond Future	27525.2100	27.5252	29765.6400	29.7656	8.140	0.0000	0.0000
2026/02/25	R053	05/11/2026	11.21 Put	Bond Future	142.0100	0.1420	96.2800	0.0963	32.202	0.0000	0.0000
2026/02/25	R053	04/02/2027		Bond Future	8.6806	134.4306	8.5019	136.7572	2.058	0.0000	0.0000
2026/02/25	R053	04/02/2027	9.99 Call	Bond Future	16368.1400	16.3681	18396.8200	18.3968	12.394	0.0000	0.0000
2026/02/25	R053	04/02/2027	9.99 Put	Bond Future	1210.7500	1.2108	912.8300	0.9128	24.606	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	
2026/02/25	R053	06/05/2027		Bond Future	8.7290	130.8249	8.5452	133.1918	2.105	0.0000	0.0000
2026/02/25	R053	06/05/2027	8.92 Call	Bond Future	6947.0100	6.9470	8407.0900	8.4071	21.017	0.0000	0.0000
2026/02/25	R053	06/05/2027	8.92 Put	Bond Future	4560.4900	4.5605	3653.7000	3.6537	19.884	0.0000	0.0000
2026/02/25	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/25	R186	07/05/2026	8.69 Call	Bond Future	70.0400	0.0700	69.5500	0.0696	0.700	0.0000	0.0000
2026/02/25	R186	07/05/2026	8.69 Put	Bond Future	70.0400	0.0700	69.5500	0.0696	0.700	0.0000	0.0000
2026/02/25	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/25	R186	06/08/2026	8.57 Call	Bond Future	71.8700	0.0719	71.6500	0.0717	0.306	0.0000	0.0000
2026/02/25	R186	06/08/2026	8.57 Put	Bond Future	71.8700	0.0719	71.6500	0.0717	0.306	0.0000	0.0000
2026/02/25	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/25	R186	05/11/2026	8.12 Call	Bond Future	44.4300	0.0444	44.3400	0.0443	0.203	0.0000	0.0000
2026/02/25	R186	05/11/2026	8.12 Put	Bond Future	44.4300	0.0444	44.3400	0.0443	0.203	0.0000	0.0000
2026/02/25	R202	07/05/2026		Bond Future	303.3417	303.3417	304.0741	304.0741	0.241	0.0000	0.0000
2026/02/25	R202	07/05/2026	277.55 Call	Bond Future	25791.6800	25.7917	26524.0500	26.5241	2.840	0.0000	0.0000
2026/02/25	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R202	06/08/2026		Bond Future	303.4443	303.4443	304.1900	304.1900	0.246	0.0000	0.0000
2026/02/25	R202	06/08/2026	278.86 Call	Bond Future	24584.2900	24.5843	25330.0400	25.3300	3.033	0.0000	0.0000
2026/02/25	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R202	05/11/2026		Bond Future	308.7480	308.7480	309.5090	309.5090	0.246	0.0000	0.0000
2026/02/25	R202	05/11/2026	280.46 Call	Bond Future	28287.9800	28.2880	29048.9500	29.0490	2.690	0.0000	0.0000
2026/02/25	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R202	04/02/2027		Bond Future	308.6517	308.6517	309.4282	309.4282	0.252	0.0000	0.0000
2026/02/25	R202	04/02/2027	294.73 Call	Bond Future	13921.6500	13.9217	14698.2400	14.6982	5.578	0.0000	0.0000
2026/02/25	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R202	06/05/2027		Bond Future	313.8969	313.8969	314.6897	314.6897	0.253	0.0000	0.0000
2026/02/25	R202	06/05/2027	306.99 Call	Bond Future	6906.8800	6.9069	7699.7300	7.6997	11.479	0.0000	0.0000
2026/02/25	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R209	07/05/2026		Bond Future	8.1093	88.2281	8.0001	88.9048	1.347	0.0000	0.0000
2026/02/25	R209	07/05/2026	11.07 Call	Bond Future	16058.2400	16.0582	16734.9300	16.7349	4.214	0.0000	0.0000
2026/02/25	R209	07/05/2026	11.07 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/25	R209	06/08/2026		Bond Future	8.1428	89.8055	8.0296	90.4943	1.390	0.0000	0.0000
2026/02/25	R209	06/08/2026	11.39 Call	Bond Future	17140.1000	17.1401	17828.4800	17.8285	4.016	0.0000	0.0000
2026/02/25	R209	06/08/2026	11.39 Put	Bond Future	1.1500	0.0012	0.7200	0.0007	37.391	0.0000	0.0000
2026/02/25	R209	05/11/2026		Bond Future	8.1818	88.2044	8.0644	88.9057	1.435	0.0000	0.0000
2026/02/25	R209	05/11/2026	10.32 Call	Bond Future	11730.9200	11.7309	12407.1200	12.4071	5.764	0.0000	0.0000
2026/02/25	R209	05/11/2026	10.32 Put	Bond Future	113.5800	0.1136	88.4600	0.0885	22.117	0.0000	0.0000
2026/02/25	R209	04/02/2027		Bond Future	8.2280	89.7210	8.1060	90.4351	1.483	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	
2026/02/25	R209	04/02/2027	9.28 Call	Bond Future	6539.1900	6.5392	7134.1800	7.1342	9.099	0.0000	0.0000
2026/02/25	R209	04/02/2027	9.28 Put	Bond Future	673.2000	0.6732	554.0900	0.5541	17.693	0.0000	0.0000
2026/02/25	R209	04/02/2027	8.96 Call	Bond Future	5082.9000	5.0829	5633.4100	5.6334	10.831	0.0000	0.0000
2026/02/25	R209	04/02/2027	8.96 Put	Bond Future	947.1200	0.9471	783.5300	0.7835	17.272	0.0000	0.0000
2026/02/25	R209	04/02/2027	8.03 Put	Bond Future	2683.6500	2.6837	2287.2800	2.2873	14.770	0.0000	0.0000
2026/02/25	R209	04/02/2027	8.03 Call	Bond Future	1520.9200	1.5209	1838.6500	1.8387	20.891	0.0000	0.0000
2026/02/25	R209	06/05/2027		Bond Future	8.2830	88.0755	8.1562	88.8024	1.531	0.0000	0.0000
2026/02/25	R209	06/05/2027	8.41 Call	Bond Future	2765.2800	2.7653	3187.8000	3.1878	15.279	0.0000	0.0000
2026/02/25	R209	06/05/2027	8.41 Put	Bond Future	2045.1700	2.0452	1740.8000	1.7408	14.882	0.0000	0.0000
2026/02/25	R210	07/05/2026		Bond Future	260.7856	260.7856	260.7139	260.7139	0.027	0.0000	0.0000
2026/02/25	R210	07/05/2026	255.40 Call	Bond Future	5385.6400	5.3856	5313.9300	5.3139	1.332	0.0000	0.0000
2026/02/25	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R210	06/08/2026		Bond Future	265.5119	265.5119	265.4390	265.4390	0.027	0.0000	0.0000
2026/02/25	R210	06/08/2026	259.84 Call	Bond Future	5671.8600	5.6719	5599.0100	5.5990	1.284	0.0000	0.0000
2026/02/25	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R210	05/11/2026		Bond Future	266.6367	266.6367	266.5644	266.5644	0.027	0.0000	0.0000
2026/02/25	R210	05/11/2026	253.33 Call	Bond Future	13306.7300	13.3067	13234.3800	13.2344	0.544	0.0000	0.0000
2026/02/25	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R210	04/02/2027		Bond Future	271.2853	271.2853	271.2137	271.2137	0.026	0.0000	0.0000
2026/02/25	R210	04/02/2027	266.03 Call	Bond Future	5255.2800	5.2553	5183.7200	5.1837	1.362	0.0000	0.0000
2026/02/25	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R210	06/05/2027		Bond Future	272.3274	272.3274	272.2571	272.2571	0.026	0.0000	0.0000
2026/02/25	R210	06/05/2027	271.13 Call	Bond Future	1197.3500	1.1974	1127.1100	1.1271	5.866	0.0000	0.0000
2026/02/25	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R213	07/05/2026		Bond Future	7.3778	99.8688	7.3038	100.1615	1.003	0.0000	0.0000
2026/02/25	R213	07/05/2026	9.80 Call	Bond Future	9024.1400	9.0241	9316.7700	9.3168	3.243	0.0000	0.0000
2026/02/25	R213	07/05/2026	9.80 Put	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000	0.0000
2026/02/25	R213	06/08/2026		Bond Future	7.3884	101.6543	7.3096	101.9522	1.067	0.0000	0.0000
2026/02/25	R213	06/08/2026	9.69 Call	Bond Future	8247.9500	8.2480	8543.4900	8.5435	3.583	0.0000	0.0000
2026/02/25	R213	06/08/2026	9.69 Put	Bond Future	9.7900	0.0098	7.4300	0.0074	24.106	0.0000	0.0000
2026/02/25	R213	05/11/2026		Bond Future	7.4130	99.8594	7.3287	100.1630	1.137	0.0000	0.0000
2026/02/25	R213	05/11/2026	8.75 Call	Bond Future	4829.1500	4.8292	5105.8000	5.1058	5.729	0.0000	0.0000
2026/02/25	R213	05/11/2026	8.75 Put	Bond Future	159.1600	0.1592	132.1200	0.1321	16.989	0.0000	0.0000
2026/02/25	R213	04/02/2027		Bond Future	7.4500	101.5769	7.3594	101.8866	1.216	0.0000	0.0000
2026/02/25	R213	04/02/2027	8.14 Call	Bond Future	2857.5300	2.8575	3092.7300	3.0927	8.231	0.0000	0.0000
2026/02/25	R213	04/02/2027	8.14 Put	Bond Future	537.4700	0.5375	462.9600	0.4630	13.863	0.0000	0.0000
2026/02/25	R213	06/05/2027		Bond Future	7.4981	99.7316	7.4005	100.0474	1.303	0.0000	0.0000
2026/02/25	R213	06/05/2027	7.56 Call	Bond Future	1443.4800	1.4435	1615.3200	1.6153	11.905	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	
2026/02/25	R213	06/05/2027	7.56 Put	Bond Future	1244.0600	1.2441	1100.0900	1.1001	11.573	0.0000	0.0000
2026/02/25	R214	07/05/2026		Bond Future	8.5004	84.6035	8.3560	85.6742	1.699	0.0000	0.0000
2026/02/25	R214	07/05/2026	11.53 Call	Bond Future	18660.0200	18.6600	19730.7600	19.7308	5.738	0.0000	0.0000
2026/02/25	R214	07/05/2026	11.53 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/25	R214	06/08/2026		Bond Future	8.5371	86.1160	8.3884	87.2059	1.742	0.0000	0.0000
2026/02/25	R214	06/08/2026	11.97 Call	Bond Future	20491.2100	20.4912	21580.6600	21.5807	5.317	0.0000	0.0000
2026/02/25	R214	06/08/2026	11.97 Put	Bond Future	1.0200	0.0010	0.5500	0.0006	46.078	0.0000	0.0000
2026/02/25	R214	05/11/2026		Bond Future	8.5799	84.3065	8.4267	85.4158	1.785	0.0000	0.0000
2026/02/25	R214	05/11/2026	10.97 Call	Bond Future	15048.5700	15.0486	16131.2100	16.1312	7.194	0.0000	0.0000
2026/02/25	R214	05/11/2026	10.97 Put	Bond Future	93.1700	0.0932	66.5400	0.0665	28.582	0.0000	0.0000
2026/02/25	R214	04/02/2027		Bond Future	8.6291	85.7565	8.4711	86.8855	1.831	0.0000	0.0000
2026/02/25	R214	04/02/2027	9.90 Call	Bond Future	9016.2200	9.0162	9998.6800	9.9987	10.897	0.0000	0.0000
2026/02/25	R214	04/02/2027	9.90 Put	Bond Future	651.2400	0.6512	504.6900	0.5047	22.503	0.0000	0.0000
2026/02/25	R214	06/05/2027		Bond Future	8.6819	83.8991	8.5190	85.0478	1.876	0.0000	0.0000
2026/02/25	R214	06/05/2027	8.88 Call	Bond Future	3829.2600	3.8293	4533.7900	4.5338	18.399	0.0000	0.0000
2026/02/25	R214	06/05/2027	8.88 Put	Bond Future	2460.8000	2.4608	2016.5800	2.0166	18.052	0.0000	0.0000
2026/02/25	R248	07/05/2026		Bond Future	8.6609	102.5803	8.5217	103.9582	1.607	0.0000	0.0000
2026/02/25	R248	07/05/2026	11.72 Call	Bond Future	24100.0500	24.1001	25477.9300	25.4779	5.717	0.0000	0.0000
2026/02/25	R248	07/05/2026	11.72 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/25	R248	07/05/2026	8.30 Put	Bond Future	3850.6500	3.8507	2726.3600	2.7264	29.197	0.0000	0.0000
2026/02/25	R248	07/05/2026	8.30 Call	Bond Future	215.5500	0.2156	469.1500	0.4692	117.653	0.0000	0.0000
2026/02/25	R248	07/05/2026	8.70 Put	Bond Future	1255.3300	1.2553	725.9600	0.7260	42.170	0.0000	0.0000
2026/02/25	R248	07/05/2026	8.70 Call	Bond Future	1637.2400	1.6372	2485.7600	2.4858	51.826	0.0000	0.0000
2026/02/25	R248	07/05/2026	9.18 Call	Bond Future	5162.5200	5.1625	6405.5500	6.4056	24.078	0.0000	0.0000
2026/02/25	R248	07/05/2026	9.18 Put	Bond Future	272.2700	0.2723	137.4100	0.1374	49.532	0.0000	0.0000
2026/02/25	R248	07/05/2026	9.19 Call	Bond Future	5244.6500	5.2447	6491.5900	6.4916	23.775	0.0000	0.0000
2026/02/25	R248	07/05/2026	9.19 Put	Bond Future	263.9000	0.2639	132.9500	0.1330	49.621	0.0000	0.0000
2026/02/25	R248	06/08/2026		Bond Future	8.6983	104.4144	8.5553	105.8169	1.644	0.0000	0.0000
2026/02/25	R248	06/08/2026	12.37 Call	Bond Future	27566.2600	27.5663	28968.2600	28.9683	5.086	0.0000	0.0000
2026/02/25	R248	06/08/2026	12.37 Put	Bond Future	1.1200	0.0011	0.6200	0.0006	44.643	0.0000	0.0000
2026/02/25	R248	05/11/2026		Bond Future	8.7410	101.7798	8.5940	103.2072	1.682	0.0000	0.0000
2026/02/25	R248	05/11/2026	11.31 Call	Bond Future	20660.2000	20.6602	22058.2400	22.0582	6.767	0.0000	0.0000
2026/02/25	R248	05/11/2026	11.31 Put	Bond Future	105.1500	0.1052	75.8200	0.0758	27.893	0.0000	0.0000
2026/02/25	R248	04/02/2027		Bond Future	8.7896	103.5301	8.6382	104.9828	1.722	0.0000	0.0000
2026/02/25	R248	04/02/2027	10.11 Call	Bond Future	12223.2400	12.2232	13494.5900	13.4946	10.401	0.0000	0.0000
2026/02/25	R248	04/02/2027	10.11 Put	Bond Future	833.3700	0.8334	652.0100	0.6520	21.762	0.0000	0.0000
2026/02/25	R248	06/05/2027		Bond Future	8.8411	100.8297	8.6853	102.3077	1.762	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	
2026/02/25	R248	06/05/2027	9.05 Call	Bond Future	5148.8300	5.1488	6062.8100	6.0628	17.751	0.0000	0.0000
2026/02/25	R248	06/05/2027	9.05 Put	Bond Future	3218.8800	3.2189	2654.8000	2.6548	17.524	0.0000	0.0000
2026/02/25	R2R9	07/05/2026		Bond Future	8.4412	112.2475	8.3216	113.2541	1.417	0.0000	0.0000
2026/02/25	R2R9	07/05/2026	99.91 Call	Bond Future	101397.8000	101.3978	102404.3900	102.4044	0.993	0.0000	0.0000
2026/02/25	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R2R9	06/08/2026		Bond Future	8.4837	114.2543	8.3599	115.2789	1.459	0.0000	0.0000
2026/02/25	R2R9	06/08/2026	101.74 Call	Bond Future	101134.7500	101.1348	102159.3900	102.1594	1.013	0.0000	0.0000
2026/02/25	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R2R9	05/11/2026		Bond Future	8.5315	111.2479	8.4033	112.2909	1.502	0.0000	0.0000
2026/02/25	R2R9	05/11/2026	98.56 Call	Bond Future	100277.7900	100.2778	101320.8800	101.3209	1.040	0.0000	0.0000
2026/02/25	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R2R9	04/02/2027		Bond Future	8.5862	113.1600	8.4533	114.2220	1.547	0.0000	0.0000
2026/02/25	R2R9	04/02/2027	9.89 Call	Bond Future	9994.0700	9.9941	10978.2400	10.9782	9.848	0.0000	0.0000
2026/02/25	R2R9	04/02/2027	9.89 Put	Bond Future	286.5700	0.2866	208.8000	0.2088	27.138	0.0000	0.0000
2026/02/25	R2R9	06/05/2027		Bond Future	8.6494	110.0798	8.5115	111.1606	1.594	0.0000	0.0000
2026/02/25	R2R9	06/05/2027	8.83 Call	Bond Future	4128.0500	4.1281	4778.0500	4.7781	15.746	0.0000	0.0000
2026/02/25	R2R9	06/05/2027	8.83 Put	Bond Future	2733.7600	2.7338	2302.9500	2.3030	15.759	0.0000	0.0000
2026/02/25	R4R2	07/05/2026		Bond Future	8.5965	114.2538	8.4515	115.6281	1.687	0.0000	0.0000
2026/02/25	R4R2	07/05/2026	100.23 Call	Bond Future	103164.6800	103.1647	104538.9600	104.5390	1.332	0.0000	0.0000
2026/02/25	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R4R2	06/08/2026		Bond Future	8.6396	116.2964	8.4900	117.6953	1.732	0.0000	0.0000
2026/02/25	R4R2	06/08/2026	102.06 Call	Bond Future	102879.1100	102.8791	104278.0100	104.2780	1.360	0.0000	0.0000
2026/02/25	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R4R2	05/11/2026		Bond Future	8.6873	113.1992	8.5328	114.6230	1.778	0.0000	0.0000
2026/02/25	R4R2	05/11/2026	98.76 Call	Bond Future	101976.6600	101.9767	103400.4400	103.4004	1.396	0.0000	0.0000
2026/02/25	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	R4R2	04/02/2027		Bond Future	8.7412	115.1449	8.5816	116.5942	1.826	0.0000	0.0000
2026/02/25	R4R2	04/02/2027	10.13 Call	Bond Future	11806.4700	11.8065	13168.1000	13.1681	11.533	0.0000	0.0000
2026/02/25	R4R2	04/02/2027	10.13 Put	Bond Future	269.9300	0.2699	182.3400	0.1823	32.449	0.0000	0.0000
2026/02/25	R4R2	06/05/2027		Bond Future	8.8026	111.9719	8.6376	113.4465	1.875	0.0000	0.0000
2026/02/25	R4R2	06/05/2027	9.00 Call	Bond Future	4765.8800	4.7659	5671.8100	5.6718	19.009	0.0000	0.0000
2026/02/25	R4R2	06/05/2027	9.00 Put	Bond Future	3038.3300	3.0383	2469.6400	2.4696	18.717	0.0000	0.0000
2026/02/25	RR87	07/05/2026		Bond Future	6.7616	103.0521	6.7237	103.0735	0.560	0.0000	0.0000
2026/02/25	RR87	07/05/2026	6.81 Call	Bond Future	64.1949	0.0642	77.2156	0.0772	20.283	0.0000	0.0000
2026/02/25	RR87	07/05/2026	6.81 Put	Bond Future	36.8049	0.0368	28.3556	0.0284	22.957	0.0000	0.0000
2026/02/25	RR87	06/08/2026		Bond Future	6.4308	101.1651	6.3665	101.1879	1.001	0.0000	0.0000
2026/02/25	RR87	06/08/2026	6.53 Call	Bond Future	75.9424	0.0759	90.1564	0.0902	18.717	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	
2026/02/25	RR87	06/08/2026	6.53 Put	Bond Future	40.7724	0.0408	32.1264	0.0321	21.206	0.0000	0.0000
2026/02/25	RR87	05/11/2026		Bond Future	5.1123	102.9090	4.9043	102.9330	4.068	0.0000	0.0000
2026/02/25	RR87	05/11/2026	5.27 Call	Bond Future	30.8656	0.0309	48.0284	0.0480	55.605	0.0000	0.0000
2026/02/25	RR87	05/11/2026	5.27 Put	Bond Future	12.7456	0.0127	5.9884	0.0060	53.016	0.0000	0.0000
2026/02/25	RR88	07/05/2026		Bond Future	6.7914	106.4481	6.7583	106.4987	0.487	0.0000	0.0000
2026/02/25	RR88	07/05/2026	6.84 Call	Bond Future	194.5436	0.1945	223.9610	0.2240	15.121	0.0000	0.0000
2026/02/25	RR88	07/05/2026	6.84 Put	Bond Future	120.3236	0.1203	99.1710	0.0992	17.580	0.0000	0.0000
2026/02/25	RR88	06/08/2026		Bond Future	6.7184	105.4335	6.6787	105.4816	0.591	0.0000	0.0000
2026/02/25	RR88	06/08/2026	6.79 Call	Bond Future	284.6558	0.2847	311.5775	0.3116	9.458	0.0000	0.0000
2026/02/25	RR88	06/08/2026	6.79 Put	Bond Future	197.9858	0.1980	176.7975	0.1768	10.702	0.0000	0.0000
2026/02/25	RR88	05/11/2026		Bond Future	6.6346	106.6764	6.5849	106.7289	0.749	0.0000	0.0000
2026/02/25	RR88	05/11/2026	6.71 Call	Bond Future	304.2327	0.3042	333.3566	0.3334	9.573	0.0000	0.0000
2026/02/25	RR88	05/11/2026	6.71 Put	Bond Future	224.8127	0.2248	201.4866	0.2015	10.376	0.0000	0.0000
2026/02/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/25	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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