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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/03/2026 TO 02/03/2026

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
2026/03/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	2029	07/05/2026		Bond Future	147.5163	147.5163	147.5118	0.003	0.0000	0.0000
2026/03/02	2029	07/05/2026	141.82 Call	Bond Future	5696.3000	5.6963	5691.8400	0.078	0.0000	0.0000
2026/03/02	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2029	06/08/2026		Bond Future	150.1811	150.1811	150.1767	0.003	0.0000	0.0000
2026/03/02	2029	06/08/2026	144.10 Call	Bond Future	6081.0700	6.0811	6076.6600	0.073	0.0000	0.0000
2026/03/02	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	
2026/03/02	2029	05/11/2026		Bond Future	151.3361	151.3361	151.3320	151.3320	0.003	0.0000	0.0000
2026/03/02	2029	05/11/2026	147.56 Call	Bond Future	3776.1400	3.7761	3772.0000	3.7720	0.110	0.0000	0.0000
2026/03/02	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2029	04/02/2027		Bond Future	153.9747	153.9747	153.9709	153.9709	0.002	0.0000	0.0000
2026/03/02	2029	04/02/2027	149.72 Call	Bond Future	4254.6700	4.2547	4250.8500	4.2509	0.090	0.0000	0.0000
2026/03/02	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2029	06/05/2027		Bond Future	155.0970	155.0970	155.0937	155.0937	0.002	0.0000	0.0000
2026/03/02	2029	06/05/2027	153.32 Call	Bond Future	1776.9500	1.7770	1773.6700	1.7737	0.185	0.0000	0.0000
2026/03/02	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2030	07/05/2026	7.21 Put	Bond Future	363.6900	0.3637	589.5600	0.5896	62.105	0.0000	0.0000
2026/03/02	2030	07/05/2026	7.21 Call	Bond Future	515.3100	0.5153	292.8500	0.2929	43.170	0.0000	0.0000
2026/03/02	2030	07/05/2026	7.71 Put	Bond Future	58.6300	0.0586	107.2000	0.1072	82.842	0.0000	0.0000
2026/03/02	2030	07/05/2026	7.71 Call	Bond Future	1827.2300	1.8272	1427.4700	1.4275	21.878	0.0000	0.0000
2026/03/02	2030	07/05/2026	7.92 Call	Bond Future	2465.4100	2.4654	2040.1600	2.0402	17.249	0.0000	0.0000
2026/03/02	2030	07/05/2026	7.92 Put	Bond Future	27.0100	0.0270	50.0900	0.0501	85.450	0.0000	0.0000
2026/03/02	2030	07/05/2026		Bond Future	7.1636	104.9048	7.3010	104.4565	1.918	0.0000	0.0000
2026/03/02	2030	07/05/2026	9.39 Call	Bond Future	6977.3500	6.9774	6529.0500	6.5291	6.425	0.0000	0.0000
2026/03/02	2030	07/05/2026	9.39 Put	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2026/03/02	2030	06/08/2026		Bond Future	7.1702	102.7648	7.3192	102.3086	2.079	0.0000	0.0000
2026/03/02	2030	06/08/2026	9.22 Call	Bond Future	6070.7100	6.0707	5619.3700	5.6194	7.435	0.0000	0.0000
2026/03/02	2030	06/08/2026	9.22 Put	Bond Future	9.6100	0.0096	14.5200	0.0145	51.093	0.0000	0.0000
2026/03/02	2030	06/08/2026	7.21 Put	Bond Future	607.4700	0.6075	839.5000	0.8395	38.196	0.0000	0.0000
2026/03/02	2030	06/08/2026	7.21 Call	Bond Future	729.6600	0.7297	505.4400	0.5054	30.729	0.0000	0.0000
2026/03/02	2030	06/08/2026	7.71 Put	Bond Future	228.0300	0.2280	329.3700	0.3294	44.442	0.0000	0.0000
2026/03/02	2030	06/08/2026	7.71 Call	Bond Future	1868.7000	1.8687	1513.7900	1.5138	18.992	0.0000	0.0000
2026/03/02	2030	06/08/2026	8.06 Call	Bond Future	2802.7600	2.8028	2400.2100	2.4002	14.363	0.0000	0.0000
2026/03/02	2030	06/08/2026	8.06 Put	Bond Future	115.6300	0.1156	169.3300	0.1693	46.441	0.0000	0.0000
2026/03/02	2030	05/11/2026		Bond Future	7.1736	104.5408	7.3354	104.0768	2.255	0.0000	0.0000
2026/03/02	2030	05/11/2026	8.39 Call	Bond Future	3568.0800	3.5681	3156.6400	3.1566	11.531	0.0000	0.0000
2026/03/02	2030	05/11/2026	8.39 Put	Bond Future	142.6900	0.1427	195.2000	0.1952	36.800	0.0000	0.0000
2026/03/02	2030	04/02/2027		Bond Future	7.1897	102.3318	7.3667	101.8602	2.463	0.0000	0.0000
2026/03/02	2030	04/02/2027	7.82 Call	Bond Future	2107.1800	2.1072	1769.4800	1.7695	16.026	0.0000	0.0000
2026/03/02	2030	04/02/2027	7.82 Put	Bond Future	440.3500	0.4404	574.3000	0.5743	30.419	0.0000	0.0000
2026/03/02	2030	06/05/2027		Bond Future	7.2375	104.0471	7.4327	103.5678	2.697	0.0000	0.0000
2026/03/02	2030	06/05/2027	7.27 Call	Bond Future	968.3100	0.9683	736.5000	0.7365	23.940	0.0000	0.0000
2026/03/02	2030	06/05/2027	7.27 Put	Bond Future	888.3800	0.8884	1135.8300	1.1358	27.854	0.0000	0.0000
2026/03/02	2031	07/05/2026		Bond Future	116.4180	116.4180	116.3128	116.3128	0.090	0.0000	0.0000
2026/03/02	2031	07/05/2026	113.84 Call	Bond Future	2578.0500	2.5781	2472.8700	2.4729	4.080	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	
2026/03/02	2031	07/05/2026	113.84 Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0.0000	0.0000
2026/03/02	2031	06/08/2026		Bond Future	116.1082	116.1082	116.0012	116.0012	0.092	0.0000	0.0000
2026/03/02	2031	06/08/2026	113.81 Call	Bond Future	2305.6700	2.3057	2200.3400	2.2003	4.568	0.0000	0.0000
2026/03/02	2031	06/08/2026	113.81 Put	Bond Future	7.4900	0.0075	9.1500	0.0092	22.163	0.0000	0.0000
2026/03/02	2031	05/11/2026		Bond Future	118.1422	118.1422	118.0336	118.0336	0.092	0.0000	0.0000
2026/03/02	2031	05/11/2026	111.49 Call	Bond Future	6652.2200	6.6522	6543.5700	6.5436	1.633	0.0000	0.0000
2026/03/02	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2031	04/02/2027		Bond Future	117.7504	117.7504	117.6404	117.6404	0.093	0.0000	0.0000
2026/03/02	2031	04/02/2027	116.18 Call	Bond Future	1699.3300	1.6993	1605.6200	1.6056	5.515	0.0000	0.0000
2026/03/02	2031	04/02/2027	116.18 Put	Bond Future	128.9000	0.1289	145.2300	0.1452	12.669	0.0000	0.0000
2026/03/02	2031	06/05/2027		Bond Future	119.7530	119.7530	119.6415	119.6415	0.093	0.0000	0.0000
2026/03/02	2031	06/05/2027	116.87 Call	Bond Future	2912.1000	2.9121	2805.0200	2.8050	3.677	0.0000	0.0000
2026/03/02	2031	06/05/2027	116.87 Put	Bond Future	29.1000	0.0291	33.5300	0.0335	15.223	0.0000	0.0000
2026/03/02	2032	07/05/2026		Bond Future	7.5901	104.0191	7.7302	103.3541	1.845	0.0000	0.0000
2026/03/02	2032	07/05/2026	10.14 Call	Bond Future	11315.5800	11.3156	10650.6200	10.6506	5.876	0.0000	0.0000
2026/03/02	2032	07/05/2026	10.14 Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2026/03/02	2032	06/08/2026		Bond Future	7.6147	105.8725	7.7626	105.1958	1.942	0.0000	0.0000
2026/03/02	2032	06/08/2026	10.12 Call	Bond Future	10759.4200	10.7594	10084.9900	10.0850	6.268	0.0000	0.0000
2026/03/02	2032	06/08/2026	10.12 Put	Bond Future	4.3400	0.0043	6.6500	0.0067	53.226	0.0000	0.0000
2026/03/02	2032	05/11/2026		Bond Future	7.6454	103.5451	7.8018	102.8568	2.045	0.0000	0.0000
2026/03/02	2032	05/11/2026	9.16 Call	Bond Future	6584.9300	6.5849	5949.1600	5.9492	9.655	0.0000	0.0000
2026/03/02	2032	05/11/2026	9.16 Put	Bond Future	150.4000	0.1504	202.9100	0.2029	34.914	0.0000	0.0000
2026/03/02	2032	04/02/2027		Bond Future	7.6880	105.3251	7.8537	104.6252	2.155	0.0000	0.0000
2026/03/02	2032	04/02/2027	8.48 Call	Bond Future	3885.2700	3.8853	3351.8300	3.3518	13.730	0.0000	0.0000
2026/03/02	2032	04/02/2027	8.48 Put	Bond Future	592.8200	0.5928	759.2200	0.7592	28.069	0.0000	0.0000
2026/03/02	2032	06/05/2027		Bond Future	7.7446	102.9354	7.9206	102.2241	2.273	0.0000	0.0000
2026/03/02	2032	06/05/2027	7.80 Call	Bond Future	1691.0400	1.6910	1333.9800	1.3340	21.115	0.0000	0.0000
2026/03/02	2032	06/05/2027	7.80 Put	Bond Future	1466.3700	1.4664	1820.5600	1.8206	24.154	0.0000	0.0000
2026/03/02	2033	07/05/2026		Bond Future	146.9254	146.9254	146.8268	146.8268	0.067	0.0000	0.0000
2026/03/02	2033	07/05/2026	135.16 Call	Bond Future	11765.3700	11.7654	11666.8400	11.6668	0.837	0.0000	0.0000
2026/03/02	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2033	06/08/2026		Bond Future	149.5796	149.5796	149.4794	149.4794	0.067	0.0000	0.0000
2026/03/02	2033	06/08/2026	134.25 Call	Bond Future	15329.5600	15.3296	15229.3800	15.2294	0.654	0.0000	0.0000
2026/03/02	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2033	05/11/2026		Bond Future	150.6221	150.6221	150.5205	150.5205	0.067	0.0000	0.0000
2026/03/02	2033	05/11/2026	137.26 Call	Bond Future	13362.0800	13.3621	13260.4700	13.2605	0.760	0.0000	0.0000
2026/03/02	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2033	04/02/2027		Bond Future	153.2483	153.2483	153.1453	153.1453	0.067	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	
2026/03/02	2033	04/02/2027	142.71 Call	Bond Future	10538.3100	10.5383	10435.3400	10.4353	0.977	0.0000	0.0000
2026/03/02	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2033	06/05/2027		Bond Future	154.2537	154.2537	154.1496	154.1496	0.067	0.0000	0.0000
2026/03/02	2033	06/05/2027	151.21 Call	Bond Future	3043.6500	3.0437	2939.6000	2.9396	3.419	0.0000	0.0000
2026/03/02	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2037	07/05/2026	9.00 Put	Bond Future	92.5800	0.0926	170.0200	0.1700	83.647	0.0000	0.0000
2026/03/02	2037	07/05/2026	9.00 Call	Bond Future	4934.9600	4.9350	3968.2200	3.9682	19.590	0.0000	0.0000
2026/03/02	2037	07/05/2026	9.49 Put	Bond Future	17.9800	0.0180	33.1700	0.0332	84.483	0.0000	0.0000
2026/03/02	2037	07/05/2026	9.49 Call	Bond Future	8039.2300	8.0392	7010.2400	7.0102	12.800	0.0000	0.0000
2026/03/02	2037	07/05/2026	10.06 Call	Bond Future	11547.2000	11.5472	10505.3200	10.5053	9.023	0.0000	0.0000
2026/03/02	2037	07/05/2026	10.06 Put	Bond Future	2.9500	0.0030	5.2500	0.0053	77.966	0.0000	0.0000
2026/03/02	2037	07/05/2026	12.40 Call	Bond Future	24249.5400	24.2495	23205.3600	23.2054	4.306	0.0000	0.0000
2026/03/02	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2037	07/05/2026	10.95 Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0.0000	0.0000
2026/03/02	2037	07/05/2026	10.95 Call	Bond Future	16693.2900	16.6933	15649.1300	15.6491	6.255	0.0000	0.0000
2026/03/02	2037	07/05/2026		Bond Future	8.2937	103.7972	8.4421	102.7530	1.790	0.0000	0.0000
2026/03/02	2037	07/05/2026	11.32 Call	Bond Future	18715.3000	18.7153	17671.1200	17.6711	5.579	0.0000	0.0000
2026/03/02	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2037	06/08/2026	11.30 Call	Bond Future	18056.6300	18.0566	16995.2100	16.9952	5.878	0.0000	0.0000
2026/03/02	2037	06/08/2026	11.30 Put	Bond Future	2.2100	0.0022	3.4700	0.0035	57.014	0.0000	0.0000
2026/03/02	2037	06/08/2026	10.70 Call	Bond Future	14787.4900	14.7875	13732.6000	13.7326	7.134	0.0000	0.0000
2026/03/02	2037	06/08/2026	10.70 Put	Bond Future	15.7700	0.0158	23.5600	0.0236	49.398	0.0000	0.0000
2026/03/02	2037	06/08/2026	10.02 Put	Bond Future	81.7100	0.0817	117.6600	0.1177	43.997	0.0000	0.0000
2026/03/02	2037	06/08/2026	10.02 Call	Bond Future	10915.8400	10.9158	9889.1100	9.8891	9.406	0.0000	0.0000
2026/03/02	2037	06/08/2026		Bond Future	8.3383	101.3869	8.4924	100.3242	1.848	0.0000	0.0000
2026/03/02	2037	06/08/2026	11.71 Call	Bond Future	20200.4200	20.2004	19138.0500	19.1381	5.259	0.0000	0.0000
2026/03/02	2037	06/08/2026	11.71 Put	Bond Future	0.4900	0.0005	0.8000	0.0008	63.265	0.0000	0.0000
2026/03/02	2037	05/11/2026		Bond Future	8.3813	103.1390	8.5410	102.0581	1.906	0.0000	0.0000
2026/03/02	2037	05/11/2026	10.62 Call	Bond Future	13931.7400	13.9317	12883.0700	12.8831	7.527	0.0000	0.0000
2026/03/02	2037	05/11/2026	10.62 Put	Bond Future	90.3700	0.0904	122.6300	0.1226	35.698	0.0000	0.0000
2026/03/02	2037	05/11/2026	10.83 Call	Bond Future	15063.0800	15.0631	14003.7900	14.0038	7.032	0.0000	0.0000
2026/03/02	2037	05/11/2026	10.83 Put	Bond Future	57.4100	0.0574	79.0500	0.0791	37.694	0.0000	0.0000
2026/03/02	2037	05/11/2026	10.23 Call	Bond Future	11817.0500	11.8171	10799.0900	10.7991	8.614	0.0000	0.0000
2026/03/02	2037	05/11/2026	10.23 Put	Bond Future	195.2700	0.1953	258.2400	0.2582	32.248	0.0000	0.0000
2026/03/02	2037	05/11/2026	9.46 Put	Bond Future	494.1600	0.4942	652.3700	0.6524	32.016	0.0000	0.0000
2026/03/02	2037	05/11/2026	9.46 Call	Bond Future	7504.7400	7.5047	6582.0200	6.5820	12.295	0.0000	0.0000
2026/03/02	2037	04/02/2027		Bond Future	8.4327	100.6553	8.5985	99.5561	1.967	0.0000	0.0000
2026/03/02	2037	04/02/2027	9.51 Call	Bond Future	7629.7700	7.6298	6732.1200	6.7321	11.765	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	
2026/03/02	2037	04/02/2027	9.51 Put	Bond Future	764.6300	0.7646	966.1800	0.9662	26.359	0.0000	0.0000
2026/03/02	2037	04/02/2027	9.81 Call	Bond Future	9224.7700	9.2248	8275.1500	8.2752	10.294	0.0000	0.0000
2026/03/02	2037	04/02/2027	9.81 Put	Bond Future	559.3400	0.5593	708.9200	0.7089	26.742	0.0000	0.0000
2026/03/02	2037	04/02/2027	9.31 Call	Bond Future	6586.9100	6.5869	5733.7500	5.7338	12.952	0.0000	0.0000
2026/03/02	2037	04/02/2027	9.31 Put	Bond Future	948.1700	0.9482	1194.2100	1.1942	25.949	0.0000	0.0000
2026/03/02	2037	04/02/2027	8.44 Put	Bond Future	2437.8600	2.4379	2999.0600	2.9991	23.020	0.0000	0.0000
2026/03/02	2037	04/02/2027	8.44 Call	Bond Future	2486.7200	2.4867	1948.7200	1.9487	21.635	0.0000	0.0000
2026/03/02	2037	06/05/2027		Bond Future	8.4976	102.3420	8.6699	101.2246	2.028	0.0000	0.0000
2026/03/02	2037	06/05/2027	8.58 Call	Bond Future	3146.1300	3.1461	2563.2800	2.5633	18.526	0.0000	0.0000
2026/03/02	2037	06/05/2027	8.58 Put	Bond Future	2609.6600	2.6097	3144.2100	3.1442	20.484	0.0000	0.0000
2026/03/02	2038	07/05/2026		Bond Future	166.4543	166.4543	165.8598	165.8598	0.357	0.0000	0.0000
2026/03/02	2038	07/05/2026	144.53 Call	Bond Future	21924.2800	21.9243	21329.8000	21.3298	2.712	0.0000	0.0000
2026/03/02	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2038	06/08/2026		Bond Future	167.2705	167.2705	166.6655	166.6655	0.362	0.0000	0.0000
2026/03/02	2038	06/08/2026	144.72 Call	Bond Future	22550.4500	22.5505	21945.5100	21.9455	2.683	0.0000	0.0000
2026/03/02	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2038	05/11/2026		Bond Future	170.2012	170.2012	169.5860	169.5860	0.361	0.0000	0.0000
2026/03/02	2038	05/11/2026	146.31 Call	Bond Future	23891.2300	23.8912	23276.0100	23.2760	2.575	0.0000	0.0000
2026/03/02	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2038	04/02/2027		Bond Future	170.9433	170.9433	170.3180	170.3180	0.366	0.0000	0.0000
2026/03/02	2038	04/02/2027	153.83 Call	Bond Future	17113.3200	17.1133	16487.9800	16.4880	3.654	0.0000	0.0000
2026/03/02	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2038	06/05/2027		Bond Future	173.8525	173.8525	173.2171	173.2171	0.366	0.0000	0.0000
2026/03/02	2038	06/05/2027	166.10 Call	Bond Future	7752.5100	7.7525	7117.0500	7.1171	8.197	0.0000	0.0000
2026/03/02	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2040	07/05/2026	8.65 Put	Bond Future	754.9500	0.7550	1259.0800	1.2591	66.777	0.0000	0.0000
2026/03/02	2040	07/05/2026	8.65 Call	Bond Future	1773.5000	1.7735	1071.5400	1.0715	39.580	0.0000	0.0000
2026/03/02	2040	07/05/2026	12.53 Call	Bond Future	26664.9400	26.6649	25458.8500	25.4589	4.523	0.0000	0.0000
2026/03/02	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2040	07/05/2026	12.03 Call	Bond Future	23924.2800	23.9243	22718.1900	22.7182	5.041	0.0000	0.0000
2026/03/02	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2040	07/05/2026	11.12 Put	Bond Future	0.0600	0.0001	0.1100	0.0001	83.333	0.0000	0.0000
2026/03/02	2040	07/05/2026	11.12 Call	Bond Future	18551.3400	18.5513	17345.3000	17.3453	6.501	0.0000	0.0000
2026/03/02	2040	07/05/2026	12.22 Call	Bond Future	24982.6200	24.9826	23776.5300	23.7765	4.828	0.0000	0.0000
2026/03/02	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2040	07/05/2026	11.72 Call	Bond Future	22151.5900	22.1516	20945.5000	20.9455	5.445	0.0000	0.0000
2026/03/02	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2040	07/05/2026	10.70 Put	Bond Future	0.6900	0.0007	1.2200	0.0012	76.812	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	
2026/03/02	2040	07/05/2026	10.70 Call	Bond Future	15891.4800	15.8915	14685.9200	14.6859	7.586	0.0000	0.0000
2026/03/02	2040	07/05/2026		Bond Future	8.5251	106.2863	8.6732	105.0802	1.737	0.0000	0.0000
2026/03/02	2040	07/05/2026	11.67 Call	Bond Future	21860.2100	21.8602	20654.1200	20.6541	5.517	0.0000	0.0000
2026/03/02	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2040	06/08/2026		Bond Future	8.5718	103.6697	8.7249	102.4422	1.786	0.0000	0.0000
2026/03/02	2040	06/08/2026	12.19 Call	Bond Future	24236.1700	24.2362	23008.8200	23.0088	5.064	0.0000	0.0000
2026/03/02	2040	06/08/2026	12.19 Put	Bond Future	0.2800	0.0003	0.4700	0.0005	67.857	0.0000	0.0000
2026/03/02	2040	05/11/2026		Bond Future	8.6167	105.4613	8.7748	104.2127	1.834	0.0000	0.0000
2026/03/02	2040	05/11/2026	11.06 Call	Bond Future	17208.2500	17.2083	15986.1800	15.9862	7.102	0.0000	0.0000
2026/03/02	2040	05/11/2026	11.06 Put	Bond Future	72.5500	0.0726	99.0900	0.0991	36.582	0.0000	0.0000
2026/03/02	2040	05/11/2026	11.27 Call	Bond Future	18459.0800	18.4591	17228.1200	17.2281	6.669	0.0000	0.0000
2026/03/02	2040	05/11/2026	11.27 Put	Bond Future	45.8500	0.0459	63.5000	0.0635	38.495	0.0000	0.0000
2026/03/02	2040	05/11/2026	10.67 Call	Bond Future	14849.5200	14.8495	13654.3500	13.6544	8.049	0.0000	0.0000
2026/03/02	2040	05/11/2026	10.67 Put	Bond Future	161.6900	0.1617	215.1300	0.2151	33.051	0.0000	0.0000
2026/03/02	2040	05/11/2026	9.91 Put	Bond Future	443.3100	0.4433	583.9500	0.5840	31.725	0.0000	0.0000
2026/03/02	2040	05/11/2026	9.91 Call	Bond Future	10063.7700	10.0638	8955.8000	8.9558	11.009	0.0000	0.0000
2026/03/02	2040	04/02/2027		Bond Future	8.6691	102.7671	8.8326	101.4973	1.885	0.0000	0.0000
2026/03/02	2040	04/02/2027	9.93 Call	Bond Future	9994.3800	9.9944	8917.9400	8.9179	10.770	0.0000	0.0000
2026/03/02	2040	04/02/2027	9.93 Put	Bond Future	743.7100	0.7437	937.0700	0.9371	25.999	0.0000	0.0000
2026/03/02	2040	04/02/2027	10.17 Call	Bond Future	11462.3000	11.4623	10345.6000	10.3456	9.742	0.0000	0.0000
2026/03/02	2040	04/02/2027	10.17 Put	Bond Future	585.3100	0.5853	738.4100	0.7384	26.157	0.0000	0.0000
2026/03/02	2040	04/02/2027	9.67 Call	Bond Future	8416.6600	8.4167	7396.7600	7.3968	12.118	0.0000	0.0000
2026/03/02	2040	04/02/2027	9.67 Put	Bond Future	974.4400	0.9744	1224.3400	1.2243	25.645	0.0000	0.0000
2026/03/02	2040	04/02/2027	8.78 Put	Bond Future	2539.5300	2.5395	3127.6500	3.1277	23.159	0.0000	0.0000
2026/03/02	2040	04/02/2027	8.78 Call	Bond Future	3403.4100	3.4034	2721.7300	2.7217	20.029	0.0000	0.0000
2026/03/02	2040	06/05/2027		Bond Future	8.7331	104.4888	8.9022	103.1981	1.936	0.0000	0.0000
2026/03/02	2040	06/05/2027	8.88 Call	Bond Future	4021.1700	4.0212	3314.1800	3.3142	17.582	0.0000	0.0000
2026/03/02	2040	06/05/2027	8.88 Put	Bond Future	2898.3600	2.8984	3482.1000	3.4821	20.140	0.0000	0.0000
2026/03/02	2043	07/05/2026		Bond Future	129.7522	129.7522	129.5975	129.5975	0.119	0.0000	0.0000
2026/03/02	2043	07/05/2026	111.70 Call	Bond Future	18052.2400	18.0522	17897.4600	17.8975	0.857	0.0000	0.0000
2026/03/02	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2043	06/08/2026		Bond Future	129.2539	129.2539	129.0965	129.0965	0.122	0.0000	0.0000
2026/03/02	2043	06/08/2026	110.88 Call	Bond Future	18373.8800	18.3739	18216.4800	18.2165	0.857	0.0000	0.0000
2026/03/02	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2043	05/11/2026		Bond Future	131.5182	131.5182	131.3582	131.3582	0.122	0.0000	0.0000
2026/03/02	2043	05/11/2026	112.84 Call	Bond Future	18678.1710	18.6782	18518.2410	18.5182	0.856	0.0000	0.0000
2026/03/02	2043	05/11/2026	112.84 Put	Bond Future	0.0010	0.0000	0.0010	0.0000	4.211	0.0000	0.0000
2026/03/02	2043	04/02/2027		Bond Future	130.9232	130.9232	130.7611	130.7611	0.124	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	
2026/03/02	2043	04/02/2027	117.63 Call	Bond Future	13297.6592	13.2977	13135.7746	13.1358	1.217	0.0000	0.0000
2026/03/02	2043	04/02/2027	117.63 Put	Bond Future	4.4292	0.0044	4.7046	0.0047	6.218	0.0000	0.0000
2026/03/02	2043	06/05/2027		Bond Future	133.1496	133.1496	132.9851	132.9851	0.124	0.0000	0.0000
2026/03/02	2043	06/05/2027	127.48 Call	Bond Future	6153.8894	6.1539	6010.5629	6.0106	2.329	0.0000	0.0000
2026/03/02	2043	06/05/2027	127.48 Put	Bond Future	484.2794	0.4843	505.4429	0.5054	4.370	0.0000	0.0000
2026/03/02	2044	07/05/2026	10.00 Call	Bond Future	10851.4700	10.8515	9641.4100	9.6414	11.151	0.0000	0.0000
2026/03/02	2044	07/05/2026	10.00 Put	Bond Future	24.0200	0.0240	39.8200	0.0398	65.779	0.0000	0.0000
2026/03/02	2044	07/05/2026	Put	Bond Future	563.8000	0.5638	870.6000	0.8706	54.416	0.0000	0.0000
2026/03/02	2044	07/05/2026	Call	Bond Future	3523.9800	3.5240	2604.9200	2.6049	26.080	0.0000	0.0000
2026/03/02	2044	07/05/2026		Bond Future	8.6895	102.9602	8.8270	101.7343	1.582	0.0000	0.0000
2026/03/02	2044	07/05/2026	11.80 Call	Bond Future	23008.4300	23.0084	21782.5800	21.7826	5.328	0.0000	0.0000
2026/03/02	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/02	2044	06/08/2026		Bond Future	8.7354	100.4097	8.8771	99.1620	1.622	0.0000	0.0000
2026/03/02	2044	06/08/2026	12.42 Call	Bond Future	26080.5000	26.0805	24833.0100	24.8330	4.783	0.0000	0.0000
2026/03/02	2044	06/08/2026	12.42 Put	Bond Future	0.3700	0.0004	0.5800	0.0006	56.757	0.0000	0.0000
2026/03/02	2044	05/11/2026		Bond Future	8.7792	102.1448	8.9251	100.8758	1.662	0.0000	0.0000
2026/03/02	2044	05/11/2026	11.34 Call	Bond Future	19242.9400	19.2429	17997.2900	17.9973	6.473	0.0000	0.0000
2026/03/02	2044	05/11/2026	11.34 Put	Bond Future	71.1300	0.0711	94.5300	0.0945	32.898	0.0000	0.0000
2026/03/02	2044	04/02/2027		Bond Future	8.8297	99.5188	8.9800	98.2282	1.703	0.0000	0.0000
2026/03/02	2044	04/02/2027	10.18 Call	Bond Future	11492.0700	11.4921	10377.7800	10.3778	9.696	0.0000	0.0000
2026/03/02	2044	04/02/2027	10.18 Put	Bond Future	742.1800	0.7422	918.4800	0.9185	23.754	0.0000	0.0000
2026/03/02	2044	06/05/2027	9.08 Put	Bond Future	3037.7500	3.0378	3603.9100	3.6039	18.637	0.0000	0.0000
2026/03/02	2044	06/05/2027		Bond Future	8.8900	101.1861	9.0451	99.8741	1.744	0.0000	0.0000
2026/03/02	2044	06/05/2027	9.08 Call	Bond Future	4642.0000	4.6420	3896.1600	3.8962	16.067	0.0000	0.0000
2026/03/02	2046	07/05/2026		Bond Future	149.6388	149.6388	149.1836	149.1836	0.304	0.0000	0.0000
2026/03/02	2046	07/05/2026	124.95 Call	Bond Future	24688.7500	24.6888	24233.5600	24.2336	1.844	0.0000	0.0000
2026/03/02	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2046	06/08/2026		Bond Future	152.3419	152.3419	151.8785	151.8785	0.304	0.0000	0.0000
2026/03/02	2046	06/08/2026	122.38 Call	Bond Future	29961.9300	29.9619	29498.5100	29.4985	1.547	0.0000	0.0000
2026/03/02	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2046	05/11/2026		Bond Future	152.6909	152.6909	152.2198	152.2198	0.309	0.0000	0.0000
2026/03/02	2046	05/11/2026	125.48 Call	Bond Future	27210.8800	27.2109	26739.8000	26.7398	1.731	0.0000	0.0000
2026/03/02	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2046	04/02/2027		Bond Future	155.3527	155.3527	154.8738	154.8738	0.308	0.0000	0.0000
2026/03/02	2046	04/02/2027	131.09 Call	Bond Future	24262.7300	24.2627	23783.7600	23.7838	1.974	0.0000	0.0000
2026/03/02	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2046	06/05/2027		Bond Future	155.6406	155.6406	155.1543	155.1543	0.312	0.0000	0.0000
2026/03/02	2046	06/05/2027	148.99 Call	Bond Future	6650.6300	6.6506	6164.3000	6.1643	7.313	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	
2026/03/02	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2050	07/05/2026		Bond Future	154.9368	154.9368	154.3977	154.3977	0.348	0.0000	0.0000
2026/03/02	2050	07/05/2026	124.07 Call	Bond Future	30866.7700	30.8668	30327.7100	30.3277	1.746	0.0000	0.0000
2026/03/02	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2050	06/08/2026		Bond Future	155.2953	155.2953	154.7468	154.7468	0.353	0.0000	0.0000
2026/03/02	2050	06/08/2026	123.27 Call	Bond Future	32025.2500	32.0253	31476.7600	31.4768	1.713	0.0000	0.0000
2026/03/02	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2050	05/11/2026		Bond Future	158.0162	158.0162	157.4584	157.4584	0.353	0.0000	0.0000
2026/03/02	2050	05/11/2026	123.84 Call	Bond Future	34176.1600	34.1762	33618.3900	33.6184	1.632	0.0000	0.0000
2026/03/02	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2050	04/02/2027		Bond Future	158.2920	158.2920	157.7249	157.7249	0.358	0.0000	0.0000
2026/03/02	2050	04/02/2027	132.39 Call	Bond Future	25902.0300	25.9020	25334.9300	25.3349	2.189	0.0000	0.0000
2026/03/02	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	2050	06/05/2027		Bond Future	160.9857	160.9857	160.4096	160.4096	0.358	0.0000	0.0000
2026/03/02	2050	06/05/2027	150.46 Call	Bond Future	10525.7200	10.5257	9949.6100	9.9496	5.473	0.0000	0.0000
2026/03/02	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	AL37	07/05/2026		Index Future	1300.1400	1300.1400	1293.1770	1293.1770	0.536	0.0000	0.0000
2026/03/02	AL37	06/08/2026		Index Future	1323.0580	1323.0580	1315.9750	1315.9750	0.535	0.0000	0.0000
2026/03/02	AL37	05/11/2026		Index Future	1346.1920	1346.1920	1338.9920	1338.9920	0.535	0.0000	0.0000
2026/03/02	AL37	04/02/2027		Index Future	1369.3660	1369.3660	1362.0530	1362.0530	0.534	0.0000	0.0000
2026/03/02	AL37	06/05/2027		Index Future	1392.4000	1392.4000	1384.9750	1384.9750	0.533	0.0000	0.0000
2026/03/02	AL7T	07/05/2026		Index Future	1697.0090	1697.0090	1681.5160	1681.5160	0.913	0.0000	0.0000
2026/03/02	AL7T	06/08/2026		Index Future	1726.9230	1726.9230	1711.1600	1711.1600	0.913	0.0000	0.0000
2026/03/02	AL7T	05/11/2026		Index Future	1757.1180	1757.1180	1741.0900	1741.0900	0.912	0.0000	0.0000
2026/03/02	AL7T	04/02/2027		Index Future	1787.3670	1787.3670	1771.0760	1771.0760	0.911	0.0000	0.0000
2026/03/02	AL7T	06/05/2027		Index Future	1817.4310	1817.4310	1800.8810	1800.8810	0.911	0.0000	0.0000
2026/03/02	ALBI	07/05/2026		Index Future	1439.4240	1439.4240	1426.0770	1426.0770	0.927	0.0000	0.0000
2026/03/02	ALBI	06/08/2026		Index Future	1464.7970	1464.7970	1451.2180	1451.2180	0.927	0.0000	0.0000
2026/03/02	ALBI	05/11/2026		Index Future	1490.4090	1490.4090	1476.6010	1476.6010	0.926	0.0000	0.0000
2026/03/02	ALBI	04/02/2027		Index Future	1516.0660	1516.0660	1502.0310	1502.0310	0.926	0.0000	0.0000
2026/03/02	ALBI	06/05/2027		Index Future	1541.5670	1541.5670	1527.3090	1527.3090	0.925	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	
2026/03/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/02	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
2026/03/02	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/02	ES33	07/05/2026		Bond Future	8.4709	95.9367	8.6043	95.2451	1.575	0.0000
2026/03/02	ES33	07/05/2026	11.69 Call	Bond Future	15056.1700	15.0562	14364.5500	14.3646	4.594	0.0000
2026/03/02	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/02	ES33	06/08/2026		Bond Future	8.5256	97.6697	8.6653	96.9657	1.638	0.0000
2026/03/02	ES33	06/08/2026	12.02 Call	Bond Future	15801.0700	15.8011	15097.0500	15.0971	4.456	0.0000
2026/03/02	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/02	ES33	05/11/2026		Bond Future	8.5899	95.5896	8.7362	94.8736	1.703	0.0000
2026/03/02	ES33	05/11/2026	10.83 Call	Bond Future	10261.2100	10.2612	9545.1700	9.5452	6.978	0.0000
2026/03/02	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/02	ES33	04/02/2027		Bond Future	8.6689	97.2547	8.8225	96.5266	1.771	0.0000
2026/03/02	ES33	04/02/2027	9.70 Call	Bond Future	4758.1400	4.7581	4029.9900	4.0300	15.303	0.0000
2026/03/02	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/02	ES33	06/05/2027		Bond Future	8.7584	95.1168	8.9197	94.3766	1.842	0.0000
2026/03/02	ES33	06/05/2027	8.80 Call	Bond Future	191.4700	0.1915	0.0000	0.0000	(100.000)	0.0000
2026/03/02	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	548.6900	0.5487	100.000	0.0000
2026/03/02	ES42	07/05/2026		Bond Future	8.9233	96.8219	9.0660	95.6614	1.599	0.0000
2026/03/02	ES42	07/05/2026	12.20 Call	Bond Future	22180.5200	22.1805	21019.9700	21.0200	5.232	0.0000
2026/03/02	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/02	ES42	06/08/2026		Bond Future	8.9724	98.5707	9.1196	97.3894	1.640	0.0000
2026/03/02	ES42	06/08/2026	12.65 Call	Bond Future	24096.4000	24.0964	22915.0200	22.9150	4.903	0.0000
2026/03/02	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/02	ES42	05/11/2026		Bond Future	9.0252	96.0343	9.1770	94.8324	1.682	0.0000
2026/03/02	ES42	05/11/2026	11.66 Call	Bond Future	18069.4400	18.0694	16867.5500	16.8676	6.652	0.0000
2026/03/02	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/02	ES42	04/02/2027		Bond Future	9.0848	97.7059	9.2415	96.4833	1.725	0.0000
2026/03/02	ES42	04/02/2027	10.29 Call	Bond Future	8845.9700	8.8460	7623.4100	7.6234	13.821	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	
2026/03/02	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	ES42	06/05/2027		Bond Future	9.1527	95.1033	9.3145	93.8602	1.768	0.0000	0.0000
2026/03/02	ES42	06/05/2027	9.33 Call	Bond Future	1360.9300	1.3609	117.8100	0.1178	91.343	0.0000	0.0000
2026/03/02	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	GOVI	07/05/2026		GOVI	1413.1030	1413.1030	1399.6000	1399.6000	0.956	0.0000	0.0000
2026/03/02	GOVI	07/05/2026	1,177. Call 00	GOVI	2361030.0000	236.1030	2226000.0000	222.6000	5.719	0.0000	0.0000
2026/03/02	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	GOVI	06/08/2026		GOVI	1438.0120	1438.0120	1424.2740	1424.2740	0.955	0.0000	0.0000
2026/03/02	GOVI	06/08/2026	1,189. Call 00	GOVI	2490120.0000	249.0120	2352740.0000	235.2740	5.517	0.0000	0.0000
2026/03/02	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	GOVI	05/11/2026		GOVI	1463.1560	1463.1560	1449.1860	1449.1860	0.955	0.0000	0.0000
2026/03/02	GOVI	05/11/2026	1,277. Call 00	GOVI	1861560.0000	186.1560	1721860.0000	172.1860	7.504	0.0000	0.0000
2026/03/02	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	GOVI	04/02/2027		GOVI	1488.3440	1488.3440	1474.1440	1474.1440	0.954	0.0000	0.0000
2026/03/02	GOVI	04/02/2027	1,369. Call 00	GOVI	1193440.0000	119.3440	1051440.0000	105.1440	11.898	0.0000	0.0000
2026/03/02	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	GOVI	06/05/2027		GOVI	1513.3780	1513.3780	1498.9530	1498.9530	0.953	0.0000	0.0000
2026/03/02	GOVI	06/05/2027	1,427. Call 00	GOVI	863780.0000	86.3780	719530.0000	71.9530	16.700	0.0000	0.0000
2026/03/02	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/02	I258	07/05/2026		Bond Future	141.0899	141.0899	139.8667	139.8667	0.867	0.0000	0.0000
2026/03/02	I258	07/05/2026	113.73 Call	Bond Future	27359.8900	27.3599	26136.7200	26.1367	4.471	0.0000	0.0000
2026/03/02	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	I258	06/08/2026		Bond Future	140.7962	140.7962	139.5512	139.5512	0.884	0.0000	0.0000
2026/03/02	I258	06/08/2026	112.95 Call	Bond Future	27846.1600	27.8462	26601.2100	26.6012	4.471	0.0000	0.0000
2026/03/02	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/03/02	I258	05/11/2026		Bond Future	143.2628	143.2628	141.9963	141.9963	0.884	0.0000	0.0000
2026/03/02	I258	05/11/2026	114.95 Call	Bond Future	28312.8068	28.3128	27046.3339	27.0463	4.473	0.0000	0.0000
2026/03/02	I258	05/11/2026	114.95 Put	Bond Future	0.0068	0.0000	0.0139	0.0000	103.953	0.0000	0.0000
2026/03/02	I258	04/02/2027		Bond Future	142.8726	142.8726	141.5847	141.5847	0.901	0.0000	0.0000
2026/03/02	I258	04/02/2027	118.90 Call	Bond Future	23975.2002	23.9752	22688.8602	22.6889	5.365	0.0000	0.0000
2026/03/02	I258	04/02/2027	118.90 Put	Bond Future	2.6002	0.0026	4.1702	0.0042	60.378	0.0000	0.0000
2026/03/02	I258	06/05/2027		Bond Future	145.3028	145.3028	143.9932	143.9932	0.901	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	
2026/03/02	I258	06/05/2027	134.78 Call	Bond Future	11187.2095	11.1872	10057.7211	10.0577	10.096	0.0000	0.0000
2026/03/02	I258	06/05/2027	134.78 Put	Bond Future	664.4595	0.6645	844.5211	0.8445	27.099	0.0000	0.0000
2026/03/02	IGOV	07/05/2026		Index Future	458.1740	458.1740	457.1220	457.1220	0.230	0.0000	0.0000
2026/03/02	IGOV	06/08/2026		Index Future	466.3620	466.3620	465.2920	465.2920	0.229	0.0000	0.0000
2026/03/02	IGOV	05/11/2026		Index Future	474.6260	474.6260	473.5400	473.5400	0.229	0.0000	0.0000
2026/03/02	IGOV	04/02/2027		Index Future	482.9040	482.9040	481.8030	481.8030	0.228	0.0000	0.0000
2026/03/02	IGOV	06/05/2027		Index Future	491.1320	491.1320	490.0160	490.0160	0.227	0.0000	0.0000
2026/03/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/02	R033	07/05/2026		Bond Future	7.6922	113.2908	7.8473	112.4156	2.017	0.0000	0.0000
2026/03/02	R033	07/05/2026	10.38 Call	Bond Future	14003.9600	14.0040	13129.3900	13.1294	6.245	0.0000	0.0000
2026/03/02	R033	07/05/2026	10.38 Put	Bond Future	1.4200	0.0014	2.0700	0.0021	45.775	0.0000	0.0000
2026/03/02	R033	06/08/2026		Bond Future	7.7197	115.3094	7.8828	114.4187	2.113	0.0000	0.0000
2026/03/02	R033	06/08/2026	10.25 Call	Bond Future	12933.8800	12.9339	12066.3500	12.0664	6.707	0.0000	0.0000
2026/03/02	R033	06/08/2026	10.25 Put	Bond Future	78.7300	0.0787	101.9200	0.1019	29.455	0.0000	0.0000
2026/03/02	R033	05/11/2026		Bond Future	7.7530	112.2631	7.9245	111.3572	2.213	0.0000	0.0000
2026/03/02	R033	05/11/2026	9.33 Call	Bond Future	8510.5900	8.5106	7725.4300	7.7254	9.226	0.0000	0.0000
2026/03/02	R033	05/11/2026	9.33 Put	Bond Future	524.3300	0.5243	645.0600	0.6451	23.026	0.0000	0.0000
2026/03/02	R033	04/02/2027		Bond Future	7.7970	114.1927	7.9778	113.2715	2.319	0.0000	0.0000
2026/03/02	R033	04/02/2027	8.65 Call	Bond Future	5696.2300	5.6962	5039.5700	5.0396	11.528	0.0000	0.0000
2026/03/02	R033	04/02/2027	8.65 Put	Bond Future	1434.5100	1.4345	1699.0200	1.6990	18.439	0.0000	0.0000
2026/03/02	R033	06/05/2027		Bond Future	7.8536	111.0694	8.0445	110.1331	2.431	0.0000	0.0000
2026/03/02	R033	06/05/2027	7.93 Call	Bond Future	3067.2500	3.0673	2581.8400	2.5818	15.826	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	
2026/03/02	R033	06/05/2027	7.93 Put	Bond Future	2691.2900	2.6913	3142.2100	3.1422	16.755	0.0000	0.0000
2026/03/02	R035	07/05/2026	8.31 Call	Bond Future	2349.5900	2.3496	1647.3200	1.6473	29.889	0.0000	0.0000
2026/03/02	R035	07/05/2026	8.31 Put	Bond Future	376.2800	0.3763	629.5900	0.6296	67.320	0.0000	0.0000
2026/03/02	R035	07/05/2026		Bond Future	8.0004	107.1907	8.1494	106.2351	1.862	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.86 Call	Bond Future	16530.3900	16.5304	15574.8200	15.5748	5.781	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/02	R035	07/05/2026	8.29 Put	Bond Future	401.0400	0.4010	668.2600	0.6683	66.632	0.0000	0.0000
2026/03/02	R035	07/05/2026	8.29 Call	Bond Future	2248.3100	2.2483	1559.9500	1.5600	30.617	0.0000	0.0000
2026/03/02	R035	07/05/2026	8.79 Put	Bond Future	80.1900	0.0802	141.7700	0.1418	76.793	0.0000	0.0000
2026/03/02	R035	07/05/2026	8.79 Call	Bond Future	5019.6600	5.0197	4125.6600	4.1257	17.810	0.0000	0.0000
2026/03/02	R035	07/05/2026	9.20 Call	Bond Future	7406.5400	7.4065	6467.1200	6.4671	12.684	0.0000	0.0000
2026/03/02	R035	07/05/2026	9.20 Put	Bond Future	20.5200	0.0205	36.6800	0.0367	78.752	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.66 Call	Bond Future	15489.9200	15.4899	14534.3500	14.5344	6.169	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.66 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.16 Call	Bond Future	12817.7200	12.8177	11862.4600	11.8625	7.453	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.16 Put	Bond Future	0.3900	0.0004	0.7100	0.0007	82.051	0.0000	0.0000
2026/03/02	R035	07/05/2026	9.66 Put	Bond Future	4.8200	0.0048	8.4400	0.0084	75.104	0.0000	0.0000
2026/03/02	R035	07/05/2026	9.66 Call	Bond Future	10044.0100	10.0440	9092.0500	9.0921	9.478	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.71 Call	Bond Future	15751.5400	15.7515	14795.9700	14.7960	6.067	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.71 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.21 Call	Bond Future	13089.5500	13.0896	12134.2100	12.1342	7.298	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.21 Put	Bond Future	0.2900	0.0003	0.5300	0.0005	82.759	0.0000	0.0000
2026/03/02	R035	07/05/2026	9.71 Put	Bond Future	4.1500	0.0042	7.2300	0.0072	74.217	0.0000	0.0000
2026/03/02	R035	07/05/2026	9.71 Call	Bond Future	10326.0400	10.3260	9373.5400	9.3735	9.224	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.64 Call	Bond Future	15384.9900	15.3850	14429.4200	14.4294	6.211	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.64 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.14 Call	Bond Future	12708.7000	12.7087	11753.4700	11.7535	7.516	0.0000	0.0000
2026/03/02	R035	07/05/2026	10.14 Put	Bond Future	0.4400	0.0004	0.7900	0.0008	79.545	0.0000	0.0000
2026/03/02	R035	07/05/2026	9.64 Put	Bond Future	5.1200	0.0051	8.9800	0.0090	75.391	0.0000	0.0000
2026/03/02	R035	07/05/2026	9.64 Call	Bond Future	9930.9200	9.9309	8979.2000	8.9792	9.583	0.0000	0.0000
2026/03/02	R035	07/05/2026	8.55 Call	Bond Future	3644.3600	3.6444	2816.8200	2.8168	22.707	0.0000	0.0000
2026/03/02	R035	07/05/2026	8.55 Put	Bond Future	173.9700	0.1740	302.0100	0.3020	73.599	0.0000	0.0000
2026/03/02	R035	06/08/2026	10.22 Call	Bond Future	12700.1500	12.7002	11737.4400	11.7374	7.580	0.0000	0.0000
2026/03/02	R035	06/08/2026	10.22 Put	Bond Future	19.5200	0.0195	29.3900	0.0294	50.564	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.72 Call	Bond Future	10023.5400	10.0235	9079.5800	9.0796	9.417	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.72 Put	Bond Future	59.8000	0.0598	88.4200	0.0884	47.860	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.22 Put	Bond Future	146.5500	0.1466	216.4500	0.2165	47.697	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.22 Call	Bond Future	7288.0900	7.2881	6385.4100	6.3854	12.386	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	
2026/03/02	R035	06/08/2026	10.13 Call	Bond Future	12224.8000	12.2248	11264.8200	11.2648	7.853	0.0000	0.0000
2026/03/02	R035	06/08/2026	10.13 Put	Bond Future	25.6400	0.0256	38.2400	0.0382	49.142	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.63 Call	Bond Future	9533.5500	9.5336	8594.4900	8.5945	9.850	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.63 Put	Bond Future	69.9000	0.0699	103.4200	0.1034	47.954	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.13 Put	Bond Future	173.6600	0.1737	256.0000	0.2560	47.414	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.13 Call	Bond Future	6795.6800	6.7957	5905.4400	5.9054	13.100	0.0000	0.0000
2026/03/02	R035	06/08/2026	8.29 Put	Bond Future	840.8100	0.8408	1194.3800	1.1944	42.051	0.0000	0.0000
2026/03/02	R035	06/08/2026	8.29 Call	Bond Future	2437.0900	2.4371	1818.0800	1.8181	25.400	0.0000	0.0000
2026/03/02	R035	06/08/2026	8.79 Put	Bond Future	325.1000	0.3251	475.6100	0.4756	46.297	0.0000	0.0000
2026/03/02	R035	06/08/2026	8.79 Call	Bond Future	4951.8400	4.9518	4129.7700	4.1298	16.601	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.39 Call	Bond Future	8220.3500	8.2204	7299.1700	7.2992	11.206	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.39 Put	Bond Future	107.1600	0.1072	158.5600	0.1586	47.966	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.71 Call	Bond Future	9969.1900	9.9692	9025.7300	9.0257	9.464	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.71 Put	Bond Future	60.8500	0.0609	89.9700	0.0900	47.855	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.21 Call	Bond Future	7233.3400	7.2333	6331.9400	6.3319	12.462	0.0000	0.0000
2026/03/02	R035	06/08/2026	9.21 Put	Bond Future	149.3400	0.1493	220.5200	0.2205	47.663	0.0000	0.0000
2026/03/02	R035	06/08/2026	8.71 Put	Bond Future	377.1900	0.3772	550.3100	0.5503	45.897	0.0000	0.0000
2026/03/02	R035	06/08/2026	8.71 Call	Bond Future	4526.8400	4.5268	3727.3800	3.7274	17.660	0.0000	0.0000
2026/03/02	R035	06/08/2026	7.70 Put	Bond Future	2576.7700	2.5768	3346.6600	3.3467	29.878	0.0000	0.0000
2026/03/02	R035	06/08/2026	7.70 Call	Bond Future	443.5800	0.4436	240.8900	0.2409	45.694	0.0000	0.0000
2026/03/02	R035	06/08/2026	7.90 Put	Bond Future	1780.1100	1.7801	2403.8000	2.4038	35.037	0.0000	0.0000
2026/03/02	R035	06/08/2026	7.90 Call	Bond Future	930.2500	0.9303	581.3600	0.5814	37.505	0.0000	0.0000
2026/03/02	R035	06/08/2026	8.34 Call	Bond Future	2668.0700	2.6681	2021.3500	2.0214	24.239	0.0000	0.0000
2026/03/02	R035	06/08/2026	8.34 Put	Bond Future	763.4800	0.7635	1089.3400	1.0893	42.681	0.0000	0.0000
2026/03/02	R035	06/08/2026	7.95 Put	Bond Future	1618.0200	1.6180	2203.5200	2.2035	36.186	0.0000	0.0000
2026/03/02	R035	06/08/2026	7.95 Call	Bond Future	1085.9000	1.0859	698.8200	0.6988	35.646	0.0000	0.0000
2026/03/02	R035	06/08/2026		Bond Future	8.0342	109.1008	8.1894	108.1282	1.933	0.0000	0.0000
2026/03/02	R035	06/08/2026	11.06 Call	Bond Future	17021.1000	17.0211	16049.2100	16.0492	5.710	0.0000	0.0000
2026/03/02	R035	06/08/2026	11.06 Put	Bond Future	1.1100	0.0011	1.8000	0.0018	62.162	0.0000	0.0000
2026/03/02	R035	05/11/2026	9.80 Call	Bond Future	10107.2600	10.1073	9176.0500	9.1761	9.213	0.0000	0.0000
2026/03/02	R035	05/11/2026	9.80 Put	Bond Future	160.2100	0.1602	218.1800	0.2182	36.184	0.0000	0.0000
2026/03/02	R035	05/11/2026	9.30 Call	Bond Future	7507.8400	7.5078	6630.6300	6.6306	11.684	0.0000	0.0000
2026/03/02	R035	05/11/2026	9.30 Put	Bond Future	314.5300	0.3145	426.5000	0.4265	35.599	0.0000	0.0000
2026/03/02	R035	05/11/2026	8.80 Put	Bond Future	633.0600	0.6331	848.7800	0.8488	34.076	0.0000	0.0000
2026/03/02	R035	05/11/2026	8.80 Call	Bond Future	4968.0500	4.9681	4194.5900	4.1946	15.569	0.0000	0.0000
2026/03/02	R035	05/11/2026		Bond Future	8.0757	106.4883	8.2376	105.4992	2.004	0.0000	0.0000
2026/03/02	R035	05/11/2026	10.03 Call	Bond Future	11296.2700	11.2963	10349.5600	10.3496	8.381	0.0000	0.0000
2026/03/02	R035	05/11/2026	10.03 Put	Bond Future	116.4300	0.1164	158.9000	0.1589	36.477	0.0000	0.0000
2026/03/02	R035	05/11/2026	8.97 Call	Bond Future	5820.3700	5.8204	5004.6200	5.0046	14.015	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	
2026/03/02	R035	05/11/2026	8.97 Put	Bond Future	501.5400	0.5015	674.9700	0.6750	34.579	0.0000	0.0000
2026/03/02	R035	05/11/2026	8.47 Call	Bond Future	3398.4000	3.3984	2736.6700	2.7367	19.472	0.0000	0.0000
2026/03/02	R035	05/11/2026	8.47 Put	Bond Future	1009.3400	1.0093	1336.7900	1.3368	32.442	0.0000	0.0000
2026/03/02	R035	05/11/2026	7.97 Put	Bond Future	2064.4300	2.0644	2645.7500	2.6458	28.159	0.0000	0.0000
2026/03/02	R035	05/11/2026	7.97 Call	Bond Future	1411.6100	1.4116	1003.7500	1.0038	28.893	0.0000	0.0000
2026/03/02	R035	04/02/2027		Bond Future	8.1273	108.3194	8.2963	107.3135	2.080	0.0000	0.0000
2026/03/02	R035	04/02/2027	9.02 Call	Bond Future	5904.9900	5.9050	5111.7300	5.1117	13.434	0.0000	0.0000
2026/03/02	R035	04/02/2027	9.02 Put	Bond Future	730.4800	0.7305	943.1500	0.9432	29.114	0.0000	0.0000
2026/03/02	R035	06/05/2027		Bond Future	8.1849	105.6386	8.3614	104.6161	2.157	0.0000	0.0000
2026/03/02	R035	06/05/2027	8.25 Call	Bond Future	2613.0600	2.6131	2090.7200	2.0907	19.990	0.0000	0.0000
2026/03/02	R035	06/05/2027	8.25 Put	Bond Future	2234.2600	2.2343	2734.4500	2.7345	22.387	0.0000	0.0000
2026/03/02	R038	07/05/2026		Bond Future	8.3993	119.6177	8.5477	118.3869	1.767	0.0000	0.0000
2026/03/02	R038	07/05/2026	11.40 Call	Bond Future	21768.5200	21.7685	20537.6500	20.5377	5.654	0.0000	0.0000
2026/03/02	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/02	R038	06/08/2026		Bond Future	8.4441	121.7492	8.5980	120.4964	1.823	0.0000	0.0000
2026/03/02	R038	06/08/2026	11.77 Call	Bond Future	23393.2300	23.3932	22141.0700	22.1411	5.353	0.0000	0.0000
2026/03/02	R038	06/08/2026	11.77 Put	Bond Future	0.9700	0.0010	1.5500	0.0016	59.794	0.0000	0.0000
2026/03/02	R038	05/11/2026		Bond Future	8.4931	118.3732	8.6527	117.0991	1.879	0.0000	0.0000
2026/03/02	R038	05/11/2026	10.72 Call	Bond Future	16269.1500	16.2692	15032.1400	15.0321	7.603	0.0000	0.0000
2026/03/02	R038	05/11/2026	10.72 Put	Bond Future	101.8700	0.1019	139.0100	0.1390	36.458	0.0000	0.0000
2026/03/02	R038	04/02/2027		Bond Future	8.5504	120.4076	8.7161	119.1119	1.938	0.0000	0.0000
2026/03/02	R038	04/02/2027	9.60 Call	Bond Future	8738.7700	8.7388	7679.6900	7.6797	12.119	0.0000	0.0000
2026/03/02	R038	04/02/2027	9.60 Put	Bond Future	856.4900	0.8565	1093.2000	1.0932	27.637	0.0000	0.0000
2026/03/02	R038	06/05/2027		Bond Future	8.6166	116.9476	8.7888	115.6304	1.998	0.0000	0.0000
2026/03/02	R038	06/05/2027	8.71 Call	Bond Future	3698.9700	3.6990	3006.5200	3.0065	18.720	0.0000	0.0000
2026/03/02	R038	06/05/2027	8.71 Put	Bond Future	2981.9000	2.9819	3606.6000	3.6066	20.950	0.0000	0.0000
2026/03/02	R053	07/05/2026		Bond Future	8.5470	133.5306	8.6945	131.5982	1.726	0.0000	0.0000
2026/03/02	R053	07/05/2026	11.69 Call	Bond Future	32755.4200	32.7554	30823.0400	30.8230	5.899	0.0000	0.0000
2026/03/02	R053	07/05/2026	11.69 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/02	R053	06/08/2026		Bond Future	8.5818	135.9100	8.7334	133.9432	1.766	0.0000	0.0000
2026/03/02	R053	06/08/2026	12.28 Call	Bond Future	36799.4900	36.7995	34833.1900	34.8332	5.343	0.0000	0.0000
2026/03/02	R053	06/08/2026	12.28 Put	Bond Future	0.8100	0.0008	1.3000	0.0013	60.494	0.0000	0.0000
2026/03/02	R053	05/11/2026		Bond Future	8.6191	132.4008	8.7748	130.4003	1.807	0.0000	0.0000
2026/03/02	R053	05/11/2026	11.21 Call	Bond Future	27730.7400	27.7307	25768.2100	25.7682	7.077	0.0000	0.0000
2026/03/02	R053	05/11/2026	11.21 Put	Bond Future	105.6500	0.1057	143.6200	0.1436	35.939	0.0000	0.0000
2026/03/02	R053	04/02/2027		Bond Future	8.6614	134.6765	8.8215	132.6420	1.848	0.0000	0.0000
2026/03/02	R053	04/02/2027	9.99 Call	Bond Future	16579.6100	16.5796	14839.1700	14.8392	10.497	0.0000	0.0000
2026/03/02	R053	04/02/2027	9.99 Put	Bond Future	1176.3100	1.1763	1470.4500	1.4705	25.005	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	
2026/03/02	R053	06/05/2027		Bond Future	8.7091	131.0782	8.8737	129.0098	1.891	0.0000	0.0000
2026/03/02	R053	06/05/2027	8.92 Call	Bond Future	7100.2800	7.1003	5908.7500	5.9088	16.781	0.0000	0.0000
2026/03/02	R053	06/05/2027	8.92 Put	Bond Future	4460.4900	4.4605	5337.4100	5.3374	19.660	0.0000	0.0000
2026/03/02	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/02	R186	07/05/2026	8.69 Call	Bond Future	68.5700	0.0686	67.0600	0.0671	2.202	0.0000	0.0000
2026/03/02	R186	07/05/2026	8.69 Put	Bond Future	68.5700	0.0686	67.0600	0.0671	2.202	0.0000	0.0000
2026/03/02	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/02	R186	06/08/2026	8.57 Call	Bond Future	71.2000	0.0712	70.5300	0.0705	0.941	0.0000	0.0000
2026/03/02	R186	06/08/2026	8.57 Put	Bond Future	71.2000	0.0712	70.5300	0.0705	0.941	0.0000	0.0000
2026/03/02	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/02	R186	05/11/2026	8.12 Call	Bond Future	44.1700	0.0442	43.9000	0.0439	0.611	0.0000	0.0000
2026/03/02	R186	05/11/2026	8.12 Put	Bond Future	44.1700	0.0442	43.9000	0.0439	0.611	0.0000	0.0000
2026/03/02	R202	07/05/2026		Bond Future	306.3113	306.3113	306.0990	306.0990	0.069	0.0000	0.0000
2026/03/02	R202	07/05/2026	277.55 Call	Bond Future	28761.3300	28.7613	28548.9800	28.5490	0.738	0.0000	0.0000
2026/03/02	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R202	06/08/2026		Bond Future	306.4496	306.4496	306.2335	306.2335	0.070	0.0000	0.0000
2026/03/02	R202	06/08/2026	278.86 Call	Bond Future	27589.5700	27.5896	27373.5400	27.3735	0.783	0.0000	0.0000
2026/03/02	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R202	05/11/2026		Bond Future	311.8190	311.8190	311.6000	311.6000	0.070	0.0000	0.0000
2026/03/02	R202	05/11/2026	280.46 Call	Bond Future	31359.0200	31.3590	31139.9700	31.1400	0.699	0.0000	0.0000
2026/03/02	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R202	04/02/2027		Bond Future	311.7736	311.7736	311.5517	311.5517	0.071	0.0000	0.0000
2026/03/02	R202	04/02/2027	294.73 Call	Bond Future	17043.5900	17.0436	16821.7200	16.8217	1.302	0.0000	0.0000
2026/03/02	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R202	06/05/2027		Bond Future	317.0795	317.0795	316.8548	316.8548	0.071	0.0000	0.0000
2026/03/02	R202	06/05/2027	306.99 Call	Bond Future	10089.4700	10.0895	9864.7600	9.8648	2.227	0.0000	0.0000
2026/03/02	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R209	07/05/2026		Bond Future	8.1580	87.9284	8.2910	87.1165	1.631	0.0000	0.0000
2026/03/02	R209	07/05/2026	11.07 Call	Bond Future	15758.5700	15.7586	14946.7000	14.9467	5.152	0.0000	0.0000
2026/03/02	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/02	R209	06/08/2026		Bond Future	8.1941	89.4951	8.3320	88.6689	1.683	0.0000	0.0000
2026/03/02	R209	06/08/2026	11.39 Call	Bond Future	16829.3100	16.8293	16003.4300	16.0034	4.907	0.0000	0.0000
2026/03/02	R209	06/08/2026	11.39 Put	Bond Future	0.6900	0.0007	1.0500	0.0011	52.174	0.0000	0.0000
2026/03/02	R209	05/11/2026		Bond Future	8.2344	87.8926	8.3773	87.0522	1.736	0.0000	0.0000
2026/03/02	R209	05/11/2026	10.32 Call	Bond Future	11400.8500	11.4009	10589.9600	10.5900	7.113	0.0000	0.0000
2026/03/02	R209	05/11/2026	10.32 Put	Bond Future	95.3300	0.0953	124.8100	0.1248	30.924	0.0000	0.0000
2026/03/02	R209	04/02/2027		Bond Future	8.2826	89.4037	8.4309	88.5491	1.791	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	
2026/03/02	R209	04/02/2027	9.28 Call	Bond Future	6182.3200	6.1823	5486.0700	5.4861	11.262	0.0000	0.0000
2026/03/02	R209	04/02/2027	9.28 Put	Bond Future	633.6700	0.6337	791.9800	0.7920	24.983	0.0000	0.0000
2026/03/02	R209	04/02/2027	8.96 Call	Bond Future	4726.6300	4.7266	4093.8100	4.0938	13.388	0.0000	0.0000
2026/03/02	R209	04/02/2027	8.96 Put	Bond Future	908.1900	0.9082	1129.9300	1.1299	24.416	0.0000	0.0000
2026/03/02	R209	04/02/2027	8.03 Put	Bond Future	2723.4800	2.7235	3268.7700	3.2688	20.022	0.0000	0.0000
2026/03/02	R209	04/02/2027	8.03 Call	Bond Future	1243.4100	1.2434	934.1400	0.9341	24.873	0.0000	0.0000
2026/03/02	R209	06/05/2027		Bond Future	8.3394	87.7550	8.4934	86.8863	1.847	0.0000	0.0000
2026/03/02	R209	06/05/2027	8.41 Call	Bond Future	2555.8900	2.5559	2103.8600	2.1039	17.686	0.0000	0.0000
2026/03/02	R209	06/05/2027	8.41 Put	Bond Future	2156.2900	2.1563	2572.9900	2.5730	19.325	0.0000	0.0000
2026/03/02	R210	07/05/2026		Bond Future	261.0218	261.0218	261.0144	261.0144	0.003	0.0000	0.0000
2026/03/02	R210	07/05/2026	255.40 Call	Bond Future	5621.8100	5.6218	5614.3900	5.6144	0.132	0.0000	0.0000
2026/03/02	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R210	06/08/2026		Bond Future	265.7370	265.7370	265.7296	265.7296	0.003	0.0000	0.0000
2026/03/02	R210	06/08/2026	259.84 Call	Bond Future	5896.9600	5.8970	5889.5900	5.8896	0.125	0.0000	0.0000
2026/03/02	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R210	05/11/2026		Bond Future	266.8761	266.8761	266.8692	266.8692	0.003	0.0000	0.0000
2026/03/02	R210	05/11/2026	253.33 Call	Bond Future	13546.1000	13.5461	13539.2300	13.5392	0.051	0.0000	0.0000
2026/03/02	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R210	04/02/2027		Bond Future	271.5285	271.5285	271.5222	271.5222	0.002	0.0000	0.0000
2026/03/02	R210	04/02/2027	266.03 Call	Bond Future	5498.5000	5.4985	5492.2100	5.4922	0.114	0.0000	0.0000
2026/03/02	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R210	06/05/2027		Bond Future	272.5789	272.5789	272.5737	272.5737	0.002	0.0000	0.0000
2026/03/02	R210	06/05/2027	271.13 Call	Bond Future	1448.8800	1.4489	1443.7300	1.4437	0.355	0.0000	0.0000
2026/03/02	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R213	07/05/2026		Bond Future	7.3916	99.8145	7.5377	99.2401	1.977	0.0000	0.0000
2026/03/02	R213	07/05/2026	9.80 Call	Bond Future	8969.8100	8.9698	8395.3600	8.3954	6.404	0.0000	0.0000
2026/03/02	R213	07/05/2026	9.80 Put	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2026/03/02	R213	06/08/2026		Bond Future	7.4046	101.5932	7.5602	101.0085	2.102	0.0000	0.0000
2026/03/02	R213	06/08/2026	9.69 Call	Bond Future	8183.4600	8.1835	7602.3700	7.6024	7.101	0.0000	0.0000
2026/03/02	R213	06/08/2026	9.69 Put	Bond Future	6.4400	0.0064	10.0400	0.0100	55.901	0.0000	0.0000
2026/03/02	R213	05/11/2026		Bond Future	7.4291	99.8014	7.5951	99.2068	2.235	0.0000	0.0000
2026/03/02	R213	05/11/2026	8.75 Call	Bond Future	4770.2600	4.7703	4235.0600	4.2351	11.220	0.0000	0.0000
2026/03/02	R213	05/11/2026	8.75 Put	Bond Future	158.1900	0.1582	217.5900	0.2176	37.550	0.0000	0.0000
2026/03/02	R213	04/02/2027		Bond Future	7.4674	101.5179	7.6454	100.9133	2.384	0.0000	0.0000
2026/03/02	R213	04/02/2027	8.14 Call	Bond Future	2746.2100	2.7462	2300.5600	2.3006	16.228	0.0000	0.0000
2026/03/02	R213	04/02/2027	8.14 Put	Bond Future	485.2200	0.4852	644.1200	0.6441	32.748	0.0000	0.0000
2026/03/02	R213	06/05/2027		Bond Future	7.5160	99.6739	7.7073	99.0595	2.545	0.0000	0.0000
2026/03/02	R213	06/05/2027	7.56 Call	Bond Future	1321.9900	1.3220	1019.6000	1.0196	22.874	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	
2026/03/02	R213	06/05/2027	7.56 Put	Bond Future	1180.2800	1.1803	1492.3300	1.4923	26.439	0.0000	0.0000
2026/03/02	R214	07/05/2026		Bond Future	8.5132	84.5096	8.6558	83.4726	1.675	0.0000	0.0000
2026/03/02	R214	07/05/2026	11.53 Call	Bond Future	18566.1700	18.5662	17529.1200	17.5291	5.586	0.0000	0.0000
2026/03/02	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/02	R214	06/08/2026		Bond Future	8.5509	86.0156	8.6978	84.9600	1.717	0.0000	0.0000
2026/03/02	R214	06/08/2026	11.97 Call	Bond Future	20390.2700	20.3903	19335.0400	19.3350	5.175	0.0000	0.0000
2026/03/02	R214	06/08/2026	11.97 Put	Bond Future	0.5200	0.0005	0.8300	0.0008	59.615	0.0000	0.0000
2026/03/02	R214	05/11/2026		Bond Future	8.5936	84.2079	8.7448	83.1343	1.759	0.0000	0.0000
2026/03/02	R214	05/11/2026	10.97 Call	Bond Future	14928.1200	14.9281	13879.0400	13.8790	7.028	0.0000	0.0000
2026/03/02	R214	05/11/2026	10.97 Put	Bond Future	71.3200	0.0713	95.8600	0.0959	34.408	0.0000	0.0000
2026/03/02	R214	04/02/2027		Bond Future	8.6433	85.6560	8.7992	84.5641	1.803	0.0000	0.0000
2026/03/02	R214	04/02/2027	9.90 Call	Bond Future	8914.1400	8.9141	7984.8700	7.9849	10.425	0.0000	0.0000
2026/03/02	R214	04/02/2027	9.90 Put	Bond Future	649.6300	0.6496	812.2400	0.8122	25.031	0.0000	0.0000
2026/03/02	R214	06/05/2027		Bond Future	8.6962	83.7990	8.8568	82.6890	1.847	0.0000	0.0000
2026/03/02	R214	06/05/2027	8.88 Call	Bond Future	3744.4500	3.7445	3117.5000	3.1175	16.743	0.0000	0.0000
2026/03/02	R214	06/05/2027	8.88 Put	Bond Future	2476.0900	2.4761	2959.1400	2.9591	19.509	0.0000	0.0000
2026/03/02	R248	07/05/2026		Bond Future	8.6533	102.6553	8.8059	101.1756	1.764	0.0000	0.0000
2026/03/02	R248	07/05/2026	11.72 Call	Bond Future	24175.0300	24.1750	22695.2900	22.6953	6.121	0.0000	0.0000
2026/03/02	R248	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/02	R248	07/05/2026	8.30 Put	Bond Future	3761.3600	3.7614	5102.2300	5.1022	35.649	0.0000	0.0000
2026/03/02	R248	07/05/2026	8.30 Call	Bond Future	201.2500	0.2013	62.3800	0.0624	69.004	0.0000	0.0000
2026/03/02	R248	07/05/2026	8.70 Put	Bond Future	1251.3400	1.2513	1995.2500	1.9953	59.449	0.0000	0.0000
2026/03/02	R248	07/05/2026	8.70 Call	Bond Future	1708.2400	1.7082	972.4100	0.9724	43.075	0.0000	0.0000
2026/03/02	R248	07/05/2026	9.18 Call	Bond Future	5241.9500	5.2420	3973.4200	3.9734	24.200	0.0000	0.0000
2026/03/02	R248	07/05/2026	9.18 Put	Bond Future	276.7100	0.2767	487.9200	0.4879	76.329	0.0000	0.0000
2026/03/02	R248	07/05/2026	9.19 Call	Bond Future	5323.8200	5.3238	4049.2200	4.0492	23.941	0.0000	0.0000
2026/03/02	R248	07/05/2026	9.19 Put	Bond Future	268.0800	0.2681	473.2200	0.4732	76.522	0.0000	0.0000
2026/03/02	R248	06/08/2026	9.00 Call	Bond Future	4259.1300	4.2591	3263.0800	3.2631	23.386	0.0000	0.0000
2026/03/02	R248	06/08/2026	9.00 Put	Bond Future	1327.6900	1.3277	1837.6600	1.8377	38.410	0.0000	0.0000
2026/03/02	R248	06/08/2026	10.00 Call	Bond Future	11798.7400	11.7987	10399.7000	10.3997	11.858	0.0000	0.0000
2026/03/02	R248	06/08/2026	10.00 Put	Bond Future	253.5900	0.2536	360.5700	0.3606	42.186	0.0000	0.0000
2026/03/02	R248	06/08/2026		Bond Future	8.6910	104.4845	8.8480	102.9785	1.806	0.0000	0.0000
2026/03/02	R248	06/08/2026	12.37 Call	Bond Future	27635.8800	27.6359	26130.2100	26.1302	5.448	0.0000	0.0000
2026/03/02	R248	06/08/2026	12.37 Put	Bond Future	0.5600	0.0006	0.9100	0.0009	62.500	0.0000	0.0000
2026/03/02	R248	05/11/2026		Bond Future	8.7332	101.8556	8.8945	100.3238	1.847	0.0000	0.0000
2026/03/02	R248	05/11/2026	11.31 Call	Bond Future	20708.8400	20.7088	19206.2400	19.2062	7.256	0.0000	0.0000
2026/03/02	R248	05/11/2026	11.31 Put	Bond Future	77.9900	0.0780	107.2000	0.1072	37.454	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	
2026/03/02	R248	04/02/2027		Bond Future	8.7815	103.6070	8.9475	102.0491	1.890	0.0000	0.0000
2026/03/02	R248	04/02/2027	10.11 Call	Bond Future	12280.6400	12.2806	10942.1600	10.9422	10.899	0.0000	0.0000
2026/03/02	R248	04/02/2027	10.11 Put	Bond Future	813.8500	0.8139	1033.3000	1.0333	26.964	0.0000	0.0000
2026/03/02	R248	06/05/2027		Bond Future	8.8325	100.9103	9.0032	99.3265	1.933	0.0000	0.0000
2026/03/02	R248	06/05/2027	9.05 Call	Bond Future	5183.8300	5.1838	4270.8500	4.2709	17.612	0.0000	0.0000
2026/03/02	R248	06/05/2027	9.05 Put	Bond Future	3173.2600	3.1733	3844.0500	3.8441	21.139	0.0000	0.0000
2026/03/02	R2R9	07/05/2026		Bond Future	8.4894	111.8455	8.6376	110.6224	1.745	0.0000	0.0000
2026/03/02	R2R9	07/05/2026	99.91 Call	Bond Future	100995.8000	100.9958	99772.6800	99.7727	1.211	0.0000	0.0000
2026/03/02	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R2R9	06/08/2026		Bond Future	8.5344	113.8384	8.6878	112.5935	1.797	0.0000	0.0000
2026/03/02	R2R9	06/08/2026	101.74 Call	Bond Future	100718.8700	100.7189	99473.9900	99.4740	1.236	0.0000	0.0000
2026/03/02	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R2R9	05/11/2026		Bond Future	8.5833	110.8297	8.7420	109.5635	1.849	0.0000	0.0000
2026/03/02	R2R9	05/11/2026	98.56 Call	Bond Future	99859.6200	99.8596	98593.4200	98.5934	1.268	0.0000	0.0000
2026/03/02	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R2R9	04/02/2027		Bond Future	8.6399	112.7345	8.8043	111.4469	1.903	0.0000	0.0000
2026/03/02	R2R9	04/02/2027	9.89 Call	Bond Future	9526.4600	9.5265	8350.6700	8.3507	12.342	0.0000	0.0000
2026/03/02	R2R9	04/02/2027	9.89 Put	Bond Future	244.4700	0.2445	356.3600	0.3564	45.768	0.0000	0.0000
2026/03/02	R2R9	06/05/2027		Bond Future	8.7047	109.6498	8.8752	108.3408	1.958	0.0000	0.0000
2026/03/02	R2R9	06/05/2027	8.83 Call	Bond Future	3659.3300	3.6593	2954.6700	2.9547	19.257	0.0000	0.0000
2026/03/02	R2R9	06/05/2027	8.83 Put	Bond Future	2695.0000	2.6950	3299.3300	3.2993	22.424	0.0000	0.0000
2026/03/02	R4R2	07/05/2026		Bond Future	8.6139	114.0904	8.7516	112.8108	1.598	0.0000	0.0000
2026/03/02	R4R2	07/05/2026	100.23 Call	Bond Future	103001.3100	103.0013	101721.6400	101.7216	1.242	0.0000	0.0000
2026/03/02	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R4R2	06/08/2026		Bond Future	8.6583	116.1233	8.8004	114.8209	1.641	0.0000	0.0000
2026/03/02	R4R2	06/08/2026	102.06 Call	Bond Future	102706.0500	102.7061	101403.6500	101.4037	1.268	0.0000	0.0000
2026/03/02	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R4R2	05/11/2026		Bond Future	8.7061	113.0281	8.8527	111.7035	1.684	0.0000	0.0000
2026/03/02	R4R2	05/11/2026	98.76 Call	Bond Future	101805.5100	101.8055	100480.8900	100.4809	1.301	0.0000	0.0000
2026/03/02	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	R4R2	04/02/2027		Bond Future	8.7606	114.9707	8.9121	113.6236	1.729	0.0000	0.0000
2026/03/02	R4R2	04/02/2027	10.13 Call	Bond Future	11572.4100	11.5724	10316.3000	10.3163	10.854	0.0000	0.0000
2026/03/02	R4R2	04/02/2027	10.13 Put	Bond Future	210.1000	0.2101	301.1200	0.3011	43.322	0.0000	0.0000
2026/03/02	R4R2	06/05/2027		Bond Future	8.8223	111.7975	8.9788	110.4281	1.774	0.0000	0.0000
2026/03/02	R4R2	06/05/2027	9.00 Call	Bond Future	4417.9800	4.4180	3646.2400	3.6462	17.468	0.0000	0.0000
2026/03/02	R4R2	06/05/2027	9.00 Put	Bond Future	2864.8600	2.8649	3462.5300	3.4625	20.862	0.0000	0.0000
2026/03/02	RR87	07/05/2026		Bond Future	6.7725	103.0459	6.8128	103.0231	0.595	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	
2026/03/02	RR87	07/05/2026	6.81 Call	Bond Future	54.3413	0.0543	41.1505	0.0412	24.274	0.0000	0.0000
2026/03/02	RR87	07/05/2026	6.81 Put	Bond Future	33.1113	0.0331	42.7505	0.0428	29.111	0.0000	0.0000
2026/03/02	RR87	06/08/2026		Bond Future	6.4666	101.1524	6.5348	101.1282	1.055	0.0000	0.0000
2026/03/02	RR87	06/08/2026	6.53 Call	Bond Future	62.7939	0.0628	49.4238	0.0494	21.292	0.0000	0.0000
2026/03/02	RR87	06/08/2026	6.53 Put	Bond Future	40.3039	0.0403	51.1338	0.0511	26.871	0.0000	0.0000
2026/03/02	RR87	05/11/2026		Bond Future	5.1862	102.9005	5.3987	102.8761	4.098	0.0000	0.0000
2026/03/02	RR87	05/11/2026	5.27 Call	Bond Future	25.5996	0.0256	13.7561	0.0138	46.265	0.0000	0.0000
2026/03/02	RR87	05/11/2026	5.27 Put	Bond Future	15.9696	0.0160	28.5461	0.0285	78.752	0.0000	0.0000
2026/03/02	RR88	07/05/2026		Bond Future	6.8018	106.4321	6.8472	106.3628	0.667	0.0000	0.0000
2026/03/02	RR88	07/05/2026	6.84 Call	Bond Future	167.6841	0.1677	128.0783	0.1281	23.619	0.0000	0.0000
2026/03/02	RR88	07/05/2026	6.84 Put	Bond Future	109.4141	0.1094	139.1283	0.1391	27.158	0.0000	0.0000
2026/03/02	RR88	06/08/2026		Bond Future	6.7358	105.4124	6.7902	105.3466	0.808	0.0000	0.0000
2026/03/02	RR88	06/08/2026	6.79 Call	Bond Future	251.4822	0.2515	214.8815	0.2149	14.554	0.0000	0.0000
2026/03/02	RR88	06/08/2026	6.79 Put	Bond Future	185.8822	0.1859	215.1115	0.2151	15.725	0.0000	0.0000
2026/03/02	RR88	05/11/2026		Bond Future	6.6519	106.6582	6.7189	106.5876	1.008	0.0000	0.0000
2026/03/02	RR88	05/11/2026	6.71 Call	Bond Future	275.2382	0.2752	237.1850	0.2372	13.826	0.0000	0.0000
2026/03/02	RR88	05/11/2026	6.71 Put	Bond Future	214.0082	0.2140	246.5950	0.2466	15.227	0.0000	0.0000
2026/03/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

