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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2026 TO 27/02/2026

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
2026/02/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	2029	07/05/2026		Bond Future	147.2982	147.2982	147.5163	0.148	0.0000	0.0000
2026/02/27	2029	07/05/2026	141.82 Call	Bond Future	5478.1700	5.4782	5696.3000	3.982	0.0000	0.0000
2026/02/27	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2029	06/08/2026		Bond Future	149.9678	149.9678	150.1811	0.142	0.0000	0.0000
2026/02/27	2029	06/08/2026	144.10 Call	Bond Future	5867.7900	5.8678	6081.0700	3.635	0.0000	0.0000
2026/02/27	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	
2026/02/27	2029	05/11/2026		Bond Future	151.1142	151.1142	151.3361	151.3361	0.147	0.0000	0.0000
2026/02/27	2029	05/11/2026	147.56 Call	Bond Future	3554.1600	3.5542	3776.1400	3.7761	6.246	0.0000	0.0000
2026/02/27	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2029	04/02/2027		Bond Future	153.7506	153.7506	153.9747	153.9747	0.146	0.0000	0.0000
2026/02/27	2029	04/02/2027	149.72 Call	Bond Future	4030.5800	4.0306	4254.6700	4.2547	5.560	0.0000	0.0000
2026/02/27	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2029	06/05/2027		Bond Future	154.8677	154.8677	155.0970	155.0970	0.148	0.0000	0.0000
2026/02/27	2029	06/05/2027	153.32 Call	Bond Future	1547.6500	1.5477	1776.9500	1.7770	14.816	0.0000	0.0000
2026/02/27	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2030	07/05/2026	7.21 Put	Bond Future	275.9000	0.2759	363.6900	0.3637	31.819	0.0000	0.0000
2026/02/27	2030	07/05/2026	7.21 Call	Bond Future	614.3700	0.6144	515.3100	0.5153	16.124	0.0000	0.0000
2026/02/27	2030	07/05/2026	7.71 Put	Bond Future	39.6200	0.0396	58.6300	0.0586	47.981	0.0000	0.0000
2026/02/27	2030	07/05/2026	7.71 Call	Bond Future	1995.0700	1.9951	1827.2300	1.8272	8.413	0.0000	0.0000
2026/02/27	2030	07/05/2026	7.92 Call	Bond Future	2642.9100	2.6429	2465.4100	2.4654	6.716	0.0000	0.0000
2026/02/27	2030	07/05/2026	7.92 Put	Bond Future	17.6600	0.0177	27.0100	0.0270	52.945	0.0000	0.0000
2026/02/27	2030	07/05/2026		Bond Future	7.1066	105.0917	7.1636	104.9048	0.803	0.0000	0.0000
2026/02/27	2030	07/05/2026	9.39 Call	Bond Future	7164.2200	7.1642	6977.3500	6.9774	2.608	0.0000	0.0000
2026/02/27	2030	07/05/2026	9.39 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2026/02/27	2030	06/08/2026		Bond Future	7.1063	102.9612	7.1702	102.7648	0.899	0.0000	0.0000
2026/02/27	2030	06/08/2026	9.22 Call	Bond Future	6268.8600	6.2689	6070.7100	6.0707	3.161	0.0000	0.0000
2026/02/27	2030	06/08/2026	9.22 Put	Bond Future	11.3600	0.0114	9.6100	0.0096	15.405	0.0000	0.0000
2026/02/27	2030	06/08/2026	7.21 Put	Bond Future	507.2600	0.5073	607.4700	0.6075	19.755	0.0000	0.0000
2026/02/27	2030	06/08/2026	7.21 Call	Bond Future	825.8500	0.8259	729.6600	0.7297	11.647	0.0000	0.0000
2026/02/27	2030	06/08/2026	7.71 Put	Bond Future	186.8700	0.1869	228.0300	0.2280	22.026	0.0000	0.0000
2026/02/27	2030	06/08/2026	7.71 Call	Bond Future	2023.9400	2.0239	1868.7000	1.8687	7.670	0.0000	0.0000
2026/02/27	2030	06/08/2026	8.06 Call	Bond Future	2978.2500	2.9783	2802.7600	2.8028	5.892	0.0000	0.0000
2026/02/27	2030	06/08/2026	8.06 Put	Bond Future	94.7200	0.0947	115.6300	0.1156	22.076	0.0000	0.0000
2026/02/27	2030	05/11/2026		Bond Future	7.1054	104.7370	7.1736	104.5408	0.959	0.0000	0.0000
2026/02/27	2030	05/11/2026	8.39 Call	Bond Future	3750.3600	3.7504	3568.0800	3.5681	4.860	0.0000	0.0000
2026/02/27	2030	05/11/2026	8.39 Put	Bond Future	128.7600	0.1288	142.6900	0.1427	10.819	0.0000	0.0000
2026/02/27	2030	04/02/2027		Bond Future	7.1146	102.5327	7.1897	102.3318	1.055	0.0000	0.0000
2026/02/27	2030	04/02/2027	7.82 Call	Bond Future	2266.4500	2.2665	2107.1800	2.1072	7.027	0.0000	0.0000
2026/02/27	2030	04/02/2027	7.82 Put	Bond Future	398.7800	0.3988	440.3500	0.4404	10.424	0.0000	0.0000
2026/02/27	2030	06/05/2027		Bond Future	7.1552	104.2501	7.2375	104.0471	1.150	0.0000	0.0000
2026/02/27	2030	06/05/2027	7.27 Call	Bond Future	1150.0400	1.1500	968.3100	0.9683	15.802	0.0000	0.0000
2026/02/27	2030	06/05/2027	7.27 Put	Bond Future	867.1100	0.8671	888.3800	0.8884	2.453	0.0000	0.0000
2026/02/27	2031	07/05/2026		Bond Future	116.1362	116.1362	116.4180	116.4180	0.243	0.0000	0.0000
2026/02/27	2031	07/05/2026	113.84 Call	Bond Future	2296.5800	2.2966	2578.0500	2.5781	12.256	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	
2026/02/27	2031	07/05/2026	113.84 Put	Bond Future	0.3900	0.0004	0.0400	0.0000	89.744	0.0000	0.0000
2026/02/27	2031	06/08/2026		Bond Future	115.8283	115.8283	116.1082	116.1082	0.242	0.0000	0.0000
2026/02/27	2031	06/08/2026	113.81 Call	Bond Future	2038.8200	2.0388	2305.6700	2.3057	13.088	0.0000	0.0000
2026/02/27	2031	06/08/2026	113.81 Put	Bond Future	20.5200	0.0205	7.4900	0.0075	63.499	0.0000	0.0000
2026/02/27	2031	05/11/2026		Bond Future	117.8535	117.8535	118.1422	118.1422	0.245	0.0000	0.0000
2026/02/27	2031	05/11/2026	111.49 Call	Bond Future	6363.4500	6.3635	6652.2200	6.6522	4.538	0.0000	0.0000
2026/02/27	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2031	04/02/2027		Bond Future	117.4584	117.4584	117.7504	117.7504	0.249	0.0000	0.0000
2026/02/27	2031	04/02/2027	116.18 Call	Bond Future	1483.3800	1.4834	1699.3300	1.6993	14.558	0.0000	0.0000
2026/02/27	2031	04/02/2027	116.18 Put	Bond Future	204.9400	0.2049	128.9000	0.1289	37.104	0.0000	0.0000
2026/02/27	2031	06/05/2027		Bond Future	119.4547	119.4547	119.7530	119.7530	0.250	0.0000	0.0000
2026/02/27	2031	06/05/2027	116.87 Call	Bond Future	2640.7800	2.6408	2912.1000	2.9121	10.274	0.0000	0.0000
2026/02/27	2031	06/05/2027	116.87 Put	Bond Future	56.0900	0.0561	29.1000	0.0291	48.119	0.0000	0.0000
2026/02/27	2032	07/05/2026		Bond Future	7.5235	104.3371	7.5901	104.0191	0.885	0.0000	0.0000
2026/02/27	2032	07/05/2026	10.14 Call	Bond Future	11633.6200	11.6336	11315.5800	11.3156	2.734	0.0000	0.0000
2026/02/27	2032	07/05/2026	10.14 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/02/27	2032	06/08/2026		Bond Future	7.5430	106.2025	7.6147	105.8725	0.950	0.0000	0.0000
2026/02/27	2032	06/08/2026	10.12 Call	Bond Future	11090.3000	11.0903	10759.4200	10.7594	2.984	0.0000	0.0000
2026/02/27	2032	06/08/2026	10.12 Put	Bond Future	5.2600	0.0053	4.3400	0.0043	17.490	0.0000	0.0000
2026/02/27	2032	05/11/2026		Bond Future	7.5705	103.8772	7.6454	103.5451	0.990	0.0000	0.0000
2026/02/27	2032	05/11/2026	9.16 Call	Bond Future	6898.4900	6.8985	6584.9300	6.5849	4.545	0.0000	0.0000
2026/02/27	2032	05/11/2026	9.16 Put	Bond Future	131.8900	0.1319	150.4000	0.1504	14.034	0.0000	0.0000
2026/02/27	2032	04/02/2027		Bond Future	7.6082	105.6641	7.6880	105.3251	1.048	0.0000	0.0000
2026/02/27	2032	04/02/2027	8.48 Call	Bond Future	4151.3500	4.1514	3885.2700	3.8853	6.409	0.0000	0.0000
2026/02/27	2032	04/02/2027	8.48 Put	Bond Future	519.9000	0.5199	592.8200	0.5928	14.026	0.0000	0.0000
2026/02/27	2032	06/05/2027		Bond Future	7.6601	103.2789	7.7446	102.9354	1.103	0.0000	0.0000
2026/02/27	2032	06/05/2027	7.80 Call	Bond Future	1986.5100	1.9865	1691.0400	1.6910	14.874	0.0000	0.0000
2026/02/27	2032	06/05/2027	7.80 Put	Bond Future	1418.3400	1.4183	1466.3700	1.4664	3.386	0.0000	0.0000
2026/02/27	2033	07/05/2026		Bond Future	146.2649	146.2649	146.9254	146.9254	0.452	0.0000	0.0000
2026/02/27	2033	07/05/2026	135.16 Call	Bond Future	11104.8500	11.1049	11765.3700	11.7654	5.948	0.0000	0.0000
2026/02/27	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2033	06/08/2026		Bond Future	148.9157	148.9157	149.5796	149.5796	0.446	0.0000	0.0000
2026/02/27	2033	06/08/2026	134.25 Call	Bond Future	14665.7000	14.6657	15329.5600	15.3296	4.527	0.0000	0.0000
2026/02/27	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2033	05/11/2026		Bond Future	149.9417	149.9417	150.6221	150.6221	0.454	0.0000	0.0000
2026/02/27	2033	05/11/2026	137.26 Call	Bond Future	12681.7000	12.6817	13362.0800	13.3621	5.365	0.0000	0.0000
2026/02/27	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2033	04/02/2027		Bond Future	152.5578	152.5578	153.2483	153.2483	0.453	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	
2026/02/27	2033	04/02/2027	142.71 Call	Bond Future	9847.8000	9.8478	10538.3100	10.5383	7.012	0.0000	0.0000
2026/02/27	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2033	06/05/2027		Bond Future	153.5501	153.5501	154.2537	154.2537	0.458	0.0000	0.0000
2026/02/27	2033	06/05/2027	151.21 Call	Bond Future	2340.0800	2.3401	3043.6500	3.0437	30.066	0.0000	0.0000
2026/02/27	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2037	07/05/2026	9.00 Put	Bond Future	63.3900	0.0634	92.5800	0.0926	46.048	0.0000	0.0000
2026/02/27	2037	07/05/2026	9.00 Call	Bond Future	5887.7800	5.8878	4934.9600	4.9350	16.183	0.0000	0.0000
2026/02/27	2037	07/05/2026	9.49 Put	Bond Future	13.1700	0.0132	17.9800	0.0180	36.522	0.0000	0.0000
2026/02/27	2037	07/05/2026	9.49 Call	Bond Future	9016.4300	9.0164	8039.2300	8.0392	10.838	0.0000	0.0000
2026/02/27	2037	07/05/2026	10.06 Call	Bond Future	12528.5900	12.5286	11547.2000	11.5472	7.833	0.0000	0.0000
2026/02/27	2037	07/05/2026	10.06 Put	Bond Future	2.3300	0.0023	2.9500	0.0030	26.609	0.0000	0.0000
2026/02/27	2037	07/05/2026	12.40 Call	Bond Future	25231.5500	25.2316	24249.5400	24.2495	3.892	0.0000	0.0000
2026/02/27	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2037	07/05/2026	10.95 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2026/02/27	2037	07/05/2026	10.95 Call	Bond Future	17675.2900	17.6753	16693.2900	16.6933	5.556	0.0000	0.0000
2026/02/27	2037	07/05/2026		Bond Future	8.1559	104.7792	8.2937	103.7972	1.689	0.0000	0.0000
2026/02/27	2037	07/05/2026	11.32 Call	Bond Future	19697.3100	19.6973	18715.3000	18.7153	4.986	0.0000	0.0000
2026/02/27	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2037	06/08/2026	11.30 Call	Bond Future	19062.4300	19.0624	18056.6300	18.0566	5.276	0.0000	0.0000
2026/02/27	2037	06/08/2026	11.30 Put	Bond Future	2.2700	0.0023	2.2100	0.0022	2.643	0.0000	0.0000
2026/02/27	2037	06/08/2026	10.70 Call	Bond Future	15792.4400	15.7924	14787.4900	14.7875	6.363	0.0000	0.0000
2026/02/27	2037	06/08/2026	10.70 Put	Bond Future	14.9800	0.0150	15.7700	0.0158	5.274	0.0000	0.0000
2026/02/27	2037	06/08/2026	10.02 Put	Bond Future	54.2100	0.0542	81.7100	0.0817	50.729	0.0000	0.0000
2026/02/27	2037	06/08/2026	10.02 Call	Bond Future	11894.0800	11.8941	10915.8400	10.9158	8.225	0.0000	0.0000
2026/02/27	2037	06/08/2026		Bond Future	8.1944	102.3926	8.3383	101.3869	1.756	0.0000	0.0000
2026/02/27	2037	06/08/2026	11.71 Call	Bond Future	21206.2100	21.2062	20200.4200	20.2004	4.743	0.0000	0.0000
2026/02/27	2037	06/08/2026	11.71 Put	Bond Future	0.5400	0.0005	0.4900	0.0005	9.259	0.0000	0.0000
2026/02/27	2037	05/11/2026		Bond Future	8.2327	104.1585	8.3813	103.1390	1.805	0.0000	0.0000
2026/02/27	2037	05/11/2026	10.62 Call	Bond Future	14946.6700	14.9467	13931.7400	13.9317	6.790	0.0000	0.0000
2026/02/27	2037	05/11/2026	10.62 Put	Bond Future	85.7600	0.0858	90.3700	0.0904	5.375	0.0000	0.0000
2026/02/27	2037	05/11/2026	10.83 Call	Bond Future	16080.5000	16.0805	15063.0800	15.0631	6.327	0.0000	0.0000
2026/02/27	2037	05/11/2026	10.83 Put	Bond Future	55.2900	0.0553	57.4100	0.0574	3.834	0.0000	0.0000
2026/02/27	2037	05/11/2026	10.23 Call	Bond Future	12787.6700	12.7877	11817.0500	11.8171	7.590	0.0000	0.0000
2026/02/27	2037	05/11/2026	10.23 Put	Bond Future	146.3500	0.1464	195.2700	0.1953	33.427	0.0000	0.0000
2026/02/27	2037	05/11/2026	9.46 Put	Bond Future	370.3000	0.3703	494.1600	0.4942	33.449	0.0000	0.0000
2026/02/27	2037	05/11/2026	9.46 Call	Bond Future	8400.4200	8.4004	7504.7400	7.5047	10.662	0.0000	0.0000
2026/02/27	2037	04/02/2027		Bond Future	8.2782	101.6937	8.4327	100.6553	1.866	0.0000	0.0000
2026/02/27	2037	04/02/2027	9.51 Call	Bond Future	8516.0200	8.5160	7629.7700	7.6298	10.407	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	
2026/02/27	2037	04/02/2027	9.51 Put	Bond Future	612.5300	0.6125	764.6300	0.7646	24.831	0.0000	0.0000
2026/02/27	2037	04/02/2027	9.81 Call	Bond Future	10151.7200	10.1517	9224.7700	9.2248	9.131	0.0000	0.0000
2026/02/27	2037	04/02/2027	9.81 Put	Bond Future	447.9400	0.4479	559.3400	0.5593	24.869	0.0000	0.0000
2026/02/27	2037	04/02/2027	9.31 Call	Bond Future	7428.5200	7.4285	6586.9100	6.5869	11.329	0.0000	0.0000
2026/02/27	2037	04/02/2027	9.31 Put	Bond Future	751.4300	0.7514	948.1700	0.9482	26.182	0.0000	0.0000
2026/02/27	2037	04/02/2027	8.44 Put	Bond Future	1973.5100	1.9735	2437.8600	2.4379	23.529	0.0000	0.0000
2026/02/27	2037	04/02/2027	8.44 Call	Bond Future	3060.7200	3.0607	2486.7200	2.4867	18.754	0.0000	0.0000
2026/02/27	2037	06/05/2027		Bond Future	8.3372	103.3966	8.4976	102.3420	1.923	0.0000	0.0000
2026/02/27	2037	06/05/2027	8.58 Call	Bond Future	3768.6800	3.7687	3146.1300	3.1461	16.519	0.0000	0.0000
2026/02/27	2037	06/05/2027	8.58 Put	Bond Future	2177.6400	2.1776	2609.6600	2.6097	19.839	0.0000	0.0000
2026/02/27	2038	07/05/2026		Bond Future	164.6887	164.6887	166.4543	166.4543	1.072	0.0000	0.0000
2026/02/27	2038	07/05/2026	144.53 Call	Bond Future	20158.7400	20.1587	21924.2800	21.9243	8.758	0.0000	0.0000
2026/02/27	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2038	06/08/2026		Bond Future	165.4830	165.4830	167.2705	167.2705	1.080	0.0000	0.0000
2026/02/27	2038	06/08/2026	144.72 Call	Bond Future	20762.9800	20.7630	22550.4500	22.5505	8.609	0.0000	0.0000
2026/02/27	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2038	05/11/2026		Bond Future	168.3767	168.3767	170.2012	170.2012	1.084	0.0000	0.0000
2026/02/27	2038	05/11/2026	146.31 Call	Bond Future	22066.7000	22.0667	23891.2300	23.8912	8.268	0.0000	0.0000
2026/02/27	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2038	04/02/2027		Bond Future	169.0893	169.0893	170.9433	170.9433	1.096	0.0000	0.0000
2026/02/27	2038	04/02/2027	153.83 Call	Bond Future	15259.3200	15.2593	17113.3200	17.1133	12.150	0.0000	0.0000
2026/02/27	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2038	06/05/2027		Bond Future	171.9651	171.9651	173.8525	173.8525	1.098	0.0000	0.0000
2026/02/27	2038	06/05/2027	166.10 Call	Bond Future	5865.1100	5.8651	7752.5100	7.7525	32.180	0.0000	0.0000
2026/02/27	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2040	07/05/2026	8.65 Put	Bond Future	493.0800	0.4931	754.9500	0.7550	53.109	0.0000	0.0000
2026/02/27	2040	07/05/2026	8.65 Call	Bond Future	2649.1600	2.6492	1773.5000	1.7735	33.054	0.0000	0.0000
2026/02/27	2040	07/05/2026	12.53 Call	Bond Future	27802.4700	27.8025	26664.9400	26.6649	4.091	0.0000	0.0000
2026/02/27	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2040	07/05/2026	12.03 Call	Bond Future	25061.8100	25.0618	23924.2800	23.9243	4.539	0.0000	0.0000
2026/02/27	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2040	07/05/2026	11.12 Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2026/02/27	2040	07/05/2026	11.12 Call	Bond Future	19688.8600	19.6889	18551.3400	18.5513	5.777	0.0000	0.0000
2026/02/27	2040	07/05/2026	12.22 Call	Bond Future	26120.1500	26.1202	24982.6200	24.9826	4.355	0.0000	0.0000
2026/02/27	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2040	07/05/2026	11.72 Call	Bond Future	23289.1200	23.2891	22151.5900	22.1516	4.884	0.0000	0.0000
2026/02/27	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2040	07/05/2026	10.70 Put	Bond Future	0.5600	0.0006	0.6900	0.0007	23.214	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	
2026/02/27	2040	07/05/2026	10.70 Call	Bond Future	17028.8800	17.0289	15891.4800	15.8915	6.679	0.0000	0.0000
2026/02/27	2040	07/05/2026		Bond Future	8.3877	107.4238	8.5251	106.2863	1.638	0.0000	0.0000
2026/02/27	2040	07/05/2026	11.67 Call	Bond Future	22997.7400	22.9977	21860.2100	21.8602	4.946	0.0000	0.0000
2026/02/27	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2040	06/08/2026		Bond Future	8.4290	104.8339	8.5718	103.6697	1.695	0.0000	0.0000
2026/02/27	2040	06/08/2026	12.19 Call	Bond Future	25400.3600	25.4004	24236.1700	24.2362	4.583	0.0000	0.0000
2026/02/27	2040	06/08/2026	12.19 Put	Bond Future	0.3200	0.0003	0.2800	0.0003	12.500	0.0000	0.0000
2026/02/27	2040	05/11/2026		Bond Future	8.4697	106.6419	8.6167	105.4613	1.736	0.0000	0.0000
2026/02/27	2040	05/11/2026	11.06 Call	Bond Future	18385.4900	18.3855	17208.2500	17.2083	6.403	0.0000	0.0000
2026/02/27	2040	05/11/2026	11.06 Put	Bond Future	69.1900	0.0692	72.5500	0.0726	4.856	0.0000	0.0000
2026/02/27	2040	05/11/2026	11.27 Call	Bond Future	19638.2200	19.6382	18459.0800	18.4591	6.004	0.0000	0.0000
2026/02/27	2040	05/11/2026	11.27 Put	Bond Future	44.3900	0.0444	45.8500	0.0459	3.289	0.0000	0.0000
2026/02/27	2040	05/11/2026	10.67 Call	Bond Future	16008.4300	16.0084	14849.5200	14.8495	7.239	0.0000	0.0000
2026/02/27	2040	05/11/2026	10.67 Put	Bond Future	140.0000	0.1400	161.6900	0.1617	15.493	0.0000	0.0000
2026/02/27	2040	05/11/2026	9.91 Put	Bond Future	330.1300	0.3301	443.3100	0.4433	34.283	0.0000	0.0000
2026/02/27	2040	05/11/2026	9.91 Call	Bond Future	11131.1900	11.1312	10063.7700	10.0638	9.589	0.0000	0.0000
2026/02/27	2040	04/02/2027		Bond Future	8.5169	103.9692	8.6691	102.7671	1.787	0.0000	0.0000
2026/02/27	2040	04/02/2027	9.93 Call	Bond Future	11045.7300	11.0457	9994.3800	9.9944	9.518	0.0000	0.0000
2026/02/27	2040	04/02/2027	9.93 Put	Bond Future	592.8900	0.5929	743.7100	0.7437	25.438	0.0000	0.0000
2026/02/27	2040	04/02/2027	10.17 Call	Bond Future	12545.7000	12.5457	11462.3000	11.4623	8.636	0.0000	0.0000
2026/02/27	2040	04/02/2027	10.17 Put	Bond Future	466.5400	0.4665	585.3100	0.5853	25.458	0.0000	0.0000
2026/02/27	2040	04/02/2027	9.67 Call	Bond Future	9418.3900	9.4184	8416.6600	8.4167	10.636	0.0000	0.0000
2026/02/27	2040	04/02/2027	9.67 Put	Bond Future	774.0000	0.7740	974.4400	0.9744	25.897	0.0000	0.0000
2026/02/27	2040	04/02/2027	8.78 Put	Bond Future	2041.6000	2.0416	2539.5300	2.5395	24.389	0.0000	0.0000
2026/02/27	2040	04/02/2027	8.78 Call	Bond Future	4107.6500	4.1077	3403.4100	3.4034	17.145	0.0000	0.0000
2026/02/27	2040	06/05/2027		Bond Future	8.5758	105.7101	8.7331	104.4888	1.834	0.0000	0.0000
2026/02/27	2040	06/05/2027	8.88 Call	Bond Future	4760.7600	4.7608	4021.1700	4.0212	15.535	0.0000	0.0000
2026/02/27	2040	06/05/2027	8.88 Put	Bond Future	2416.6700	2.4167	2898.3600	2.8984	19.932	0.0000	0.0000
2026/02/27	2043	07/05/2026		Bond Future	128.7702	128.7702	129.7522	129.7522	0.763	0.0000	0.0000
2026/02/27	2043	07/05/2026	111.70 Call	Bond Future	17070.2300	17.0702	18052.2400	18.0522	5.753	0.0000	0.0000
2026/02/27	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2043	06/08/2026		Bond Future	128.2619	128.2619	129.2539	129.2539	0.773	0.0000	0.0000
2026/02/27	2043	06/08/2026	110.88 Call	Bond Future	17381.8500	17.3819	18373.8800	18.3739	5.707	0.0000	0.0000
2026/02/27	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/27	2043	05/11/2026		Bond Future	130.5044	130.5044	131.5182	131.5182	0.777	0.0000	0.0000
2026/02/27	2043	05/11/2026	112.84 Call	Bond Future	17664.3891	17.6644	18678.1710	18.6782	5.739	0.0000	0.0000
2026/02/27	2043	05/11/2026	112.84 Put	Bond Future	0.0091	0.0000	0.0010	0.0000	89.549	0.0000	0.0000
2026/02/27	2043	04/02/2027		Bond Future	129.8938	129.8938	130.9232	130.9232	0.793	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	
2026/02/27	2043	04/02/2027	117.63 Call	Bond Future	12276.5401	12.2765	13297.6592	13.2977	8.318	0.0000	0.0000
2026/02/27	2043	04/02/2027	117.63 Put	Bond Future	12.7801	0.0128	4.4292	0.0044	65.343	0.0000	0.0000
2026/02/27	2043	06/05/2027		Bond Future	132.1012	132.1012	133.1496	133.1496	0.794	0.0000	0.0000
2026/02/27	2043	06/05/2027	127.48 Call	Bond Future	5368.4410	5.3684	6153.8894	6.1539	14.631	0.0000	0.0000
2026/02/27	2043	06/05/2027	127.48 Put	Bond Future	747.2210	0.7472	484.2794	0.4843	35.189	0.0000	0.0000
2026/02/27	2044	07/05/2026	10.00 Call	Bond Future	11990.9800	11.9910	10851.4700	10.8515	9.503	0.0000	0.0000
2026/02/27	2044	07/05/2026	10.00 Put	Bond Future	11.6100	0.0116	24.0200	0.0240	106.891	0.0000	0.0000
2026/02/27	2044	07/05/2026	Put	Bond Future	431.1600	0.4312	563.8000	0.5638	30.764	0.0000	0.0000
2026/02/27	2044	07/05/2026	Call	Bond Future	4543.2600	4.5433	3523.9800	3.5240	22.435	0.0000	0.0000
2026/02/27	2044	07/05/2026		Bond Future	8.5626	104.1121	8.6895	102.9602	1.482	0.0000	0.0000
2026/02/27	2044	07/05/2026	11.80 Call	Bond Future	24160.3500	24.1604	23008.4300	23.0084	4.768	0.0000	0.0000
2026/02/27	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2044	06/08/2026		Bond Future	8.6039	101.5883	8.7354	100.4097	1.528	0.0000	0.0000
2026/02/27	2044	06/08/2026	12.42 Call	Bond Future	27259.1700	27.2592	26080.5000	26.0805	4.324	0.0000	0.0000
2026/02/27	2044	06/08/2026	12.42 Put	Bond Future	0.4300	0.0004	0.3700	0.0004	13.953	0.0000	0.0000
2026/02/27	2044	05/11/2026		Bond Future	8.6443	103.3403	8.7792	102.1448	1.561	0.0000	0.0000
2026/02/27	2044	05/11/2026	11.34 Call	Bond Future	20437.2000	20.4372	19242.9400	19.2429	5.844	0.0000	0.0000
2026/02/27	2044	05/11/2026	11.34 Put	Bond Future	69.9000	0.0699	71.1300	0.0711	1.760	0.0000	0.0000
2026/02/27	2044	04/02/2027		Bond Future	8.6905	100.7360	8.8297	99.5188	1.601	0.0000	0.0000
2026/02/27	2044	04/02/2027	10.18 Call	Bond Future	12570.5700	12.5706	11492.0700	11.4921	8.580	0.0000	0.0000
2026/02/27	2044	04/02/2027	10.18 Put	Bond Future	603.4500	0.6035	742.1800	0.7422	22.989	0.0000	0.0000
2026/02/27	2044	06/05/2027	9.08 Put	Bond Future	2566.1100	2.5661	3037.7500	3.0378	18.380	0.0000	0.0000
2026/02/27	2044	06/05/2027		Bond Future	8.7467	102.4227	8.8900	101.1861	1.639	0.0000	0.0000
2026/02/27	2044	06/05/2027	9.08 Call	Bond Future	5406.9000	5.4069	4642.0000	4.6420	14.147	0.0000	0.0000
2026/02/27	2046	07/05/2026		Bond Future	148.2880	148.2880	149.6388	149.6388	0.911	0.0000	0.0000
2026/02/27	2046	07/05/2026	124.95 Call	Bond Future	23338.0400	23.3380	24688.7500	24.6888	5.788	0.0000	0.0000
2026/02/27	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2046	06/08/2026		Bond Future	150.9754	150.9754	152.3419	152.3419	0.905	0.0000	0.0000
2026/02/27	2046	06/08/2026	122.38 Call	Bond Future	28595.4300	28.5954	29961.9300	29.9619	4.779	0.0000	0.0000
2026/02/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2046	05/11/2026		Bond Future	151.2959	151.2959	152.6909	152.6909	0.922	0.0000	0.0000
2026/02/27	2046	05/11/2026	125.48 Call	Bond Future	25815.8600	25.8159	27210.8800	27.2109	5.404	0.0000	0.0000
2026/02/27	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2046	04/02/2027		Bond Future	153.9348	153.9348	155.3527	155.3527	0.921	0.0000	0.0000
2026/02/27	2046	04/02/2027	131.09 Call	Bond Future	22844.8400	22.8448	24262.7300	24.2627	6.207	0.0000	0.0000
2026/02/27	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	2046	06/05/2027		Bond Future	154.1974	154.1974	155.6406	155.6406	0.936	0.0000	0.0000
2026/02/27	2046	06/05/2027	148.99 Call	Bond Future	5207.4000	5.2074	6650.6300	6.6506	27.715	0.0000	0.0000



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2026/02/27	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/27	2050	07/05/2026		Bond Future	153.8672	153.8672	154.9368	154.9368	0.695	0.0000
2026/02/27	2050	07/05/2026	124.07 Call	Bond Future	29797.1500	29.7972	30866.7700	30.8668	3.590	0.0000
2026/02/27	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	2050	06/08/2026		Bond Future	154.2158	154.2158	155.2953	155.2953	0.700	0.0000
2026/02/27	2050	06/08/2026	123.27 Call	Bond Future	30945.8300	30.9458	32025.2500	32.0253	3.488	0.0000
2026/02/27	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	2050	05/11/2026		Bond Future	156.9125	156.9125	158.0162	158.0162	0.703	0.0000
2026/02/27	2050	05/11/2026	123.84 Call	Bond Future	33072.4500	33.0725	34176.1600	34.1762	3.337	0.0000
2026/02/27	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	2050	04/02/2027		Bond Future	157.1713	157.1713	158.2920	158.2920	0.713	0.0000
2026/02/27	2050	04/02/2027	132.39 Call	Bond Future	24781.2500	24.7813	25902.0300	25.9020	4.523	0.0000
2026/02/27	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	2050	06/05/2027		Bond Future	159.8441	159.8441	160.9857	160.9857	0.714	0.0000
2026/02/27	2050	06/05/2027	150.46 Call	Bond Future	9384.1300	9.3841	10525.7200	10.5257	12.165	0.0000
2026/02/27	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/27	AL37	07/05/2026		Index Future	1303.2040	1303.2040	1300.1400	1300.1400	0.235	0.0000
2026/02/27	AL37	06/08/2026		Index Future	1326.2530	1326.2530	1323.0580	1323.0580	0.241	0.0000
2026/02/27	AL37	05/11/2026		Index Future	1349.3990	1349.3990	1346.1920	1346.1920	0.238	0.0000
2026/02/27	AL37	04/02/2027		Index Future	1372.6440	1372.6440	1369.3660	1369.3660	0.239	0.0000
2026/02/27	AL37	06/05/2027		Index Future	1395.7170	1395.7170	1392.4000	1392.4000	0.238	0.0000
2026/02/27	AL7T	07/05/2026		Index Future	1710.9990	1710.9990	1697.0090	1697.0090	0.818	0.0000
2026/02/27	AL7T	06/08/2026		Index Future	1741.2610	1741.2610	1726.9230	1726.9230	0.823	0.0000
2026/02/27	AL7T	05/11/2026		Index Future	1771.6490	1771.6490	1757.1180	1757.1180	0.820	0.0000
2026/02/27	AL7T	04/02/2027		Index Future	1802.1680	1802.1680	1787.3670	1787.3670	0.821	0.0000
2026/02/27	AL7T	06/05/2027		Index Future	1832.4610	1832.4610	1817.4310	1817.4310	0.820	0.0000
2026/02/27	ALBI	07/05/2026		Index Future	1450.5460	1450.5460	1439.4240	1439.4240	0.767	0.0000
2026/02/27	ALBI	06/08/2026		Index Future	1476.2010	1476.2010	1464.7970	1464.7970	0.773	0.0000
2026/02/27	ALBI	05/11/2026		Index Future	1501.9630	1501.9630	1490.4090	1490.4090	0.769	0.0000
2026/02/27	ALBI	04/02/2027		Index Future	1527.8370	1527.8370	1516.0660	1516.0660	0.770	0.0000
2026/02/27	ALBI	06/05/2027		Index Future	1553.5190	1553.5190	1541.5670	1541.5670	0.769	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	
2026/02/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/27	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
2026/02/27	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/27	ES33	07/05/2026		Bond Future	8.3377	96.6335	8.4709	95.9367	1.597	0.0000
2026/02/27	ES33	07/05/2026	11.69 Call	Bond Future	15753.0000	15.7530	15056.1700	15.0562	4.423	0.0000
2026/02/27	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	ES33	06/08/2026		Bond Future	8.3851	98.3849	8.5256	97.6697	1.676	0.0000
2026/02/27	ES33	06/08/2026	12.02 Call	Bond Future	16516.2800	16.5163	15801.0700	15.8011	4.330	0.0000
2026/02/27	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	ES33	05/11/2026		Bond Future	8.4434	96.3140	8.5899	95.5896	1.736	0.0000
2026/02/27	ES33	05/11/2026	10.83 Call	Bond Future	10985.6100	10.9856	10261.2100	10.2612	6.594	0.0000
2026/02/27	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	ES33	04/02/2027		Bond Future	8.5148	97.9929	8.6689	97.2547	1.810	0.0000
2026/02/27	ES33	04/02/2027	9.70 Call	Bond Future	5496.3200	5.4963	4758.1400	4.7581	13.430	0.0000
2026/02/27	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	ES33	06/05/2027		Bond Future	8.5966	95.8664	8.7584	95.1168	1.882	0.0000
2026/02/27	ES33	06/05/2027	8.80 Call	Bond Future	941.0500	0.9411	191.4700	0.1915	79.654	0.0000
2026/02/27	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	ES42	07/05/2026		Bond Future	8.7860	97.9575	8.9233	96.8219	1.562	0.0000
2026/02/27	ES42	07/05/2026	12.20 Call	Bond Future	23316.1000	23.3161	22180.5200	22.1805	4.870	0.0000
2026/02/27	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	ES42	06/08/2026		Bond Future	8.8302	99.7329	8.9724	98.5707	1.611	0.0000
2026/02/27	ES42	06/08/2026	12.65 Call	Bond Future	25258.5200	25.2585	24096.4000	24.0964	4.601	0.0000
2026/02/27	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	ES42	05/11/2026		Bond Future	8.8789	97.2133	9.0252	96.0343	1.647	0.0000
2026/02/27	ES42	05/11/2026	11.66 Call	Bond Future	19248.4700	19.2485	18069.4400	18.0694	6.125	0.0000
2026/02/27	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	ES42	04/02/2027		Bond Future	8.9337	98.9066	9.0848	97.7059	1.691	0.0000
2026/02/27	ES42	04/02/2027	10.29 Call	Bond Future	10046.6900	10.0467	8845.9700	8.8460	11.951	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
2026/02/27	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/27	ES42	06/05/2027		Bond Future	8.9968	96.3233	9.1527	95.1033	1.733	0.0000
2026/02/27	ES42	06/05/2027	9.33 Call	Bond Future	2580.9800	2.5810	1360.9300	1.3609	47.271	0.0000
2026/02/27	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	GOVI	07/05/2026		GOVI	1424.2560	1424.2560	1413.1030	1413.1030	0.783	0.0000
2026/02/27	GOVI	07/05/2026	1,177. Call 00	GOVI	2472560.0000	247.2560	2361030.0000	236.1030	4.511	0.0000
2026/02/27	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	GOVI	06/08/2026		GOVI	1449.4460	1449.4460	1438.0120	1438.0120	0.789	0.0000
2026/02/27	GOVI	06/08/2026	1,189. Call 00	GOVI	2604460.0000	260.4460	2490120.0000	249.0120	4.390	0.0000
2026/02/27	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	GOVI	05/11/2026		GOVI	1474.7410	1474.7410	1463.1560	1463.1560	0.786	0.0000
2026/02/27	GOVI	05/11/2026	1,277. Call 00	GOVI	1977410.0000	197.7410	1861560.0000	186.1560	5.859	0.0000
2026/02/27	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	GOVI	04/02/2027		GOVI	1500.1460	1500.1460	1488.3440	1488.3440	0.787	0.0000
2026/02/27	GOVI	04/02/2027	1,369. Call 00	GOVI	1311460.0000	131.1460	1193440.0000	119.3440	8.999	0.0000
2026/02/27	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	GOVI	06/05/2027		GOVI	1525.3630	1525.3630	1513.3780	1513.3780	0.786	0.0000
2026/02/27	GOVI	06/05/2027	1,427. Call 00	GOVI	983630.0000	98.3630	863780.0000	86.3780	12.184	0.0000
2026/02/27	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/02/27	I258	07/05/2026		Bond Future	137.4754	137.4754	141.0899	141.0899	2.629	0.0000
2026/02/27	I258	07/05/2026	113.73 Call	Bond Future	23745.4200	23.7454	27359.8900	27.3599	15.222	0.0000
2026/02/27	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/27	I258	06/08/2026		Bond Future	137.1251	137.1251	140.7962	140.7962	2.677	0.0000
2026/02/27	I258	06/08/2026	112.95 Call	Bond Future	24175.0612	24.1751	27846.1600	27.8462	15.185	0.0000
2026/02/27	I258	06/08/2026	112.95 Put	Bond Future	0.0012	0.0000	0.0000	0.0000	99.194	0.0000
2026/02/27	I258	05/11/2026		Bond Future	139.5224	139.5224	143.2628	143.2628	2.681	0.0000
2026/02/27	I258	05/11/2026	114.95 Call	Bond Future	24572.5809	24.5726	28312.8068	28.3128	15.221	0.0000
2026/02/27	I258	05/11/2026	114.95 Put	Bond Future	0.1709	0.0002	0.0068	0.0000	96.003	0.0000
2026/02/27	I258	04/02/2027		Bond Future	139.0694	139.0694	142.8726	142.8726	2.735	0.0000
2026/02/27	I258	04/02/2027	118.90 Call	Bond Future	20186.5171	20.1865	23975.2002	23.9752	18.768	0.0000
2026/02/27	I258	04/02/2027	118.90 Put	Bond Future	17.1371	0.0171	2.6002	0.0026	84.827	0.0000
2026/02/27	I258	06/05/2027		Bond Future	141.4328	141.4328	145.3028	145.3028	2.736	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	
2026/02/27	I258	06/05/2027	134.78 Call	Bond Future	8127.6561	8.1277	11187.2095	11.1872	37.644	0.0000	0.0000
2026/02/27	I258	06/05/2027	134.78 Put	Bond Future	1474.8661	1.4749	664.4595	0.6645	54.948	0.0000	0.0000
2026/02/27	IGOV	07/05/2026		Index Future	455.2490	455.2490	458.1740	458.1740	0.643	0.0000	0.0000
2026/02/27	IGOV	06/08/2026		Index Future	463.4120	463.4120	466.3620	466.3620	0.637	0.0000	0.0000
2026/02/27	IGOV	05/11/2026		Index Future	471.6080	471.6080	474.6260	474.6260	0.640	0.0000	0.0000
2026/02/27	IGOV	04/02/2027		Index Future	479.8380	479.8380	482.9040	482.9040	0.639	0.0000	0.0000
2026/02/27	IGOV	06/05/2027		Index Future	488.0090	488.0090	491.1320	491.1320	0.640	0.0000	0.0000
2026/02/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/27	R033	07/05/2026		Bond Future	7.6206	113.6976	7.6922	113.2908	0.940	0.0000	0.0000
2026/02/27	R033	07/05/2026	10.38 Call	Bond Future	14411.1700	14.4112	14003.9600	14.0040	2.826	0.0000	0.0000
2026/02/27	R033	07/05/2026	10.38 Put	Bond Future	1.8000	0.0018	1.4200	0.0014	21.111	0.0000	0.0000
2026/02/27	R033	06/08/2026		Bond Future	7.6432	115.7303	7.7197	115.3094	1.001	0.0000	0.0000
2026/02/27	R033	06/08/2026	10.25 Call	Bond Future	13364.7800	13.3648	12933.8800	12.9339	3.224	0.0000	0.0000
2026/02/27	R033	06/08/2026	10.25 Put	Bond Future	88.7600	0.0888	78.7300	0.0787	11.300	0.0000	0.0000
2026/02/27	R033	05/11/2026		Bond Future	7.6733	112.6874	7.7530	112.2631	1.039	0.0000	0.0000
2026/02/27	R033	05/11/2026	9.33 Call	Bond Future	8965.2000	8.9652	8510.5900	8.5106	5.071	0.0000	0.0000
2026/02/27	R033	05/11/2026	9.33 Put	Bond Future	554.7200	0.5547	524.3300	0.5243	5.478	0.0000	0.0000
2026/02/27	R033	04/02/2027		Bond Future	7.7127	114.6255	7.7970	114.1927	1.093	0.0000	0.0000
2026/02/27	R033	04/02/2027	8.65 Call	Bond Future	6162.4700	6.1625	5696.2300	5.6962	7.566	0.0000	0.0000
2026/02/27	R033	04/02/2027	8.65 Put	Bond Future	1467.8600	1.4679	1434.5100	1.4345	2.272	0.0000	0.0000
2026/02/27	R033	06/05/2027		Bond Future	7.7648	111.5083	7.8536	111.0694	1.143	0.0000	0.0000
2026/02/27	R033	06/05/2027	7.93 Call	Bond Future	3492.5200	3.4925	3067.2500	3.0673	12.177	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	
2026/02/27	R033	06/05/2027	7.93 Put	Bond Future	2677.7000	2.6777	2691.2900	2.6913	0.508	0.0000	0.0000
2026/02/27	R035	07/05/2026	8.31 Call	Bond Future	3010.2200	3.0102	2349.5900	2.3496	21.946	0.0000	0.0000
2026/02/27	R035	07/05/2026	8.31 Put	Bond Future	207.3400	0.2073	376.2800	0.3763	81.480	0.0000	0.0000
2026/02/27	R035	07/05/2026		Bond Future	7.8725	108.0202	8.0004	107.1907	1.625	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.86 Call	Bond Future	17359.9600	17.3600	16530.3900	16.5304	4.779	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R035	07/05/2026	8.29 Put	Bond Future	222.1000	0.2221	401.0400	0.4010	80.567	0.0000	0.0000
2026/02/27	R035	07/05/2026	8.29 Call	Bond Future	2898.9400	2.8989	2248.3100	2.2483	22.444	0.0000	0.0000
2026/02/27	R035	07/05/2026	8.79 Put	Bond Future	40.7600	0.0408	80.1900	0.0802	96.737	0.0000	0.0000
2026/02/27	R035	07/05/2026	8.79 Call	Bond Future	5809.8000	5.8098	5019.6600	5.0197	13.600	0.0000	0.0000
2026/02/27	R035	07/05/2026	9.20 Call	Bond Future	8226.0600	8.2261	7406.5400	7.4065	9.962	0.0000	0.0000
2026/02/27	R035	07/05/2026	9.20 Put	Bond Future	10.4700	0.0105	20.5200	0.0205	95.989	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.66 Call	Bond Future	16319.4900	16.3195	15489.9200	15.4899	5.083	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.66 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.16 Call	Bond Future	13647.2600	13.6473	12817.7200	12.8177	6.078	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.16 Put	Bond Future	0.3600	0.0004	0.3900	0.0004	8.333	0.0000	0.0000
2026/02/27	R035	07/05/2026	9.66 Put	Bond Future	2.3900	0.0024	4.8200	0.0048	101.674	0.0000	0.0000
2026/02/27	R035	07/05/2026	9.66 Call	Bond Future	10871.1500	10.8712	10044.0100	10.0440	7.609	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.71 Call	Bond Future	16581.1100	16.5811	15751.5400	15.7515	5.003	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.71 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.21 Call	Bond Future	13919.1000	13.9191	13089.5500	13.0896	5.960	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.21 Put	Bond Future	0.2700	0.0003	0.2900	0.0003	7.407	0.0000	0.0000
2026/02/27	R035	07/05/2026	9.71 Put	Bond Future	2.0500	0.0021	4.1500	0.0042	102.439	0.0000	0.0000
2026/02/27	R035	07/05/2026	9.71 Call	Bond Future	11153.5100	11.1535	10326.0400	10.3260	7.419	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.64 Call	Bond Future	16214.5600	16.2146	15384.9900	15.3850	5.116	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.64 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.14 Call	Bond Future	13538.2400	13.5382	12708.7000	12.7087	6.127	0.0000	0.0000
2026/02/27	R035	07/05/2026	10.14 Put	Bond Future	0.4100	0.0004	0.4400	0.0004	7.317	0.0000	0.0000
2026/02/27	R035	07/05/2026	9.64 Put	Bond Future	2.5400	0.0025	5.1200	0.0051	101.575	0.0000	0.0000
2026/02/27	R035	07/05/2026	9.64 Call	Bond Future	10757.9100	10.7579	9930.9200	9.9309	7.687	0.0000	0.0000
2026/02/27	R035	07/05/2026	8.55 Call	Bond Future	4391.5200	4.3915	3644.3600	3.6444	17.014	0.0000	0.0000
2026/02/27	R035	07/05/2026	8.55 Put	Bond Future	91.5600	0.0916	173.9700	0.1740	90.007	0.0000	0.0000
2026/02/27	R035	06/08/2026	10.22 Call	Bond Future	13550.8300	13.5508	12700.1500	12.7002	6.278	0.0000	0.0000
2026/02/27	R035	06/08/2026	10.22 Put	Bond Future	19.5100	0.0195	19.5200	0.0195	0.051	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.72 Call	Bond Future	10870.8800	10.8709	10023.5400	10.0235	7.795	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.72 Put	Bond Future	56.4500	0.0565	59.8000	0.0598	5.934	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.22 Put	Bond Future	131.1400	0.1311	146.5500	0.1466	11.751	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.22 Call	Bond Future	8123.3700	8.1234	7288.0900	7.2881	10.282	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	
2026/02/27	R035	06/08/2026	10.13 Call	Bond Future	13075.1600	13.0752	12224.8000	12.2248	6.504	0.0000	0.0000
2026/02/27	R035	06/08/2026	10.13 Put	Bond Future	25.3100	0.0253	25.6400	0.0256	1.304	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.63 Call	Bond Future	10379.6400	10.3796	9533.5500	9.5336	8.151	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.63 Put	Bond Future	65.3000	0.0653	69.9000	0.0699	7.044	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.13 Put	Bond Future	153.8000	0.1538	173.6600	0.1737	12.913	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.13 Call	Bond Future	7626.5100	7.6265	6795.6800	6.7957	10.894	0.0000	0.0000
2026/02/27	R035	06/08/2026	8.29 Put	Bond Future	692.1700	0.6922	840.8100	0.8408	21.474	0.0000	0.0000
2026/02/27	R035	06/08/2026	8.29 Call	Bond Future	3139.1400	3.1391	2437.0900	2.4371	22.364	0.0000	0.0000
2026/02/27	R035	06/08/2026	8.79 Put	Bond Future	279.1200	0.2791	325.1000	0.3251	16.473	0.0000	0.0000
2026/02/27	R035	06/08/2026	8.79 Call	Bond Future	5756.5500	5.7566	4951.8400	4.9518	13.979	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.39 Call	Bond Future	9061.5100	9.0615	8220.3500	8.2204	9.283	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.39 Put	Bond Future	97.6300	0.0976	107.1600	0.1072	9.761	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.71 Call	Bond Future	10816.3700	10.8164	9969.1900	9.9692	7.832	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.71 Put	Bond Future	57.3400	0.0573	60.8500	0.0609	6.121	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.21 Call	Bond Future	8068.1100	8.0681	7233.3400	7.2333	10.347	0.0000	0.0000
2026/02/27	R035	06/08/2026	9.21 Put	Bond Future	133.4200	0.1334	149.3400	0.1493	11.932	0.0000	0.0000
2026/02/27	R035	06/08/2026	8.71 Put	Bond Future	321.7000	0.3217	377.1900	0.3772	17.249	0.0000	0.0000
2026/02/27	R035	06/08/2026	8.71 Call	Bond Future	5322.0400	5.3220	4526.8400	4.5268	14.942	0.0000	0.0000
2026/02/27	R035	06/08/2026	7.70 Put	Bond Future	2093.7800	2.0938	2576.7700	2.5768	23.068	0.0000	0.0000
2026/02/27	R035	06/08/2026	7.70 Call	Bond Future	811.2800	0.8113	443.5800	0.4436	45.323	0.0000	0.0000
2026/02/27	R035	06/08/2026	7.90 Put	Bond Future	1439.2500	1.4393	1780.1100	1.7801	23.683	0.0000	0.0000
2026/02/27	R035	06/08/2026	7.90 Call	Bond Future	1440.0800	1.4401	930.2500	0.9303	35.403	0.0000	0.0000
2026/02/27	R035	06/08/2026	8.34 Call	Bond Future	3386.2700	3.3863	2668.0700	2.6681	21.209	0.0000	0.0000
2026/02/27	R035	06/08/2026	8.34 Put	Bond Future	630.9900	0.6310	763.4800	0.7635	20.997	0.0000	0.0000
2026/02/27	R035	06/08/2026	7.95 Put	Bond Future	1308.2400	1.3082	1618.0200	1.6180	23.679	0.0000	0.0000
2026/02/27	R035	06/08/2026	7.95 Call	Bond Future	1626.8100	1.6268	1085.9000	1.0859	33.250	0.0000	0.0000
2026/02/27	R035	06/08/2026		Bond Future	7.8999	109.9514	8.0342	109.1008	1.700	0.0000	0.0000
2026/02/27	R035	06/08/2026	11.06 Call	Bond Future	17871.9600	17.8720	17021.1000	17.0211	4.761	0.0000	0.0000
2026/02/27	R035	06/08/2026	11.06 Put	Bond Future	1.2800	0.0013	1.1100	0.0011	13.281	0.0000	0.0000
2026/02/27	R035	05/11/2026	9.80 Call	Bond Future	10931.7600	10.9318	10107.2600	10.1073	7.542	0.0000	0.0000
2026/02/27	R035	05/11/2026	9.80 Put	Bond Future	122.9700	0.1230	160.2100	0.1602	30.284	0.0000	0.0000
2026/02/27	R035	05/11/2026	9.30 Call	Bond Future	8295.3000	8.2953	7507.8400	7.5078	9.493	0.0000	0.0000
2026/02/27	R035	05/11/2026	9.30 Put	Bond Future	240.2500	0.2403	314.5300	0.3145	30.918	0.0000	0.0000
2026/02/27	R035	05/11/2026	8.80 Put	Bond Future	474.5800	0.4746	633.0600	0.6331	33.394	0.0000	0.0000
2026/02/27	R035	05/11/2026	8.80 Call	Bond Future	5671.3100	5.6713	4968.0500	4.9681	12.400	0.0000	0.0000
2026/02/27	R035	05/11/2026		Bond Future	7.9363	107.3501	8.0757	106.4883	1.756	0.0000	0.0000
2026/02/27	R035	05/11/2026	10.03 Call	Bond Future	12133.7100	12.1337	11296.2700	11.2963	6.902	0.0000	0.0000
2026/02/27	R035	05/11/2026	10.03 Put	Bond Future	92.1300	0.0921	116.4300	0.1164	26.376	0.0000	0.0000
2026/02/27	R035	05/11/2026	8.97 Call	Bond Future	6554.9600	6.5550	5820.3700	5.8204	11.207	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
2026/02/27	R035	05/11/2026	8.97 Put	Bond Future	374.3900	0.3744	501.5400	0.5015	33.962	0.0000	0.0000
2026/02/27	R035	05/11/2026	8.47 Call	Bond Future	4012.8400	4.0128	3398.4000	3.3984	15.312	0.0000	0.0000
2026/02/27	R035	05/11/2026	8.47 Put	Bond Future	762.0400	0.7620	1009.3400	1.0093	32.452	0.0000	0.0000
2026/02/27	R035	05/11/2026	7.97 Put	Bond Future	1626.6000	1.6266	2064.4300	2.0644	26.917	0.0000	0.0000
2026/02/27	R035	05/11/2026	7.97 Call	Bond Future	1835.5200	1.8355	1411.6100	1.4116	23.095	0.0000	0.0000
2026/02/27	R035	04/02/2027		Bond Future	7.9815	109.1973	8.1273	108.3194	1.827	0.0000	0.0000
2026/02/27	R035	04/02/2027	9.02 Call	Bond Future	6642.8500	6.6429	5904.9900	5.9050	11.108	0.0000	0.0000
2026/02/27	R035	04/02/2027	9.02 Put	Bond Future	590.4400	0.5904	730.4800	0.7305	23.718	0.0000	0.0000
2026/02/27	R035	06/05/2027		Bond Future	8.0328	106.5300	8.1849	105.6386	1.893	0.0000	0.0000
2026/02/27	R035	06/05/2027	8.25 Call	Bond Future	3160.1700	3.1602	2613.0600	2.6131	17.313	0.0000	0.0000
2026/02/27	R035	06/05/2027	8.25 Put	Bond Future	1890.0300	1.8900	2234.2600	2.2343	18.213	0.0000	0.0000
2026/02/27	R038	07/05/2026		Bond Future	8.2564	120.8197	8.3993	119.6177	1.730	0.0000	0.0000
2026/02/27	R038	07/05/2026	11.40 Call	Bond Future	22970.5200	22.9705	21768.5200	21.7685	5.233	0.0000	0.0000
2026/02/27	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R038	06/08/2026		Bond Future	8.2951	122.9798	8.4441	121.7492	1.796	0.0000	0.0000
2026/02/27	R038	06/08/2026	11.77 Call	Bond Future	24623.8900	24.6239	23393.2300	23.3932	4.998	0.0000	0.0000
2026/02/27	R038	06/08/2026	11.77 Put	Bond Future	0.9800	0.0010	0.9700	0.0010	1.020	0.0000	0.0000
2026/02/27	R038	05/11/2026		Bond Future	8.3391	119.6209	8.4931	118.3732	1.847	0.0000	0.0000
2026/02/27	R038	05/11/2026	10.72 Call	Bond Future	17506.4100	17.5064	16269.1500	16.2692	7.067	0.0000	0.0000
2026/02/27	R038	05/11/2026	10.72 Put	Bond Future	91.3900	0.0914	101.8700	0.1019	11.467	0.0000	0.0000
2026/02/27	R038	04/02/2027		Bond Future	8.3904	121.6782	8.5504	120.4076	1.907	0.0000	0.0000
2026/02/27	R038	04/02/2027	9.60 Call	Bond Future	9811.6200	9.8116	8738.7700	8.7388	10.934	0.0000	0.0000
2026/02/27	R038	04/02/2027	9.60 Put	Bond Future	658.7400	0.6587	856.4900	0.8565	30.019	0.0000	0.0000
2026/02/27	R038	06/05/2027		Bond Future	8.4505	118.2382	8.6166	116.9476	1.965	0.0000	0.0000
2026/02/27	R038	06/05/2027	8.71 Call	Bond Future	4455.4200	4.4554	3698.9700	3.6990	16.978	0.0000	0.0000
2026/02/27	R038	06/05/2027	8.71 Put	Bond Future	2447.7400	2.4477	2981.9000	2.9819	21.823	0.0000	0.0000
2026/02/27	R053	07/05/2026		Bond Future	8.4253	135.1610	8.5470	133.5306	1.445	0.0000	0.0000
2026/02/27	R053	07/05/2026	11.69 Call	Bond Future	34385.8600	34.3859	32755.4200	32.7554	4.742	0.0000	0.0000
2026/02/27	R053	07/05/2026	11.69 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/27	R053	06/08/2026		Bond Future	8.4562	137.5775	8.5818	135.9100	1.485	0.0000	0.0000
2026/02/27	R053	06/08/2026	12.28 Call	Bond Future	38467.0400	38.4670	36799.4900	36.7995	4.335	0.0000	0.0000
2026/02/27	R053	06/08/2026	12.28 Put	Bond Future	0.8500	0.0009	0.8100	0.0008	4.706	0.0000	0.0000
2026/02/27	R053	05/11/2026		Bond Future	8.4904	134.0925	8.6191	132.4008	1.515	0.0000	0.0000
2026/02/27	R053	05/11/2026	11.21 Call	Bond Future	29417.5800	29.4176	27730.7400	27.7307	5.734	0.0000	0.0000
2026/02/27	R053	05/11/2026	11.21 Put	Bond Future	100.7800	0.1008	105.6500	0.1057	4.832	0.0000	0.0000
2026/02/27	R053	04/02/2027		Bond Future	8.5291	136.3990	8.6614	134.6765	1.552	0.0000	0.0000
2026/02/27	R053	04/02/2027	9.99 Call	Bond Future	18074.6200	18.0746	16579.6100	16.5796	8.271	0.0000	0.0000
2026/02/27	R053	04/02/2027	9.99 Put	Bond Future	948.9000	0.9489	1176.3100	1.1763	23.966	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	
2026/02/27	R053	06/05/2027		Bond Future	8.5731	132.8281	8.7091	131.0782	1.586	0.0000	0.0000
2026/02/27	R053	06/05/2027	8.92 Call	Bond Future	8165.9400	8.1659	7100.2800	7.1003	13.050	0.0000	0.0000
2026/02/27	R053	06/05/2027	8.92 Put	Bond Future	3776.3100	3.7763	4460.4900	4.4605	18.118	0.0000	0.0000
2026/02/27	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/27	R186	07/05/2026	8.69 Call	Bond Future	69.0600	0.0691	68.5700	0.0686	0.710	0.0000	0.0000
2026/02/27	R186	07/05/2026	8.69 Put	Bond Future	69.0600	0.0691	68.5700	0.0686	0.710	0.0000	0.0000
2026/02/27	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/27	R186	06/08/2026	8.57 Call	Bond Future	71.4200	0.0714	71.2000	0.0712	0.308	0.0000	0.0000
2026/02/27	R186	06/08/2026	8.57 Put	Bond Future	71.4200	0.0714	71.2000	0.0712	0.308	0.0000	0.0000
2026/02/27	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/27	R186	05/11/2026	8.12 Call	Bond Future	44.2500	0.0443	44.1700	0.0442	0.181	0.0000	0.0000
2026/02/27	R186	05/11/2026	8.12 Put	Bond Future	44.2500	0.0443	44.1700	0.0442	0.181	0.0000	0.0000
2026/02/27	R202	07/05/2026		Bond Future	304.4733	304.4733	306.3113	306.3113	0.604	0.0000	0.0000
2026/02/27	R202	07/05/2026	277.55 Call	Bond Future	26923.3000	26.9233	28761.3300	28.7613	6.827	0.0000	0.0000
2026/02/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R202	06/08/2026		Bond Future	304.5965	304.5965	306.4496	306.4496	0.608	0.0000	0.0000
2026/02/27	R202	06/08/2026	278.86 Call	Bond Future	25736.4900	25.7365	27589.5700	27.5896	7.200	0.0000	0.0000
2026/02/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R202	05/11/2026		Bond Future	309.9231	309.9231	311.8190	311.8190	0.612	0.0000	0.0000
2026/02/27	R202	05/11/2026	280.46 Call	Bond Future	29463.1100	29.4631	31359.0200	31.3590	6.435	0.0000	0.0000
2026/02/27	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R202	04/02/2027		Bond Future	309.8489	309.8489	311.7736	311.7736	0.621	0.0000	0.0000
2026/02/27	R202	04/02/2027	294.73 Call	Bond Future	15118.9000	15.1189	17043.5900	17.0436	12.730	0.0000	0.0000
2026/02/27	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R202	06/05/2027		Bond Future	315.1185	315.1185	317.0795	317.0795	0.622	0.0000	0.0000
2026/02/27	R202	06/05/2027	306.99 Call	Bond Future	8128.5100	8.1285	10089.4700	10.0895	24.124	0.0000	0.0000
2026/02/27	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R209	07/05/2026		Bond Future	8.0254	88.7475	8.1580	87.9284	1.652	0.0000	0.0000
2026/02/27	R209	07/05/2026	11.07 Call	Bond Future	16577.6200	16.5776	15758.5700	15.7586	4.941	0.0000	0.0000
2026/02/27	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R209	06/08/2026		Bond Future	8.0558	90.3341	8.1941	89.4951	1.717	0.0000	0.0000
2026/02/27	R209	06/08/2026	11.39 Call	Bond Future	17668.4100	17.6684	16829.3100	16.8293	4.749	0.0000	0.0000
2026/02/27	R209	06/08/2026	11.39 Put	Bond Future	0.7700	0.0008	0.6900	0.0007	10.390	0.0000	0.0000
2026/02/27	R209	05/11/2026		Bond Future	8.0915	88.7430	8.2344	87.8926	1.766	0.0000	0.0000
2026/02/27	R209	05/11/2026	10.32 Call	Bond Future	12248.4800	12.2485	11400.8500	11.4009	6.920	0.0000	0.0000
2026/02/27	R209	05/11/2026	10.32 Put	Bond Future	92.5400	0.0925	95.3300	0.0953	3.015	0.0000	0.0000
2026/02/27	R209	04/02/2027		Bond Future	8.1341	90.2699	8.2826	89.4037	1.825	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	
2026/02/27	R209	04/02/2027	9.28 Call	Bond Future	6991.8800	6.9919	6182.3200	6.1823	11.579	0.0000	0.0000
2026/02/27	R209	04/02/2027	9.28 Put	Bond Future	577.0600	0.5771	633.6700	0.6337	9.810	0.0000	0.0000
2026/02/27	R209	04/02/2027	8.96 Call	Bond Future	5500.4900	5.5005	4726.6300	4.7266	14.069	0.0000	0.0000
2026/02/27	R209	04/02/2027	8.96 Put	Bond Future	815.8800	0.8159	908.1900	0.9082	11.314	0.0000	0.0000
2026/02/27	R209	04/02/2027	8.03 Put	Bond Future	2371.8700	2.3719	2723.4800	2.7235	14.824	0.0000	0.0000
2026/02/27	R209	04/02/2027	8.03 Call	Bond Future	1757.9700	1.7580	1243.4100	1.2434	29.270	0.0000	0.0000
2026/02/27	R209	06/05/2027		Bond Future	8.1853	88.6347	8.3394	87.7550	1.882	0.0000	0.0000
2026/02/27	R209	06/05/2027	8.41 Call	Bond Future	3083.9700	3.0840	2555.8900	2.5559	17.123	0.0000	0.0000
2026/02/27	R209	06/05/2027	8.41 Put	Bond Future	1804.6900	1.8047	2156.2900	2.1563	19.483	0.0000	0.0000
2026/02/27	R210	07/05/2026		Bond Future	260.9159	260.9159	261.0218	261.0218	0.041	0.0000	0.0000
2026/02/27	R210	07/05/2026	255.40 Call	Bond Future	5515.9200	5.5159	5621.8100	5.6218	1.920	0.0000	0.0000
2026/02/27	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R210	06/08/2026		Bond Future	265.6447	265.6447	265.7370	265.7370	0.035	0.0000	0.0000
2026/02/27	R210	06/08/2026	259.84 Call	Bond Future	5804.6800	5.8047	5896.9600	5.8970	1.590	0.0000	0.0000
2026/02/27	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R210	05/11/2026		Bond Future	266.7736	266.7736	266.8761	266.8761	0.038	0.0000	0.0000
2026/02/27	R210	05/11/2026	253.33 Call	Bond Future	13443.5600	13.4436	13546.1000	13.5461	0.763	0.0000	0.0000
2026/02/27	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R210	04/02/2027		Bond Future	271.4273	271.4273	271.5285	271.5285	0.037	0.0000	0.0000
2026/02/27	R210	04/02/2027	266.03 Call	Bond Future	5397.2600	5.3973	5498.5000	5.4985	1.876	0.0000	0.0000
2026/02/27	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R210	06/05/2027		Bond Future	272.4737	272.4737	272.5789	272.5789	0.039	0.0000	0.0000
2026/02/27	R210	06/05/2027	271.13 Call	Bond Future	1343.6600	1.3437	1448.8800	1.4489	7.831	0.0000	0.0000
2026/02/27	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R213	07/05/2026		Bond Future	7.3351	100.0378	7.3916	99.8145	0.770	0.0000	0.0000
2026/02/27	R213	07/05/2026	9.80 Call	Bond Future	9193.0900	9.1931	8969.8100	8.9698	2.429	0.0000	0.0000
2026/02/27	R213	07/05/2026	9.80 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2026/02/27	R213	06/08/2026		Bond Future	7.3428	101.8263	7.4046	101.5932	0.841	0.0000	0.0000
2026/02/27	R213	06/08/2026	9.69 Call	Bond Future	8418.2100	8.4182	8183.4600	8.1835	2.789	0.0000	0.0000
2026/02/27	R213	06/08/2026	9.69 Put	Bond Future	8.0500	0.0081	6.4400	0.0064	20.000	0.0000	0.0000
2026/02/27	R213	05/11/2026		Bond Future	7.3642	100.0352	7.4291	99.8014	0.882	0.0000	0.0000
2026/02/27	R213	05/11/2026	8.75 Call	Bond Future	4987.2400	4.9872	4770.2600	4.7703	4.351	0.0000	0.0000
2026/02/27	R213	05/11/2026	8.75 Put	Bond Future	141.4100	0.1414	158.1900	0.1582	11.866	0.0000	0.0000
2026/02/27	R213	04/02/2027		Bond Future	7.3974	101.7568	7.4674	101.5179	0.946	0.0000	0.0000
2026/02/27	R213	04/02/2027	8.14 Call	Bond Future	2990.8600	2.9909	2746.2100	2.7462	8.180	0.0000	0.0000
2026/02/27	R213	04/02/2027	8.14 Put	Bond Future	490.9200	0.4909	485.2200	0.4852	1.161	0.0000	0.0000
2026/02/27	R213	06/05/2027		Bond Future	7.4411	99.9158	7.5160	99.6739	1.006	0.0000	0.0000
2026/02/27	R213	06/05/2027	7.56 Call	Bond Future	1540.0800	1.5401	1321.9900	1.3220	14.161	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	
2026/02/27	R213	06/05/2027	7.56 Put	Bond Future	1156.5100	1.1565	1180.2800	1.1803	2.055	0.0000	0.0000
2026/02/27	R214	07/05/2026		Bond Future	8.3761	85.5244	8.5132	84.5096	1.637	0.0000	0.0000
2026/02/27	R214	07/05/2026	11.53 Call	Bond Future	19580.9100	19.5809	18566.1700	18.5662	5.182	0.0000	0.0000
2026/02/27	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R214	06/08/2026		Bond Future	8.4090	87.0534	8.5509	86.0156	1.687	0.0000	0.0000
2026/02/27	R214	06/08/2026	11.97 Call	Bond Future	21428.1600	21.4282	20390.2700	20.3903	4.844	0.0000	0.0000
2026/02/27	R214	06/08/2026	11.97 Put	Bond Future	0.5700	0.0006	0.5200	0.0005	8.772	0.0000	0.0000
2026/02/27	R214	05/11/2026		Bond Future	8.4479	85.2608	8.5936	84.2079	1.725	0.0000	0.0000
2026/02/27	R214	05/11/2026	10.97 Call	Bond Future	15978.5200	15.9785	14928.1200	14.9281	6.574	0.0000	0.0000
2026/02/27	R214	05/11/2026	10.97 Put	Bond Future	68.8100	0.0688	71.3200	0.0713	3.648	0.0000	0.0000
2026/02/27	R214	04/02/2027		Bond Future	8.4930	86.7281	8.6433	85.6560	1.770	0.0000	0.0000
2026/02/27	R214	04/02/2027	9.90 Call	Bond Future	9857.0200	9.8570	8914.1400	8.9141	9.566	0.0000	0.0000
2026/02/27	R214	04/02/2027	9.90 Put	Bond Future	520.4400	0.5204	649.6300	0.6496	24.823	0.0000	0.0000
2026/02/27	R214	06/05/2027		Bond Future	8.5415	84.8881	8.6962	83.7990	1.812	0.0000	0.0000
2026/02/27	R214	06/05/2027	8.88 Call	Bond Future	4428.1000	4.4281	3744.4500	3.7445	15.439	0.0000	0.0000
2026/02/27	R214	06/05/2027	8.88 Put	Bond Future	2070.6500	2.0707	2476.0900	2.4761	19.580	0.0000	0.0000
2026/02/27	R248	07/05/2026		Bond Future	8.5265	103.9111	8.6533	102.6553	1.487	0.0000	0.0000
2026/02/27	R248	07/05/2026	11.72 Call	Bond Future	25430.8100	25.4308	24175.0300	24.1750	4.938	0.0000	0.0000
2026/02/27	R248	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/27	R248	07/05/2026	8.30 Put	Bond Future	2754.7600	2.7548	3761.3600	3.7614	36.540	0.0000	0.0000
2026/02/27	R248	07/05/2026	8.30 Call	Bond Future	450.4300	0.4504	201.2500	0.2013	55.320	0.0000	0.0000
2026/02/27	R248	07/05/2026	8.70 Put	Bond Future	731.4400	0.7314	1251.3400	1.2513	71.079	0.0000	0.0000
2026/02/27	R248	07/05/2026	8.70 Call	Bond Future	2444.1200	2.4441	1708.2400	1.7082	30.108	0.0000	0.0000
2026/02/27	R248	07/05/2026	9.18 Call	Bond Future	6357.5300	6.3575	5241.9500	5.2420	17.547	0.0000	0.0000
2026/02/27	R248	07/05/2026	9.18 Put	Bond Future	136.5100	0.1365	276.7100	0.2767	102.703	0.0000	0.0000
2026/02/27	R248	07/05/2026	9.19 Call	Bond Future	6443.5600	6.4436	5323.8200	5.3238	17.378	0.0000	0.0000
2026/02/27	R248	07/05/2026	9.19 Put	Bond Future	132.0400	0.1320	268.0800	0.2681	103.029	0.0000	0.0000
2026/02/27	R248	06/08/2026	9.00 Call	Bond Future	5147.4800	5.1475	4259.1300	4.2591	17.258	0.0000	0.0000
2026/02/27	R248	06/08/2026	9.00 Put	Bond Future	931.7900	0.9318	1327.6900	1.3277	42.488	0.0000	0.0000
2026/02/27	R248	06/08/2026	10.00 Call	Bond Future	13003.5800	13.0036	11798.7400	11.7987	9.265	0.0000	0.0000
2026/02/27	R248	06/08/2026	10.00 Put	Bond Future	174.1800	0.1742	253.5900	0.2536	45.591	0.0000	0.0000
2026/02/27	R248	06/08/2026		Bond Future	8.5601	105.7688	8.6910	104.4845	1.530	0.0000	0.0000
2026/02/27	R248	06/08/2026	12.37 Call	Bond Future	28920.1800	28.9202	27635.8800	27.6359	4.441	0.0000	0.0000
2026/02/27	R248	06/08/2026	12.37 Put	Bond Future	0.6100	0.0006	0.5600	0.0006	8.197	0.0000	0.0000
2026/02/27	R248	05/11/2026		Bond Future	8.5990	103.1586	8.7332	101.8556	1.561	0.0000	0.0000
2026/02/27	R248	05/11/2026	11.31 Call	Bond Future	22009.5000	22.0095	20708.8400	20.7088	5.910	0.0000	0.0000
2026/02/27	R248	05/11/2026	11.31 Put	Bond Future	75.6500	0.0757	77.9900	0.0780	3.093	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	
2026/02/27	R248	04/02/2027		Bond Future	8.6433	104.9336	8.7815	103.6070	1.599	0.0000	0.0000
2026/02/27	R248	04/02/2027	10.11 Call	Bond Future	13447.6100	13.4476	12280.6400	12.2806	8.678	0.0000	0.0000
2026/02/27	R248	04/02/2027	10.11 Put	Bond Future	654.2300	0.6542	813.8500	0.8139	24.398	0.0000	0.0000
2026/02/27	R248	06/05/2027		Bond Future	8.6905	102.2581	8.8325	100.9103	1.634	0.0000	0.0000
2026/02/27	R248	06/05/2027	9.05 Call	Bond Future	6026.2000	6.0262	5183.8300	5.1838	13.978	0.0000	0.0000
2026/02/27	R248	06/05/2027	9.05 Put	Bond Future	2667.7900	2.6678	3173.2600	3.1733	18.947	0.0000	0.0000
2026/02/27	R2R9	07/05/2026		Bond Future	8.3365	113.1280	8.4894	111.8455	1.834	0.0000	0.0000
2026/02/27	R2R9	07/05/2026	99.91 Call	Bond Future	102278.3200	102.2783	100995.8000	100.9958	1.254	0.0000	0.0000
2026/02/27	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R2R9	06/08/2026		Bond Future	8.3754	115.1505	8.5344	113.8384	1.899	0.0000	0.0000
2026/02/27	R2R9	06/08/2026	101.74 Call	Bond Future	102031.0400	102.0310	100718.8700	100.7189	1.286	0.0000	0.0000
2026/02/27	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R2R9	05/11/2026		Bond Future	8.4192	112.1606	8.5833	110.8297	1.949	0.0000	0.0000
2026/02/27	R2R9	05/11/2026	98.56 Call	Bond Future	101190.5800	101.1906	99859.6200	99.8596	1.315	0.0000	0.0000
2026/02/27	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R2R9	04/02/2027		Bond Future	8.4698	114.0897	8.6399	112.7345	2.009	0.0000	0.0000
2026/02/27	R2R9	04/02/2027	9.89 Call	Bond Future	10853.0100	10.8530	9526.4600	9.5265	12.223	0.0000	0.0000
2026/02/27	R2R9	04/02/2027	9.89 Put	Bond Future	215.8100	0.2158	244.4700	0.2445	13.280	0.0000	0.0000
2026/02/27	R2R9	06/05/2027		Bond Future	8.5285	111.0265	8.7047	109.6498	2.066	0.0000	0.0000
2026/02/27	R2R9	06/05/2027	8.83 Call	Bond Future	4690.3300	4.6903	3659.3300	3.6593	21.981	0.0000	0.0000
2026/02/27	R2R9	06/05/2027	8.83 Put	Bond Future	2349.3300	2.3493	2695.0000	2.6950	14.714	0.0000	0.0000
2026/02/27	R4R2	07/05/2026		Bond Future	8.4818	115.3395	8.6139	114.0904	1.558	0.0000	0.0000
2026/02/27	R4R2	07/05/2026	100.23 Call	Bond Future	104250.3700	104.2504	103001.3100	103.0013	1.198	0.0000	0.0000
2026/02/27	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R4R2	06/08/2026		Bond Future	8.5212	117.4015	8.6583	116.1233	1.609	0.0000	0.0000
2026/02/27	R4R2	06/08/2026	102.06 Call	Bond Future	103984.2400	103.9842	102706.0500	102.7061	1.229	0.0000	0.0000
2026/02/27	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R4R2	05/11/2026		Bond Future	8.5650	114.3244	8.7061	113.0281	1.647	0.0000	0.0000
2026/02/27	R4R2	05/11/2026	98.76 Call	Bond Future	103101.8400	103.1018	101805.5100	101.8055	1.257	0.0000	0.0000
2026/02/27	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	R4R2	04/02/2027		Bond Future	8.6148	116.2907	8.7606	114.9707	1.693	0.0000	0.0000
2026/02/27	R4R2	04/02/2027	10.13 Call	Bond Future	12878.9600	12.8790	11572.4100	11.5724	10.145	0.0000	0.0000
2026/02/27	R4R2	04/02/2027	10.13 Put	Bond Future	196.6400	0.1966	210.1000	0.2101	6.845	0.0000	0.0000
2026/02/27	R4R2	06/05/2027		Bond Future	8.6718	113.1384	8.8223	111.7975	1.736	0.0000	0.0000
2026/02/27	R4R2	06/05/2027	9.00 Call	Bond Future	5470.4000	5.4704	4417.9800	4.4180	19.238	0.0000	0.0000
2026/02/27	R4R2	06/05/2027	9.00 Put	Bond Future	2576.3400	2.5763	2864.8600	2.8649	11.199	0.0000	0.0000
2026/02/27	RR87	07/05/2026		Bond Future	6.7445	103.0618	6.7725	103.0459	0.415	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
2026/02/27	RR87	07/05/2026	6.81 Call	Bond Future	69.3866	0.0694	54.3413	0.0543	21.683	0.0000	0.0000
2026/02/27	RR87	07/05/2026	6.81 Put	Bond Future	32.2966	0.0323	33.1113	0.0331	2.522	0.0000	0.0000
2026/02/27	RR87	06/08/2026		Bond Future	6.4017	101.1754	6.4666	101.1524	1.013	0.0000	0.0000
2026/02/27	RR87	06/08/2026	6.53 Call	Bond Future	81.9470	0.0819	62.7939	0.0628	23.373	0.0000	0.0000
2026/02/27	RR87	06/08/2026	6.53 Put	Bond Future	36.4270	0.0364	40.3039	0.0403	10.643	0.0000	0.0000
2026/02/27	RR87	05/11/2026		Bond Future	5.0131	102.9204	5.1862	102.9005	3.453	0.0000	0.0000
2026/02/27	RR87	05/11/2026	5.27 Call	Bond Future	38.5319	0.0385	25.5996	0.0256	33.563	0.0000	0.0000
2026/02/27	RR87	05/11/2026	5.27 Put	Bond Future	9.0019	0.0090	15.9696	0.0160	77.402	0.0000	0.0000
2026/02/27	RR88	07/05/2026		Bond Future	6.7700	106.4808	6.8018	106.4321	0.471	0.0000	0.0000
2026/02/27	RR88	07/05/2026	6.84 Call	Bond Future	211.8745	0.2119	167.6841	0.1677	20.857	0.0000	0.0000
2026/02/27	RR88	07/05/2026	6.84 Put	Bond Future	104.9245	0.1049	109.4141	0.1094	4.279	0.0000	0.0000
2026/02/27	RR88	06/08/2026		Bond Future	6.6927	105.4646	6.7358	105.4124	0.644	0.0000	0.0000
2026/02/27	RR88	06/08/2026	6.79 Call	Bond Future	300.9359	0.3009	251.4822	0.2515	16.433	0.0000	0.0000
2026/02/27	RR88	06/08/2026	6.79 Put	Bond Future	183.1159	0.1831	185.8822	0.1859	1.511	0.0000	0.0000
2026/02/27	RR88	05/11/2026		Bond Future	6.6020	106.7108	6.6519	106.6582	0.756	0.0000	0.0000
2026/02/27	RR88	05/11/2026	6.71 Call	Bond Future	322.4776	0.3225	275.2382	0.2752	14.649	0.0000	0.0000
2026/02/27	RR88	05/11/2026	6.71 Put	Bond Future	208.6276	0.2086	214.0082	0.2140	2.579	0.0000	0.0000
2026/02/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

