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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2026/03/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/03	2029	07/05/2026		Bond Future	147.5118	147.5118	147.4422	0.047	0.0000	0.0000
2026/03/03	2029	07/05/2026	141.82 Call	Bond Future	5691.8400	5.6918	5622.2400	1.223	0.0000	0.0000
2026/03/03	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2029	06/08/2026		Bond Future	150.1767	150.1767	150.1059	0.047	0.0000	0.0000
2026/03/03	2029	06/08/2026	144.10 Call	Bond Future	6076.6600	6.0767	6005.9300	1.164	0.0000	0.0000
2026/03/03	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	
2026/03/03	2029	05/11/2026		Bond Future	151.3320	151.3320	151.2600	151.2600	0.048	0.0000	0.0000
2026/03/03	2029	05/11/2026	147.56 Call	Bond Future	3772.0000	3.7720	3700.0300	3.7000	1.908	0.0000	0.0000
2026/03/03	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2029	04/02/2027		Bond Future	153.9709	153.9709	153.8981	153.8981	0.047	0.0000	0.0000
2026/03/03	2029	04/02/2027	149.72 Call	Bond Future	4250.8500	4.2509	4178.0500	4.1781	1.713	0.0000	0.0000
2026/03/03	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2029	06/05/2027		Bond Future	155.0937	155.0937	155.0197	155.0197	0.048	0.0000	0.0000
2026/03/03	2029	06/05/2027	153.32 Call	Bond Future	1773.6700	1.7737	1699.6600	1.6997	4.173	0.0000	0.0000
2026/03/03	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2030	07/05/2026	7.21 Put	Bond Future	589.5600	0.5896	944.2400	0.9442	60.160	0.0000	0.0000
2026/03/03	2030	07/05/2026	7.21 Call	Bond Future	292.8500	0.2929	133.8500	0.1339	54.294	0.0000	0.0000
2026/03/03	2030	07/05/2026	7.71 Put	Bond Future	107.2000	0.1072	210.5900	0.2106	96.446	0.0000	0.0000
2026/03/03	2030	07/05/2026	7.71 Call	Bond Future	1427.4700	1.4275	1017.1800	1.0172	28.742	0.0000	0.0000
2026/03/03	2030	07/05/2026	7.92 Call	Bond Future	2040.1600	2.0402	1579.9500	1.5800	22.558	0.0000	0.0000
2026/03/03	2030	07/05/2026	7.92 Put	Bond Future	50.0900	0.0501	103.5600	0.1036	106.748	0.0000	0.0000
2026/03/03	2030	07/05/2026		Bond Future	7.3010	104.4565	7.4594	103.9428	2.169	0.0000	0.0000
2026/03/03	2030	07/05/2026	9.39 Call	Bond Future	6529.0500	6.5291	6015.5000	6.0155	7.866	0.0000	0.0000
2026/03/03	2030	07/05/2026	9.39 Put	Bond Future	0.0700	0.0001	0.2000	0.0002	185.714	0.0000	0.0000
2026/03/03	2030	06/08/2026		Bond Future	7.3192	102.3086	7.4910	101.7858	2.347	0.0000	0.0000
2026/03/03	2030	06/08/2026	9.22 Call	Bond Future	5619.3700	5.6194	5106.3000	5.1063	9.130	0.0000	0.0000
2026/03/03	2030	06/08/2026	9.22 Put	Bond Future	14.5200	0.0145	24.2100	0.0242	66.736	0.0000	0.0000
2026/03/03	2030	06/08/2026	7.21 Put	Bond Future	839.5000	0.8395	1170.8600	1.1709	39.471	0.0000	0.0000
2026/03/03	2030	06/08/2026	7.21 Call	Bond Future	505.4400	0.5054	314.0400	0.3140	37.868	0.0000	0.0000
2026/03/03	2030	06/08/2026	7.71 Put	Bond Future	329.3700	0.3294	492.2000	0.4922	49.437	0.0000	0.0000
2026/03/03	2030	06/08/2026	7.71 Call	Bond Future	1513.7900	1.5138	1153.8600	1.1539	23.777	0.0000	0.0000
2026/03/03	2030	06/08/2026	8.06 Call	Bond Future	2400.2100	2.4002	1968.8100	1.9688	17.973	0.0000	0.0000
2026/03/03	2030	06/08/2026	8.06 Put	Bond Future	169.3300	0.1693	260.6900	0.2607	53.954	0.0000	0.0000
2026/03/03	2030	05/11/2026		Bond Future	7.3354	104.0768	7.5219	103.5453	2.542	0.0000	0.0000
2026/03/03	2030	05/11/2026	8.39 Call	Bond Future	3156.6400	3.1566	2708.3200	2.7083	14.202	0.0000	0.0000
2026/03/03	2030	05/11/2026	8.39 Put	Bond Future	195.2000	0.1952	278.4600	0.2785	42.654	0.0000	0.0000
2026/03/03	2030	04/02/2027		Bond Future	7.3667	101.8602	7.5709	101.3197	2.771	0.0000	0.0000
2026/03/03	2030	04/02/2027	7.82 Call	Bond Future	1769.4800	1.7695	1421.9700	1.4220	19.639	0.0000	0.0000
2026/03/03	2030	04/02/2027	7.82 Put	Bond Future	574.3000	0.5743	767.2800	0.7673	33.603	0.0000	0.0000
2026/03/03	2030	06/05/2027		Bond Future	7.4327	103.5678	7.6578	103.0185	3.028	0.0000	0.0000
2026/03/03	2030	06/05/2027	7.27 Call	Bond Future	736.5000	0.7365	521.4600	0.5215	29.198	0.0000	0.0000
2026/03/03	2030	06/05/2027	7.27 Put	Bond Future	1135.8300	1.1358	1470.0700	1.4701	29.427	0.0000	0.0000
2026/03/03	2031	07/05/2026		Bond Future	116.3128	116.3128	116.4629	116.4629	0.129	0.0000	0.0000
2026/03/03	2031	07/05/2026	113.84 Call	Bond Future	2472.8700	2.4729	2622.9400	2.6229	6.069	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	
2026/03/03	2031	07/05/2026	113.84 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2026/03/03	2031	06/08/2026		Bond Future	116.0012	116.0012	116.1542	116.1542	0.132	0.0000	0.0000
2026/03/03	2031	06/08/2026	113.81 Call	Bond Future	2200.3400	2.2003	2350.3000	2.3503	6.815	0.0000	0.0000
2026/03/03	2031	06/08/2026	113.81 Put	Bond Future	9.1500	0.0092	6.1200	0.0061	33.115	0.0000	0.0000
2026/03/03	2031	05/11/2026		Bond Future	118.0336	118.0336	118.1895	118.1895	0.132	0.0000	0.0000
2026/03/03	2031	05/11/2026	111.49 Call	Bond Future	6543.5700	6.5436	6699.4700	6.6995	2.382	0.0000	0.0000
2026/03/03	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2031	04/02/2027		Bond Future	117.6404	117.6404	117.7981	117.7981	0.134	0.0000	0.0000
2026/03/03	2031	04/02/2027	116.18 Call	Bond Future	1605.6200	1.6056	1737.6100	1.7376	8.221	0.0000	0.0000
2026/03/03	2031	04/02/2027	116.18 Put	Bond Future	145.2300	0.1452	119.5100	0.1195	17.710	0.0000	0.0000
2026/03/03	2031	06/05/2027		Bond Future	119.6415	119.6415	119.8022	119.8022	0.134	0.0000	0.0000
2026/03/03	2031	06/05/2027	116.87 Call	Bond Future	2805.0200	2.8050	2958.6400	2.9586	5.477	0.0000	0.0000
2026/03/03	2031	06/05/2027	116.87 Put	Bond Future	33.5300	0.0335	26.4300	0.0264	21.175	0.0000	0.0000
2026/03/03	2032	07/05/2026		Bond Future	7.7302	103.3541	7.9013	102.5489	2.214	0.0000	0.0000
2026/03/03	2032	07/05/2026	10.14 Call	Bond Future	10650.6200	10.6506	9845.4800	9.8455	7.560	0.0000	0.0000
2026/03/03	2032	07/05/2026	10.14 Put	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0.0000	0.0000
2026/03/03	2032	06/08/2026		Bond Future	7.7626	105.1958	7.9433	104.3763	2.328	0.0000	0.0000
2026/03/03	2032	06/08/2026	10.12 Call	Bond Future	10084.9900	10.0850	9270.7200	9.2707	8.074	0.0000	0.0000
2026/03/03	2032	06/08/2026	10.12 Put	Bond Future	6.6500	0.0067	11.8600	0.0119	78.346	0.0000	0.0000
2026/03/03	2032	05/11/2026		Bond Future	7.8018	102.8568	7.9928	102.0234	2.449	0.0000	0.0000
2026/03/03	2032	05/11/2026	9.16 Call	Bond Future	5949.1600	5.9492	5205.6100	5.2056	12.498	0.0000	0.0000
2026/03/03	2032	05/11/2026	9.16 Put	Bond Future	202.9100	0.2029	292.7800	0.2928	44.291	0.0000	0.0000
2026/03/03	2032	04/02/2027		Bond Future	7.8537	104.6252	8.0562	103.7777	2.579	0.0000	0.0000
2026/03/03	2032	04/02/2027	8.48 Call	Bond Future	3351.8300	3.3518	2759.5400	2.7595	17.671	0.0000	0.0000
2026/03/03	2032	04/02/2027	8.48 Put	Bond Future	759.2200	0.7592	1014.4300	1.0144	33.615	0.0000	0.0000
2026/03/03	2032	06/05/2027		Bond Future	7.9206	102.2241	8.1359	101.3627	2.718	0.0000	0.0000
2026/03/03	2032	06/05/2027	7.80 Call	Bond Future	1333.9800	1.3340	974.8100	0.9748	26.925	0.0000	0.0000
2026/03/03	2032	06/05/2027	7.80 Put	Bond Future	1820.5600	1.8206	2322.8200	2.3228	27.588	0.0000	0.0000
2026/03/03	2033	07/05/2026		Bond Future	146.8268	146.8268	146.7285	146.7285	0.067	0.0000	0.0000
2026/03/03	2033	07/05/2026	135.16 Call	Bond Future	11666.8400	11.6668	11568.5200	11.5685	0.843	0.0000	0.0000
2026/03/03	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2033	06/08/2026		Bond Future	149.4794	149.4794	149.3794	149.3794	0.067	0.0000	0.0000
2026/03/03	2033	06/08/2026	134.25 Call	Bond Future	15229.3800	15.2294	15129.3500	15.1294	0.657	0.0000	0.0000
2026/03/03	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2033	05/11/2026		Bond Future	150.5205	150.5205	150.4189	150.4189	0.067	0.0000	0.0000
2026/03/03	2033	05/11/2026	137.26 Call	Bond Future	13260.4700	13.2605	13158.9000	13.1589	0.766	0.0000	0.0000
2026/03/03	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2033	04/02/2027		Bond Future	153.1453	153.1453	153.0424	153.0424	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	
2026/03/03	2033	04/02/2027	142.71 Call	Bond Future	10435.3400	10.4353	10332.3800	10.3324	0.987	0.0000	0.0000
2026/03/03	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2033	06/05/2027		Bond Future	154.1496	154.1496	154.0446	154.0446	0.068	0.0000	0.0000
2026/03/03	2033	06/05/2027	151.21 Call	Bond Future	2939.6000	2.9396	2834.6400	2.8346	3.571	0.0000	0.0000
2026/03/03	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2037	07/05/2026	9.00 Put	Bond Future	170.0200	0.1700	311.6100	0.3116	83.278	0.0000	0.0000
2026/03/03	2037	07/05/2026	9.00 Call	Bond Future	3968.2200	3.9682	3080.5800	3.0806	22.369	0.0000	0.0000
2026/03/03	2037	07/05/2026	9.49 Put	Bond Future	33.1700	0.0332	64.7800	0.0648	95.297	0.0000	0.0000
2026/03/03	2037	07/05/2026	9.49 Call	Bond Future	7010.2400	7.0102	6012.6200	6.0126	14.231	0.0000	0.0000
2026/03/03	2037	07/05/2026	10.06 Call	Bond Future	10505.3200	10.5053	9481.3800	9.4814	9.747	0.0000	0.0000
2026/03/03	2037	07/05/2026	10.06 Put	Bond Future	5.2500	0.0053	10.5400	0.0105	100.762	0.0000	0.0000
2026/03/03	2037	07/05/2026	12.40 Call	Bond Future	23205.3600	23.2054	22176.1300	22.1761	4.435	0.0000	0.0000
2026/03/03	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2037	07/05/2026	10.95 Put	Bond Future	0.0500	0.0001	0.1200	0.0001	140.000	0.0000	0.0000
2026/03/03	2037	07/05/2026	10.95 Call	Bond Future	15649.1300	15.6491	14619.9700	14.6200	6.576	0.0000	0.0000
2026/03/03	2037	07/05/2026		Bond Future	8.4421	102.7530	8.5905	101.7238	1.757	0.0000	0.0000
2026/03/03	2037	07/05/2026	11.32 Call	Bond Future	17671.1200	17.6711	16641.9000	16.6419	5.824	0.0000	0.0000
2026/03/03	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/03	2037	06/08/2026		Bond Future	8.4924	100.3242	8.6464	99.2766	1.814	0.0000	0.0000
2026/03/03	2037	06/08/2026	11.71 Call	Bond Future	19138.0500	19.1381	18091.0800	18.0911	5.471	0.0000	0.0000
2026/03/03	2037	06/08/2026	11.71 Put	Bond Future	0.8000	0.0008	1.4000	0.0014	75.000	0.0000	0.0000
2026/03/03	2037	06/08/2026	11.30 Call	Bond Future	16995.2100	16.9952	15949.9500	15.9500	6.150	0.0000	0.0000
2026/03/03	2037	06/08/2026	11.30 Put	Bond Future	3.4700	0.0035	5.7800	0.0058	66.571	0.0000	0.0000
2026/03/03	2037	06/08/2026	10.70 Call	Bond Future	13732.6000	13.7326	12697.8700	12.6979	7.535	0.0000	0.0000
2026/03/03	2037	06/08/2026	10.70 Put	Bond Future	23.5600	0.0236	36.4000	0.0364	54.499	0.0000	0.0000
2026/03/03	2037	06/08/2026	10.02 Put	Bond Future	117.6600	0.1177	171.9100	0.1719	46.107	0.0000	0.0000
2026/03/03	2037	06/08/2026	10.02 Call	Bond Future	9889.1100	9.8891	8895.7900	8.8958	10.045	0.0000	0.0000
2026/03/03	2037	05/11/2026	10.83 Call	Bond Future	14003.7900	14.0038	12969.4200	12.9694	7.386	0.0000	0.0000
2026/03/03	2037	05/11/2026	10.83 Put	Bond Future	79.0500	0.0791	110.1300	0.1101	39.317	0.0000	0.0000
2026/03/03	2037	05/11/2026	10.23 Call	Bond Future	10799.0900	10.7991	9818.4700	9.8185	9.081	0.0000	0.0000
2026/03/03	2037	05/11/2026	10.23 Put	Bond Future	258.2400	0.2582	343.0700	0.3431	32.849	0.0000	0.0000
2026/03/03	2037	05/11/2026	9.46 Put	Bond Future	652.3700	0.6524	856.7400	0.8567	31.327	0.0000	0.0000
2026/03/03	2037	05/11/2026	9.46 Call	Bond Future	6582.0200	6.5820	5720.9400	5.7209	13.082	0.0000	0.0000
2026/03/03	2037	05/11/2026		Bond Future	8.5410	102.0581	8.7007	100.9926	1.870	0.0000	0.0000
2026/03/03	2037	05/11/2026	10.62 Call	Bond Future	12883.0700	12.8831	11862.9000	11.8629	7.919	0.0000	0.0000
2026/03/03	2037	05/11/2026	10.62 Put	Bond Future	122.6300	0.1226	167.9100	0.1679	36.924	0.0000	0.0000
2026/03/03	2037	04/02/2027		Bond Future	8.5985	99.5561	8.7644	98.4725	1.929	0.0000	0.0000
2026/03/03	2037	04/02/2027	9.51 Call	Bond Future	6732.1200	6.7321	5896.2700	5.8963	12.416	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	
2026/03/03	2037	04/02/2027	9.51 Put	Bond Future	966.1800	0.9662	1213.9200	1.2139	25.641	0.0000	0.0000
2026/03/03	2037	04/02/2027	9.81 Call	Bond Future	8275.1500	8.2752	7378.1900	7.3782	10.839	0.0000	0.0000
2026/03/03	2037	04/02/2027	9.81 Put	Bond Future	708.9200	0.7089	895.5500	0.8956	26.326	0.0000	0.0000
2026/03/03	2037	04/02/2027	9.31 Call	Bond Future	5733.7500	5.7338	4949.0700	4.9491	13.685	0.0000	0.0000
2026/03/03	2037	04/02/2027	9.31 Put	Bond Future	1194.2100	1.1942	1493.1200	1.4931	25.030	0.0000	0.0000
2026/03/03	2037	04/02/2027	8.44 Put	Bond Future	2999.0600	2.9991	3636.2400	3.6362	21.246	0.0000	0.0000
2026/03/03	2037	04/02/2027	8.44 Call	Bond Future	1948.7200	1.9487	1502.3100	1.5023	22.908	0.0000	0.0000
2026/03/03	2037	06/05/2027		Bond Future	8.6699	101.2246	8.8423	100.1231	1.988	0.0000	0.0000
2026/03/03	2037	06/05/2027	8.58 Call	Bond Future	2563.2800	2.5633	2063.6800	2.0637	19.491	0.0000	0.0000
2026/03/03	2037	06/05/2027	8.58 Put	Bond Future	3144.2100	3.1442	3746.0600	3.7461	19.142	0.0000	0.0000
2026/03/03	2038	07/05/2026		Bond Future	165.8598	165.8598	165.5198	165.5198	0.205	0.0000	0.0000
2026/03/03	2038	07/05/2026	144.53 Call	Bond Future	21329.8000	21.3298	20989.7800	20.9898	1.594	0.0000	0.0000
2026/03/03	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2038	06/08/2026		Bond Future	166.6655	166.6655	166.3195	166.3195	0.208	0.0000	0.0000
2026/03/03	2038	06/08/2026	144.72 Call	Bond Future	21945.5100	21.9455	21599.5000	21.5995	1.577	0.0000	0.0000
2026/03/03	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2038	05/11/2026		Bond Future	169.5860	169.5860	169.2342	169.2342	0.207	0.0000	0.0000
2026/03/03	2038	05/11/2026	146.31 Call	Bond Future	23276.0100	23.2760	22924.2300	22.9242	1.511	0.0000	0.0000
2026/03/03	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2038	04/02/2027		Bond Future	170.3180	170.3180	169.9593	169.9593	0.211	0.0000	0.0000
2026/03/03	2038	04/02/2027	153.83 Call	Bond Future	16487.9800	16.4880	16129.3100	16.1293	2.175	0.0000	0.0000
2026/03/03	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2038	06/05/2027		Bond Future	173.2171	173.2171	172.8529	172.8529	0.210	0.0000	0.0000
2026/03/03	2038	06/05/2027	166.10 Call	Bond Future	7117.0500	7.1171	6752.8700	6.7529	5.117	0.0000	0.0000
2026/03/03	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2040	07/05/2026	12.22 Call	Bond Future	23776.5300	23.7765	22509.2100	22.5092	5.330	0.0000	0.0000
2026/03/03	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2040	07/05/2026	11.72 Call	Bond Future	20945.5000	20.9455	19678.1900	19.6782	6.051	0.0000	0.0000
2026/03/03	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/03	2040	07/05/2026	10.70 Put	Bond Future	1.2200	0.0012	2.7100	0.0027	122.131	0.0000	0.0000
2026/03/03	2040	07/05/2026	10.70 Call	Bond Future	14685.9200	14.6859	13420.0900	13.4201	8.619	0.0000	0.0000
2026/03/03	2040	07/05/2026	12.53 Call	Bond Future	25458.8500	25.4589	24191.5300	24.1915	4.978	0.0000	0.0000
2026/03/03	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2040	07/05/2026	12.03 Call	Bond Future	22718.1900	22.7182	21450.8700	21.4509	5.578	0.0000	0.0000
2026/03/03	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2040	07/05/2026	11.12 Put	Bond Future	0.1100	0.0001	0.2700	0.0003	145.455	0.0000	0.0000
2026/03/03	2040	07/05/2026	11.12 Call	Bond Future	17345.3000	17.3453	16078.1400	16.0781	7.305	0.0000	0.0000
2026/03/03	2040	07/05/2026		Bond Future	8.6732	105.0802	8.8314	103.8129	1.824	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	
2026/03/03	2040	07/05/2026	11.67 Call	Bond Future	20654.1200	20.6541	19386.8100	19.3868	6.136	0.0000	0.0000
2026/03/03	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/03	2040	07/05/2026	8.65 Put	Bond Future	1259.0800	1.2591	2018.3000	2.0183	60.300	0.0000	0.0000
2026/03/03	2040	07/05/2026	8.65 Call	Bond Future	1071.5400	1.0715	563.4400	0.5634	47.418	0.0000	0.0000
2026/03/03	2040	06/08/2026		Bond Future	8.7249	102.4422	8.8886	101.1524	1.876	0.0000	0.0000
2026/03/03	2040	06/08/2026	12.19 Call	Bond Future	23008.8200	23.0088	21719.4300	21.7194	5.604	0.0000	0.0000
2026/03/03	2040	06/08/2026	12.19 Put	Bond Future	0.4700	0.0005	0.8600	0.0009	82.979	0.0000	0.0000
2026/03/03	2040	05/11/2026		Bond Future	8.7748	104.2127	8.9438	102.9008	1.926	0.0000	0.0000
2026/03/03	2040	05/11/2026	11.06 Call	Bond Future	15986.1800	15.9862	14715.1900	14.7152	7.951	0.0000	0.0000
2026/03/03	2040	05/11/2026	11.06 Put	Bond Future	99.0900	0.0991	139.9800	0.1400	41.266	0.0000	0.0000
2026/03/03	2040	05/11/2026	11.27 Call	Bond Future	17228.1200	17.2281	15944.0800	15.9441	7.453	0.0000	0.0000
2026/03/03	2040	05/11/2026	11.27 Put	Bond Future	63.5000	0.0635	91.3400	0.0913	43.843	0.0000	0.0000
2026/03/03	2040	05/11/2026	10.67 Call	Bond Future	13654.3500	13.6544	12421.3800	12.4214	9.030	0.0000	0.0000
2026/03/03	2040	05/11/2026	10.67 Put	Bond Future	215.1300	0.2151	294.0400	0.2940	36.680	0.0000	0.0000
2026/03/03	2040	05/11/2026	9.91 Put	Bond Future	583.9500	0.5840	781.8000	0.7818	33.881	0.0000	0.0000
2026/03/03	2040	05/11/2026	9.91 Call	Bond Future	8955.8000	8.9558	7841.7700	7.8418	12.439	0.0000	0.0000
2026/03/03	2040	04/02/2027		Bond Future	8.8326	101.4973	9.0074	100.1631	1.980	0.0000	0.0000
2026/03/03	2040	04/02/2027	9.93 Call	Bond Future	8917.9400	8.9179	7840.8700	7.8409	12.078	0.0000	0.0000
2026/03/03	2040	04/02/2027	9.93 Put	Bond Future	937.0700	0.9371	1194.2000	1.1942	27.440	0.0000	0.0000
2026/03/03	2040	04/02/2027	10.17 Call	Bond Future	10345.6000	10.3456	9217.2200	9.2172	10.907	0.0000	0.0000
2026/03/03	2040	04/02/2027	10.17 Put	Bond Future	738.4100	0.7384	944.2300	0.9442	27.873	0.0000	0.0000
2026/03/03	2040	04/02/2027	9.67 Call	Bond Future	7396.7600	7.3968	6390.2900	6.3903	13.607	0.0000	0.0000
2026/03/03	2040	04/02/2027	9.67 Put	Bond Future	1224.3400	1.2243	1552.0700	1.5521	26.768	0.0000	0.0000
2026/03/03	2040	04/02/2027	8.78 Put	Bond Future	3127.6500	3.1277	3849.5400	3.8495	23.081	0.0000	0.0000
2026/03/03	2040	04/02/2027	8.78 Call	Bond Future	2721.7300	2.7217	2109.4200	2.1094	22.497	0.0000	0.0000
2026/03/03	2040	06/05/2027		Bond Future	8.9022	103.1981	9.0832	101.8417	2.033	0.0000	0.0000
2026/03/03	2040	06/05/2027	8.88 Call	Bond Future	3314.1800	3.3142	2663.7100	2.6637	19.627	0.0000	0.0000
2026/03/03	2040	06/05/2027	8.88 Put	Bond Future	3482.1000	3.4821	4188.0300	4.1880	20.273	0.0000	0.0000
2026/03/03	2043	07/05/2026		Bond Future	129.5975	129.5975	128.6903	128.6903	0.700	0.0000	0.0000
2026/03/03	2043	07/05/2026	111.70 Call	Bond Future	17897.4600	17.8975	16990.2900	16.9903	5.069	0.0000	0.0000
2026/03/03	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2043	06/08/2026		Bond Future	129.0965	129.0965	128.1730	128.1730	0.715	0.0000	0.0000
2026/03/03	2043	06/08/2026	110.88 Call	Bond Future	18216.4800	18.2165	17293.0000	17.2930	5.069	0.0000	0.0000
2026/03/03	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2043	05/11/2026		Bond Future	131.3582	131.3582	130.4190	130.4190	0.715	0.0000	0.0000
2026/03/03	2043	05/11/2026	112.84 Call	Bond Future	18518.2410	18.5182	17579.0128	17.5790	5.072	0.0000	0.0000
2026/03/03	2043	05/11/2026	112.84 Put	Bond Future	0.0010	0.0000	0.0028	0.0000	186.869	0.0000	0.0000
2026/03/03	2043	04/02/2027		Bond Future	130.7611	130.7611	129.8043	129.8043	0.732	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	
2026/03/03	2043	04/02/2027	117.63 Call	Bond Future	13135.7746	13.1358	12182.8292	12.1828	7.255	0.0000	0.0000
2026/03/03	2043	04/02/2027	117.63 Put	Bond Future	4.7046	0.0047	8.4892	0.0085	80.444	0.0000	0.0000
2026/03/03	2043	06/05/2027		Bond Future	132.9851	132.9851	132.0124	132.0124	0.731	0.0000	0.0000
2026/03/03	2043	06/05/2027	127.48 Call	Bond Future	6010.5629	6.0106	5214.0170	5.2140	13.252	0.0000	0.0000
2026/03/03	2043	06/05/2027	127.48 Put	Bond Future	505.4429	0.5054	681.6670	0.6817	34.865	0.0000	0.0000
2026/03/03	2044	07/05/2026		Bond Future	8.8270	101.7343	8.9849	100.3539	1.789	0.0000	0.0000
2026/03/03	2044	07/05/2026	11.80 Call	Bond Future	21782.5800	21.7826	20402.2100	20.4022	6.337	0.0000	0.0000
2026/03/03	2044	07/05/2026	11.80 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/03/03	2044	07/05/2026	10.00 Call	Bond Future	9641.4100	9.6414	8298.6000	8.2986	13.928	0.0000	0.0000
2026/03/03	2044	07/05/2026	10.00 Put	Bond Future	39.8200	0.0398	77.3900	0.0774	94.350	0.0000	0.0000
2026/03/03	2044	07/05/2026	Put	Bond Future	870.6000	0.8706	1396.0500	1.3961	60.355	0.0000	0.0000
2026/03/03	2044	07/05/2026	Call	Bond Future	2604.9200	2.6049	1749.9900	1.7500	32.820	0.0000	0.0000
2026/03/03	2044	06/08/2026	9.25 Call	Bond Future	4359.9000	4.3599	3414.2600	3.4143	21.689	0.0000	0.0000
2026/03/03	2044	06/08/2026	9.25 Put	Bond Future	1185.7800	1.1858	1645.0800	1.6451	38.734	0.0000	0.0000
2026/03/03	2044	06/08/2026	9.00 Call	Bond Future	2864.9000	2.8649	2103.8300	2.1038	26.565	0.0000	0.0000
2026/03/03	2044	06/08/2026	9.00 Put	Bond Future	1801.4800	1.8015	2445.3500	2.4454	35.741	0.0000	0.0000
2026/03/03	2044	06/08/2026		Bond Future	8.8771	99.1620	9.0399	97.7571	1.834	0.0000	0.0000
2026/03/03	2044	06/08/2026	12.42 Call	Bond Future	24833.0100	24.8330	23428.5400	23.4285	5.656	0.0000	0.0000
2026/03/03	2044	06/08/2026	12.42 Put	Bond Future	0.5800	0.0006	1.0500	0.0011	81.034	0.0000	0.0000
2026/03/03	2044	05/11/2026		Bond Future	8.9251	100.8758	9.0928	99.4468	1.878	0.0000	0.0000
2026/03/03	2044	05/11/2026	11.34 Call	Bond Future	17997.2900	17.9973	16607.0200	16.6070	7.725	0.0000	0.0000
2026/03/03	2044	05/11/2026	11.34 Put	Bond Future	94.5300	0.0945	133.2600	0.1333	40.971	0.0000	0.0000
2026/03/03	2044	04/02/2027		Bond Future	8.9800	98.2282	9.1529	96.7748	1.925	0.0000	0.0000
2026/03/03	2044	04/02/2027	10.18 Call	Bond Future	10377.7800	10.3778	9176.2000	9.1762	11.578	0.0000	0.0000
2026/03/03	2044	04/02/2027	10.18 Put	Bond Future	918.4800	0.9185	1170.2800	1.1703	27.415	0.0000	0.0000
2026/03/03	2044	06/05/2027		Bond Future	9.0451	99.8741	9.2234	98.3967	1.971	0.0000	0.0000
2026/03/03	2044	06/05/2027	9.08 Call	Bond Future	3896.1600	3.8962	3153.5000	3.1535	19.061	0.0000	0.0000
2026/03/03	2044	06/05/2027	9.08 Put	Bond Future	3603.9100	3.6039	4338.7200	4.3387	20.389	0.0000	0.0000
2026/03/03	2046	07/05/2026		Bond Future	149.1836	149.1836	149.7440	149.7440	0.376	0.0000	0.0000
2026/03/03	2046	07/05/2026	124.95 Call	Bond Future	24233.5600	24.2336	24793.9900	24.7940	2.313	0.0000	0.0000
2026/03/03	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2046	06/08/2026		Bond Future	151.8785	151.8785	152.4492	152.4492	0.376	0.0000	0.0000
2026/03/03	2046	06/08/2026	122.38 Call	Bond Future	29498.5100	29.4985	30069.1500	30.0692	1.934	0.0000	0.0000
2026/03/03	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2046	05/11/2026		Bond Future	152.2198	152.2198	152.8006	152.8006	0.382	0.0000	0.0000
2026/03/03	2046	05/11/2026	125.48 Call	Bond Future	26739.8000	26.7398	27320.5700	27.3206	2.172	0.0000	0.0000
2026/03/03	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2046	04/02/2027		Bond Future	154.8738	154.8738	155.4648	155.4648	0.382	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	
2026/03/03	2046	04/02/2027	131.09 Call	Bond Future	23783.7600	23.7838	24374.7800	24.3748	2.485	0.0000	0.0000
2026/03/03	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2046	06/05/2027		Bond Future	155.1543	155.1543	155.7552	155.7552	0.387	0.0000	0.0000
2026/03/03	2046	06/05/2027	148.99 Call	Bond Future	6164.3000	6.1643	6765.2100	6.7652	9.748	0.0000	0.0000
2026/03/03	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2050	07/05/2026		Bond Future	154.3977	154.3977	154.6610	154.6610	0.171	0.0000	0.0000
2026/03/03	2050	07/05/2026	124.07 Call	Bond Future	30327.7100	30.3277	30590.9800	30.5910	0.868	0.0000	0.0000
2026/03/03	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2050	06/08/2026		Bond Future	154.7468	154.7468	155.0149	155.0149	0.173	0.0000	0.0000
2026/03/03	2050	06/08/2026	123.27 Call	Bond Future	31476.7600	31.4768	31744.9400	31.7449	0.852	0.0000	0.0000
2026/03/03	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2050	05/11/2026		Bond Future	157.4584	157.4584	157.7317	157.7317	0.174	0.0000	0.0000
2026/03/03	2050	05/11/2026	123.84 Call	Bond Future	33618.3900	33.6184	33891.6800	33.8917	0.813	0.0000	0.0000
2026/03/03	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2050	04/02/2027		Bond Future	157.7249	157.7249	158.0024	158.0024	0.176	0.0000	0.0000
2026/03/03	2050	04/02/2027	132.39 Call	Bond Future	25334.9300	25.3349	25612.3700	25.6124	1.095	0.0000	0.0000
2026/03/03	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	2050	06/05/2027		Bond Future	160.4096	160.4096	160.6922	160.6922	0.176	0.0000	0.0000
2026/03/03	2050	06/05/2027	150.46 Call	Bond Future	9949.6100	9.9496	10232.1700	10.2322	2.840	0.0000	0.0000
2026/03/03	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	AL37	07/05/2026		Index Future	1293.1770	1293.1770	1285.0450	1285.0450	0.629	0.0000	0.0000
2026/03/03	AL37	06/08/2026		Index Future	1315.9750	1315.9750	1307.7000	1307.7000	0.629	0.0000	0.0000
2026/03/03	AL37	05/11/2026		Index Future	1338.9920	1338.9920	1330.5760	1330.5760	0.629	0.0000	0.0000
2026/03/03	AL37	04/02/2027		Index Future	1362.0530	1362.0530	1353.4950	1353.4950	0.628	0.0000	0.0000
2026/03/03	AL37	06/05/2027		Index Future	1384.9750	1384.9750	1376.2770	1376.2770	0.628	0.0000	0.0000
2026/03/03	AL7T	07/05/2026		Index Future	1681.5160	1681.5160	1666.0810	1666.0810	0.918	0.0000	0.0000
2026/03/03	AL7T	06/08/2026		Index Future	1711.1600	1711.1600	1695.4540	1695.4540	0.918	0.0000	0.0000
2026/03/03	AL7T	05/11/2026		Index Future	1741.0900	1741.0900	1725.1120	1725.1120	0.918	0.0000	0.0000
2026/03/03	AL7T	04/02/2027		Index Future	1771.0760	1771.0760	1754.8270	1754.8270	0.917	0.0000	0.0000
2026/03/03	AL7T	06/05/2027		Index Future	1800.8810	1800.8810	1784.3650	1784.3650	0.917	0.0000	0.0000
2026/03/03	ALBI	07/05/2026		Index Future	1426.0770	1426.0770	1412.2420	1412.2420	0.970	0.0000	0.0000
2026/03/03	ALBI	06/08/2026		Index Future	1451.2180	1451.2180	1437.1400	1437.1400	0.970	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	
2026/03/03	ALBI	05/11/2026		Index Future	1476.6010	1476.6010	1462.2800	1462.2800	0.970	0.0000	0.0000
2026/03/03	ALBI	04/02/2027		Index Future	1502.0310	1502.0310	1487.4670	1487.4670	0.970	0.0000	0.0000
2026/03/03	ALBI	06/05/2027		Index Future	1527.3090	1527.3090	1512.5050	1512.5050	0.969	0.0000	0.0000
2026/03/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2026/03/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/03	ES33	07/05/2026		Bond Future	8.6043	95.2451	8.7533	94.4797	1.732	0.0000	0.0000
2026/03/03	ES33	07/05/2026	11.69 Call	Bond Future	14364.5500	14.3646	13599.1300	13.5991	5.329	0.0000	0.0000
2026/03/03	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES33	06/08/2026		Bond Future	8.6653	96.9657	8.8213	96.1866	1.801	0.0000	0.0000
2026/03/03	ES33	06/08/2026	12.02 Call	Bond Future	15097.0500	15.0971	14317.9200	14.3179	5.161	0.0000	0.0000
2026/03/03	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES33	05/11/2026		Bond Future	8.7362	94.8736	8.8997	94.0810	1.872	0.0000	0.0000
2026/03/03	ES33	05/11/2026	10.83 Call	Bond Future	9545.1700	9.5452	8752.5600	8.7526	8.304	0.0000	0.0000
2026/03/03	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES33	04/02/2027		Bond Future	8.8225	96.5266	8.9942	95.7203	1.947	0.0000	0.0000
2026/03/03	ES33	04/02/2027	9.70 Call	Bond Future	4029.9900	4.0300	3223.7800	3.2238	20.005	0.0000	0.0000
2026/03/03	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES33	06/05/2027		Bond Future	8.9197	94.3766	9.1002	93.5570	2.024	0.0000	0.0000
2026/03/03	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES33	06/05/2027	8.80 Put	Bond Future	548.6900	0.5487	1368.3200	1.3683	149.379	0.0000	0.0000
2026/03/03	ES42	07/05/2026		Bond Future	9.0660	95.6614	9.2240	94.4002	1.743	0.0000	0.0000
2026/03/03	ES42	07/05/2026	12.20 Call	Bond Future	21019.9700	21.0200	19758.7400	19.7587	6.000	0.0000	0.0000
2026/03/03	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES42	06/08/2026		Bond Future	9.1196	97.3894	9.2826	96.1054	1.787	0.0000	0.0000
2026/03/03	ES42	06/08/2026	12.65 Call	Bond Future	22915.0200	22.9150	21631.1100	21.6311	5.603	0.0000	0.0000
2026/03/03	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES42	05/11/2026		Bond Future	9.1770	94.8324	9.3452	93.5261	1.833	0.0000	0.0000
2026/03/03	ES42	05/11/2026	11.66 Call	Bond Future	16867.5500	16.8676	15561.2700	15.5613	7.744	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	
2026/03/03	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES42	04/02/2027		Bond Future	9.2415	96.4833	9.4151	95.1546	1.879	0.0000	0.0000
2026/03/03	ES42	04/02/2027	10.29 Call	Bond Future	7623.4100	7.6234	6294.6600	6.2947	17.430	0.0000	0.0000
2026/03/03	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	ES42	06/05/2027		Bond Future	9.3145	93.8602	9.4940	92.5090	1.927	0.0000	0.0000
2026/03/03	ES42	06/05/2027	9.33 Call	Bond Future	117.8100	0.1178	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/03	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	1233.3300	1.2333	100.000	0.0000	0.0000
2026/03/03	GOVI	07/05/2026		GOVI	1399.6000	1399.6000	1385.6500	1385.6500	0.997	0.0000	0.0000
2026/03/03	GOVI	07/05/2026	1,177. Call 00	GOVI	2226000.0000	222.6000	2086500.0000	208.6500	6.267	0.0000	0.0000
2026/03/03	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	GOVI	06/08/2026		GOVI	1424.2740	1424.2740	1410.0790	1410.0790	0.997	0.0000	0.0000
2026/03/03	GOVI	06/08/2026	1,189. Call 00	GOVI	2352740.0000	235.2740	2210790.0000	221.0790	6.033	0.0000	0.0000
2026/03/03	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	GOVI	05/11/2026		GOVI	1449.1860	1449.1860	1434.7460	1434.7460	0.996	0.0000	0.0000
2026/03/03	GOVI	05/11/2026	1,277. Call 00	GOVI	1721860.0000	172.1860	1577460.0000	157.7460	8.386	0.0000	0.0000
2026/03/03	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	GOVI	04/02/2027		GOVI	1474.1440	1474.1440	1459.4590	1459.4590	0.996	0.0000	0.0000
2026/03/03	GOVI	04/02/2027	1,369. Call 00	GOVI	1051440.0000	105.1440	904590.0000	90.4590	13.967	0.0000	0.0000
2026/03/03	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	GOVI	06/05/2027		GOVI	1498.9530	1498.9530	1484.0250	1484.0250	0.996	0.0000	0.0000
2026/03/03	GOVI	06/05/2027	1,427. Call 00	GOVI	719530.0000	71.9530	570250.0000	57.0250	20.747	0.0000	0.0000
2026/03/03	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/03	I258	07/05/2026		Bond Future	139.8667	139.8667	140.3488	140.3488	0.345	0.0000	0.0000
2026/03/03	I258	07/05/2026	113.73 Call	Bond Future	26136.7200	26.1367	26618.7800	26.6188	1.844	0.0000	0.0000
2026/03/03	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	I258	06/08/2026		Bond Future	139.5512	139.5512	140.0420	140.0420	0.352	0.0000	0.0000
2026/03/03	I258	06/08/2026	112.95 Call	Bond Future	26601.2100	26.6012	27092.0100	27.0920	1.845	0.0000	0.0000
2026/03/03	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50.000	0.0000	0.0000
2026/03/03	I258	05/11/2026		Bond Future	141.9963	141.9963	142.4959	142.4959	0.352	0.0000	0.0000
2026/03/03	I258	05/11/2026	114.95 Call	Bond Future	27046.3339	27.0463	27545.9296	27.5459	1.847	0.0000	0.0000
2026/03/03	I258	05/11/2026	114.95 Put	Bond Future	0.0139	0.0000	0.0096	0.0000	31.299	0.0000	0.0000
2026/03/03	I258	04/02/2027		Bond Future	141.5847	141.5847	142.0920	142.0920	0.358	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	
2026/03/03	I258	04/02/2027	118.90 Call	Bond Future	22688.8602	22.6889	23195.3809	23.1954	2.232	0.0000	0.0000
2026/03/03	I258	04/02/2027	118.90 Put	Bond Future	4.1702	0.0042	3.3409	0.0033	19.887	0.0000	0.0000
2026/03/03	I258	06/05/2027		Bond Future	143.9932	143.9932	144.5096	144.5096	0.359	0.0000	0.0000
2026/03/03	I258	06/05/2027	134.78 Call	Bond Future	10057.7211	10.0577	10492.9099	10.4929	4.327	0.0000	0.0000
2026/03/03	I258	06/05/2027	134.78 Put	Bond Future	844.5211	0.8445	763.3199	0.7633	9.615	0.0000	0.0000
2026/03/03	IGOV	07/05/2026		Index Future	457.1220	457.1220	457.1990	457.1990	0.017	0.0000	0.0000
2026/03/03	IGOV	06/08/2026		Index Future	465.2920	465.2920	465.3710	465.3710	0.017	0.0000	0.0000
2026/03/03	IGOV	05/11/2026		Index Future	473.5400	473.5400	473.6210	473.6210	0.017	0.0000	0.0000
2026/03/03	IGOV	04/02/2027		Index Future	481.8030	481.8030	481.8860	481.8860	0.017	0.0000	0.0000
2026/03/03	IGOV	06/05/2027		Index Future	490.0160	490.0160	490.1030	490.1030	0.018	0.0000	0.0000
2026/03/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/03	R033	07/05/2026		Bond Future	7.8473	112.4156	8.0075	111.5211	2.041	0.0000	0.0000
2026/03/03	R033	07/05/2026	10.38 Call	Bond Future	13129.3900	13.1294	12236.4700	12.2365	6.801	0.0000	0.0000
2026/03/03	R033	07/05/2026	10.38 Put	Bond Future	2.0700	0.0021	3.6400	0.0036	75.845	0.0000	0.0000
2026/03/03	R033	06/08/2026		Bond Future	7.8828	114.4187	8.0513	113.5083	2.137	0.0000	0.0000
2026/03/03	R033	06/08/2026	10.25 Call	Bond Future	12066.3500	12.0664	11190.8700	11.1909	7.256	0.0000	0.0000
2026/03/03	R033	06/08/2026	10.25 Put	Bond Future	101.9200	0.1019	136.8200	0.1368	34.243	0.0000	0.0000
2026/03/03	R033	05/11/2026		Bond Future	7.9245	111.3572	8.1017	110.4314	2.236	0.0000	0.0000
2026/03/03	R033	05/11/2026	9.33 Call	Bond Future	7725.4300	7.7254	6955.9800	6.9560	9.960	0.0000	0.0000
2026/03/03	R033	05/11/2026	9.33 Put	Bond Future	645.0600	0.6451	801.5000	0.8015	24.252	0.0000	0.0000
2026/03/03	R033	04/02/2027		Bond Future	7.9778	113.2715	8.1646	112.3299	2.342	0.0000	0.0000
2026/03/03	R033	04/02/2027	8.65 Call	Bond Future	5039.5700	5.0396	4416.0300	4.4160	12.373	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	
2026/03/03	R033	04/02/2027	8.65 Put	Bond Future	1699.0200	1.6990	2017.0300	2.0170	18.717	0.0000	0.0000
2026/03/03	R033	06/05/2027		Bond Future	8.0445	110.1331	8.2418	109.1761	2.452	0.0000	0.0000
2026/03/03	R033	06/05/2027	7.93 Call	Bond Future	2581.8400	2.5818	2143.2200	2.1432	16.989	0.0000	0.0000
2026/03/03	R033	06/05/2027	7.93 Put	Bond Future	3142.2100	3.1422	3660.5600	3.6606	16.496	0.0000	0.0000
2026/03/03	R035	07/05/2026	8.29 Put	Bond Future	668.2600	0.6683	1052.0300	1.0520	57.428	0.0000	0.0000
2026/03/03	R035	07/05/2026	8.29 Call	Bond Future	1559.9500	1.5600	1032.3500	1.0324	33.822	0.0000	0.0000
2026/03/03	R035	07/05/2026	8.79 Put	Bond Future	141.7700	0.1418	248.4000	0.2484	75.213	0.0000	0.0000
2026/03/03	R035	07/05/2026	8.79 Call	Bond Future	4125.6600	4.1257	3320.9200	3.3209	19.506	0.0000	0.0000
2026/03/03	R035	07/05/2026	9.20 Call	Bond Future	6467.1200	6.4671	5586.8900	5.5869	13.611	0.0000	0.0000
2026/03/03	R035	07/05/2026	9.20 Put	Bond Future	36.6800	0.0367	67.8200	0.0678	84.896	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.66 Call	Bond Future	14534.3500	14.5344	13623.0200	13.6230	6.270	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.66 Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.16 Call	Bond Future	11862.4600	11.8625	10951.8700	10.9519	7.676	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.16 Put	Bond Future	0.7100	0.0007	1.4900	0.0015	109.859	0.0000	0.0000
2026/03/03	R035	07/05/2026	9.66 Put	Bond Future	8.4400	0.0084	16.0100	0.0160	89.692	0.0000	0.0000
2026/03/03	R035	07/05/2026	9.66 Call	Bond Future	9092.0500	9.0921	8188.2500	8.1883	9.941	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.71 Call	Bond Future	14795.9700	14.7960	13884.6300	13.8846	6.159	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.71 Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.21 Call	Bond Future	12134.2100	12.1342	11223.4300	11.2234	7.506	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.21 Put	Bond Future	0.5300	0.0005	1.1200	0.0011	111.321	0.0000	0.0000
2026/03/03	R035	07/05/2026	9.71 Put	Bond Future	7.2300	0.0072	13.7500	0.0138	90.180	0.0000	0.0000
2026/03/03	R035	07/05/2026	9.71 Call	Bond Future	9373.5400	9.3735	8468.6900	8.4687	9.653	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.64 Call	Bond Future	14429.4200	14.4294	13518.1000	13.5181	6.316	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.64 Put	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.14 Call	Bond Future	11753.4700	11.7535	10842.9700	10.8430	7.747	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.14 Put	Bond Future	0.7900	0.0008	1.6600	0.0017	110.127	0.0000	0.0000
2026/03/03	R035	07/05/2026	9.64 Put	Bond Future	8.9800	0.0090	17.0300	0.0170	89.644	0.0000	0.0000
2026/03/03	R035	07/05/2026	9.64 Call	Bond Future	8979.2000	8.9792	8075.8800	8.0759	10.060	0.0000	0.0000
2026/03/03	R035	07/05/2026		Bond Future	8.1494	106.2351	8.2931	105.3237	1.764	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.86 Call	Bond Future	15574.8200	15.5748	14663.4600	14.6635	5.851	0.0000	0.0000
2026/03/03	R035	07/05/2026	10.86 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/03/03	R035	07/05/2026	8.31 Call	Bond Future	1647.3200	1.6473	1103.1900	1.1032	33.031	0.0000	0.0000
2026/03/03	R035	07/05/2026	8.31 Put	Bond Future	629.5900	0.6296	996.8300	0.9968	58.330	0.0000	0.0000
2026/03/03	R035	07/05/2026	8.55 Call	Bond Future	2816.8200	2.8168	2110.4900	2.1105	25.075	0.0000	0.0000
2026/03/03	R035	07/05/2026	8.55 Put	Bond Future	302.0100	0.3020	507.0500	0.5071	67.892	0.0000	0.0000
2026/03/03	R035	06/08/2026	7.70 Put	Bond Future	3346.6600	3.3467	4158.8300	4.1588	24.268	0.0000	0.0000
2026/03/03	R035	06/08/2026	7.70 Call	Bond Future	240.8900	0.2409	125.5400	0.1255	47.885	0.0000	0.0000
2026/03/03	R035	06/08/2026	7.90 Put	Bond Future	2403.8000	2.4038	3100.9700	3.1010	29.003	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	
2026/03/03	R035	06/08/2026	7.90 Call	Bond Future	581.3600	0.5814	351.0100	0.3510	39.623	0.0000	0.0000
2026/03/03	R035	06/08/2026	8.34 Call	Bond Future	2021.3500	2.0214	1500.7500	1.5008	25.755	0.0000	0.0000
2026/03/03	R035	06/08/2026	8.34 Put	Bond Future	1089.3400	1.0893	1496.2600	1.4963	37.355	0.0000	0.0000
2026/03/03	R035	06/08/2026	7.95 Put	Bond Future	2203.5200	2.2035	2867.4800	2.8675	30.132	0.0000	0.0000
2026/03/03	R035	06/08/2026	7.95 Call	Bond Future	698.8200	0.6988	435.2600	0.4353	37.715	0.0000	0.0000
2026/03/03	R035	06/08/2026		Bond Future	8.1894	108.1282	8.3393	107.2007	1.830	0.0000	0.0000
2026/03/03	R035	06/08/2026	11.06 Call	Bond Future	16049.2100	16.0492	15122.9500	15.1230	5.771	0.0000	0.0000
2026/03/03	R035	06/08/2026	11.06 Put	Bond Future	1.8000	0.0018	3.0600	0.0031	70.000	0.0000	0.0000
2026/03/03	R035	06/08/2026	10.22 Call	Bond Future	11737.4400	11.7374	10825.3400	10.8253	7.771	0.0000	0.0000
2026/03/03	R035	06/08/2026	10.22 Put	Bond Future	29.3900	0.0294	44.8100	0.0448	52.467	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.72 Call	Bond Future	9079.5800	9.0796	8194.4300	8.1944	9.749	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.72 Put	Bond Future	88.4200	0.0884	130.7900	0.1308	47.919	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.22 Put	Bond Future	216.4500	0.2165	315.5200	0.3155	45.770	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.22 Call	Bond Future	6385.4100	6.3854	5556.9600	5.5570	12.974	0.0000	0.0000
2026/03/03	R035	06/08/2026	10.13 Call	Bond Future	11264.8200	11.2648	10356.7100	10.3567	8.061	0.0000	0.0000
2026/03/03	R035	06/08/2026	10.13 Put	Bond Future	38.2400	0.0382	57.6500	0.0577	50.758	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.63 Call	Bond Future	8594.4900	8.5945	7716.2700	7.7163	10.218	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.63 Put	Bond Future	103.4200	0.1034	152.7200	0.1527	47.670	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.13 Put	Bond Future	256.0000	0.2560	371.5600	0.3716	45.141	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.13 Call	Bond Future	5905.4400	5.9054	5093.4800	5.0935	13.749	0.0000	0.0000
2026/03/03	R035	06/08/2026	8.29 Put	Bond Future	1194.3800	1.1944	1631.2300	1.6312	36.575	0.0000	0.0000
2026/03/03	R035	06/08/2026	8.29 Call	Bond Future	1818.0800	1.8181	1327.4100	1.3274	26.988	0.0000	0.0000
2026/03/03	R035	06/08/2026	8.79 Put	Bond Future	475.6100	0.4756	678.3800	0.6784	42.634	0.0000	0.0000
2026/03/03	R035	06/08/2026	8.79 Call	Bond Future	4129.7700	4.1298	3405.0200	3.4050	17.549	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.39 Call	Bond Future	7299.1700	7.2992	6445.7400	6.4457	11.692	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.39 Put	Bond Future	158.5600	0.1586	232.6500	0.2327	46.727	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.71 Call	Bond Future	9025.7300	9.0257	8141.3000	8.1413	9.799	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.71 Put	Bond Future	89.9700	0.0900	133.0600	0.1331	47.894	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.21 Call	Bond Future	6331.9400	6.3319	5505.2000	5.5052	13.057	0.0000	0.0000
2026/03/03	R035	06/08/2026	9.21 Put	Bond Future	220.5200	0.2205	321.3000	0.3213	45.701	0.0000	0.0000
2026/03/03	R035	06/08/2026	8.71 Put	Bond Future	550.3100	0.5503	780.9700	0.7810	41.915	0.0000	0.0000
2026/03/03	R035	06/08/2026	8.71 Call	Bond Future	3727.3800	3.7274	3030.5200	3.0305	18.696	0.0000	0.0000
2026/03/03	R035	05/11/2026	9.80 Call	Bond Future	9176.0500	9.1761	8309.1500	8.3092	9.447	0.0000	0.0000
2026/03/03	R035	05/11/2026	9.80 Put	Bond Future	218.1800	0.2182	294.6300	0.2946	35.040	0.0000	0.0000
2026/03/03	R035	05/11/2026	9.30 Call	Bond Future	6630.6300	6.6306	5830.5300	5.8305	12.067	0.0000	0.0000
2026/03/03	R035	05/11/2026	9.30 Put	Bond Future	426.5000	0.4265	569.7500	0.5698	33.587	0.0000	0.0000
2026/03/03	R035	05/11/2026	8.80 Put	Bond Future	848.7800	0.8488	1113.7100	1.1137	31.213	0.0000	0.0000
2026/03/03	R035	05/11/2026	8.80 Call	Bond Future	4194.5900	4.1946	3516.1700	3.5162	16.174	0.0000	0.0000
2026/03/03	R035	05/11/2026		Bond Future	8.2376	105.4992	8.3938	104.5558	1.896	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	
2026/03/03	R035	05/11/2026	10.03 Call	Bond Future	10349.5600	10.3496	9462.9500	9.4630	8.567	0.0000	0.0000
2026/03/03	R035	05/11/2026	10.03 Put	Bond Future	158.9000	0.1589	215.6400	0.2156	35.708	0.0000	0.0000
2026/03/03	R035	05/11/2026	8.97 Call	Bond Future	5004.6200	5.0046	4277.4000	4.2774	14.531	0.0000	0.0000
2026/03/03	R035	05/11/2026	8.97 Put	Bond Future	674.9700	0.6750	891.1000	0.8911	32.021	0.0000	0.0000
2026/03/03	R035	05/11/2026	8.47 Call	Bond Future	2736.6700	2.7367	2181.6800	2.1817	20.280	0.0000	0.0000
2026/03/03	R035	05/11/2026	8.47 Put	Bond Future	1336.7900	1.3368	1725.1500	1.7252	29.052	0.0000	0.0000
2026/03/03	R035	05/11/2026	7.97 Put	Bond Future	2645.7500	2.6458	3287.2300	3.2872	24.246	0.0000	0.0000
2026/03/03	R035	05/11/2026	7.97 Call	Bond Future	1003.7500	1.0038	701.8800	0.7019	30.074	0.0000	0.0000
2026/03/03	R035	04/02/2027		Bond Future	8.2963	107.3135	8.4595	106.3542	1.967	0.0000	0.0000
2026/03/03	R035	04/02/2027	9.02 Call	Bond Future	5111.7300	5.1117	4405.7200	4.4057	13.812	0.0000	0.0000
2026/03/03	R035	04/02/2027	9.02 Put	Bond Future	943.1500	0.9432	1196.4400	1.1964	26.856	0.0000	0.0000
2026/03/03	R035	06/05/2027		Bond Future	8.3614	104.6161	8.5319	103.6409	2.039	0.0000	0.0000
2026/03/03	R035	06/05/2027	8.25 Call	Bond Future	2090.7200	2.0907	1662.3600	1.6624	20.489	0.0000	0.0000
2026/03/03	R035	06/05/2027	8.25 Put	Bond Future	2734.4500	2.7345	3281.2500	3.2813	19.997	0.0000	0.0000
2026/03/03	R038	07/05/2026		Bond Future	8.5477	118.3869	8.6960	117.1744	1.735	0.0000	0.0000
2026/03/03	R038	07/05/2026	11.40 Call	Bond Future	20537.6500	20.5377	19325.2200	19.3252	5.903	0.0000	0.0000
2026/03/03	R038	07/05/2026	11.40 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/03/03	R038	06/08/2026		Bond Future	8.5980	120.4964	8.7519	119.2624	1.790	0.0000	0.0000
2026/03/03	R038	06/08/2026	11.77 Call	Bond Future	22141.0700	22.1411	20908.1100	20.9081	5.569	0.0000	0.0000
2026/03/03	R038	06/08/2026	11.77 Put	Bond Future	1.5500	0.0016	2.6400	0.0026	70.323	0.0000	0.0000
2026/03/03	R038	05/11/2026		Bond Future	8.6527	117.0991	8.8124	115.8439	1.845	0.0000	0.0000
2026/03/03	R038	05/11/2026	10.72 Call	Bond Future	15032.1400	15.0321	13829.3600	13.8294	8.001	0.0000	0.0000
2026/03/03	R038	05/11/2026	10.72 Put	Bond Future	139.0100	0.1390	191.3500	0.1914	37.652	0.0000	0.0000
2026/03/03	R038	04/02/2027		Bond Future	8.7161	119.1119	8.8819	117.8354	1.902	0.0000	0.0000
2026/03/03	R038	04/02/2027	9.60 Call	Bond Future	7679.6900	7.6797	6695.8000	6.6958	12.812	0.0000	0.0000
2026/03/03	R038	04/02/2027	9.60 Put	Bond Future	1093.2000	1.0932	1385.7300	1.3857	26.759	0.0000	0.0000
2026/03/03	R038	06/05/2027		Bond Future	8.7888	115.6304	8.9610	114.3329	1.960	0.0000	0.0000
2026/03/03	R038	06/05/2027	8.71 Call	Bond Future	3006.5200	3.0065	2413.8300	2.4138	19.713	0.0000	0.0000
2026/03/03	R038	06/05/2027	8.71 Put	Bond Future	3606.6000	3.6066	4311.4100	4.3114	19.542	0.0000	0.0000
2026/03/03	R053	07/05/2026		Bond Future	8.6945	131.5982	8.8471	129.6485	1.755	0.0000	0.0000
2026/03/03	R053	07/05/2026	11.69 Call	Bond Future	30823.0400	30.8230	28873.3300	28.8733	6.325	0.0000	0.0000
2026/03/03	R053	07/05/2026	11.69 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2026/03/03	R053	06/08/2026		Bond Future	8.7334	133.9432	8.8903	131.9588	1.796	0.0000	0.0000
2026/03/03	R053	06/08/2026	12.28 Call	Bond Future	34833.1900	34.8332	32849.7700	32.8498	5.694	0.0000	0.0000
2026/03/03	R053	06/08/2026	12.28 Put	Bond Future	1.3000	0.0013	2.2900	0.0023	76.154	0.0000	0.0000
2026/03/03	R053	05/11/2026		Bond Future	8.7748	130.4003	8.9361	128.3819	1.838	0.0000	0.0000
2026/03/03	R053	05/11/2026	11.21 Call	Bond Future	25768.2100	25.7682	23805.7000	23.8057	7.616	0.0000	0.0000
2026/03/03	R053	05/11/2026	11.21 Put	Bond Future	143.6200	0.1436	199.5500	0.1996	38.943	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	
2026/03/03	R053	04/02/2027		Bond Future	8.8215	132.6420	8.9874	130.5891	1.880	0.0000	0.0000
2026/03/03	R053	04/02/2027	9.99 Call	Bond Future	14839.1700	14.8392	13159.8100	13.1598	11.317	0.0000	0.0000
2026/03/03	R053	04/02/2027	9.99 Put	Bond Future	1470.4500	1.4705	1843.9600	1.8440	25.401	0.0000	0.0000
2026/03/03	R053	06/05/2027		Bond Future	8.8737	129.0098	9.0444	126.9229	1.924	0.0000	0.0000
2026/03/03	R053	06/05/2027	8.92 Call	Bond Future	5908.7500	5.9088	4841.3800	4.8414	18.064	0.0000	0.0000
2026/03/03	R053	06/05/2027	8.92 Put	Bond Future	5337.4100	5.3374	6356.9400	6.3569	19.102	0.0000	0.0000
2026/03/03	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/03	R186	07/05/2026	8.69 Call	Bond Future	67.0600	0.0671	66.5500	0.0666	0.761	0.0000	0.0000
2026/03/03	R186	07/05/2026	8.69 Put	Bond Future	67.0600	0.0671	66.5500	0.0666	0.761	0.0000	0.0000
2026/03/03	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/03	R186	06/08/2026	8.57 Call	Bond Future	70.5300	0.0705	70.3100	0.0703	0.312	0.0000	0.0000
2026/03/03	R186	06/08/2026	8.57 Put	Bond Future	70.5300	0.0705	70.3100	0.0703	0.312	0.0000	0.0000
2026/03/03	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/03	R186	05/11/2026	8.12 Call	Bond Future	43.9000	0.0439	43.8100	0.0438	0.205	0.0000	0.0000
2026/03/03	R186	05/11/2026	8.12 Put	Bond Future	43.9000	0.0439	43.8100	0.0438	0.205	0.0000	0.0000
2026/03/03	R202	07/05/2026		Bond Future	306.0990	306.0990	305.4788	305.4788	0.203	0.0000	0.0000
2026/03/03	R202	07/05/2026	277.55 Call	Bond Future	28548.9800	28.5490	27928.8000	27.9288	2.172	0.0000	0.0000
2026/03/03	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R202	06/08/2026		Bond Future	306.2335	306.2335	305.6026	305.6026	0.206	0.0000	0.0000
2026/03/03	R202	06/08/2026	278.86 Call	Bond Future	27373.5400	27.3735	26742.6300	26.7426	2.305	0.0000	0.0000
2026/03/03	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R202	05/11/2026		Bond Future	311.6000	311.6000	310.9587	310.9587	0.206	0.0000	0.0000
2026/03/03	R202	05/11/2026	280.46 Call	Bond Future	31139.9700	31.1400	30498.6500	30.4987	2.059	0.0000	0.0000
2026/03/03	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R202	04/02/2027		Bond Future	311.5517	311.5517	310.8977	310.8977	0.210	0.0000	0.0000
2026/03/03	R202	04/02/2027	294.73 Call	Bond Future	16821.7200	16.8217	16167.7200	16.1677	3.888	0.0000	0.0000
2026/03/03	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R202	06/05/2027		Bond Future	316.8548	316.8548	316.1907	316.1907	0.210	0.0000	0.0000
2026/03/03	R202	06/05/2027	306.99 Call	Bond Future	9864.7600	9.8648	9200.6800	9.2007	6.732	0.0000	0.0000
2026/03/03	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R209	07/05/2026		Bond Future	8.2910	87.1165	8.4393	86.2226	1.789	0.0000	0.0000
2026/03/03	R209	07/05/2026	11.07 Call	Bond Future	14946.7000	14.9467	14052.7300	14.0527	5.981	0.0000	0.0000
2026/03/03	R209	07/05/2026	11.07 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/03	R209	06/08/2026		Bond Future	8.3320	88.6689	8.4858	87.7590	1.846	0.0000	0.0000
2026/03/03	R209	06/08/2026	11.39 Call	Bond Future	16003.4300	16.0034	15094.3500	15.0944	5.681	0.0000	0.0000
2026/03/03	R209	06/08/2026	11.39 Put	Bond Future	1.0500	0.0011	1.8200	0.0018	73.333	0.0000	0.0000
2026/03/03	R209	05/11/2026		Bond Future	8.3773	87.0522	8.5368	86.1268	1.903	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	
2026/03/03	R209	05/11/2026	10.32 Call	Bond Future	10589.9600	10.5900	9710.3400	9.7103	8.306	0.0000	0.0000
2026/03/03	R209	05/11/2026	10.32 Put	Bond Future	124.8100	0.1248	170.6500	0.1707	36.728	0.0000	0.0000
2026/03/03	R209	04/02/2027		Bond Future	8.4309	88.5491	8.5964	87.6080	1.963	0.0000	0.0000
2026/03/03	R209	04/02/2027	9.28 Call	Bond Future	5486.0700	5.4861	4763.2200	4.7632	13.176	0.0000	0.0000
2026/03/03	R209	04/02/2027	9.28 Put	Bond Future	791.9800	0.7920	1010.2600	1.0103	27.561	0.0000	0.0000
2026/03/03	R209	04/02/2027	8.96 Call	Bond Future	4093.8100	4.0938	3452.1300	3.4521	15.674	0.0000	0.0000
2026/03/03	R209	04/02/2027	8.96 Put	Bond Future	1129.9300	1.1299	1429.3800	1.4294	26.502	0.0000	0.0000
2026/03/03	R209	04/02/2027	8.03 Put	Bond Future	3268.7700	3.2688	3940.5800	3.9406	20.552	0.0000	0.0000
2026/03/03	R209	04/02/2027	8.03 Call	Bond Future	934.1400	0.9341	664.8200	0.6648	28.831	0.0000	0.0000
2026/03/03	R209	06/05/2027		Bond Future	8.4934	86.8863	8.6653	85.9296	2.024	0.0000	0.0000
2026/03/03	R209	06/05/2027	8.41 Call	Bond Future	2103.8600	2.1039	1672.0000	1.6720	20.527	0.0000	0.0000
2026/03/03	R209	06/05/2027	8.41 Put	Bond Future	2572.9900	2.5730	3097.7700	3.0978	20.396	0.0000	0.0000
2026/03/03	R210	07/05/2026		Bond Future	261.0144	261.0144	261.0069	261.0069	0.003	0.0000	0.0000
2026/03/03	R210	07/05/2026	255.40 Call	Bond Future	5614.3900	5.6144	5606.9400	5.6069	0.133	0.0000	0.0000
2026/03/03	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R210	06/08/2026		Bond Future	265.7296	265.7296	265.7223	265.7223	0.003	0.0000	0.0000
2026/03/03	R210	06/08/2026	259.84 Call	Bond Future	5889.5900	5.8896	5882.2500	5.8823	0.125	0.0000	0.0000
2026/03/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R210	05/11/2026		Bond Future	266.8692	266.8692	266.8616	266.8616	0.003	0.0000	0.0000
2026/03/03	R210	05/11/2026	253.33 Call	Bond Future	13539.2300	13.5392	13531.6000	13.5316	0.056	0.0000	0.0000
2026/03/03	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R210	04/02/2027		Bond Future	271.5222	271.5222	271.5152	271.5152	0.003	0.0000	0.0000
2026/03/03	R210	04/02/2027	266.03 Call	Bond Future	5492.2100	5.4922	5485.1700	5.4852	0.128	0.0000	0.0000
2026/03/03	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R210	06/05/2027		Bond Future	272.5737	272.5737	272.5663	272.5663	0.003	0.0000	0.0000
2026/03/03	R210	06/05/2027	271.13 Call	Bond Future	1443.7300	1.4437	1436.3400	1.4363	0.512	0.0000	0.0000
2026/03/03	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R213	07/05/2026		Bond Future	7.5377	99.2401	7.6993	98.6094	2.144	0.0000	0.0000
2026/03/03	R213	07/05/2026	9.80 Call	Bond Future	8395.3600	8.3954	7764.7700	7.7648	7.511	0.0000	0.0000
2026/03/03	R213	07/05/2026	9.80 Put	Bond Future	0.0700	0.0001	0.1800	0.0002	157.143	0.0000	0.0000
2026/03/03	R213	06/08/2026		Bond Future	7.5602	101.0085	7.7324	100.3666	2.277	0.0000	0.0000
2026/03/03	R213	06/08/2026	9.69 Call	Bond Future	7602.3700	7.6024	6967.5600	6.9676	8.350	0.0000	0.0000
2026/03/03	R213	06/08/2026	9.69 Put	Bond Future	10.0400	0.0100	17.0700	0.0171	70.020	0.0000	0.0000
2026/03/03	R213	05/11/2026		Bond Future	7.5951	99.2068	7.7788	98.5541	2.419	0.0000	0.0000
2026/03/03	R213	05/11/2026	8.75 Call	Bond Future	4235.0600	4.2351	3672.8600	3.6729	13.275	0.0000	0.0000
2026/03/03	R213	05/11/2026	8.75 Put	Bond Future	217.5900	0.2176	308.1700	0.3082	41.629	0.0000	0.0000
2026/03/03	R213	04/02/2027		Bond Future	7.6454	100.9133	7.8423	100.2495	2.576	0.0000	0.0000
2026/03/03	R213	04/02/2027	8.14 Call	Bond Future	2300.5600	2.3006	1858.8100	1.8588	19.202	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	
2026/03/03	R213	04/02/2027	8.14 Put	Bond Future	644.1200	0.6441	866.1400	0.8661	34.469	0.0000	0.0000
2026/03/03	R213	06/05/2027		Bond Future	7.7073	99.0595	7.9190	98.3849	2.747	0.0000	0.0000
2026/03/03	R213	06/05/2027	7.56 Call	Bond Future	1019.6000	1.0196	746.1300	0.7461	26.821	0.0000	0.0000
2026/03/03	R213	06/05/2027	7.56 Put	Bond Future	1492.3300	1.4923	1893.4800	1.8935	26.881	0.0000	0.0000
2026/03/03	R214	07/05/2026		Bond Future	8.6558	83.4726	8.8136	82.3453	1.824	0.0000	0.0000
2026/03/03	R214	07/05/2026	11.53 Call	Bond Future	17529.1200	17.5291	16401.8100	16.4018	6.431	0.0000	0.0000
2026/03/03	R214	07/05/2026	11.53 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/03	R214	06/08/2026		Bond Future	8.6978	84.9600	8.8604	83.8127	1.870	0.0000	0.0000
2026/03/03	R214	06/08/2026	11.97 Call	Bond Future	19335.0400	19.3350	18188.3700	18.1884	5.931	0.0000	0.0000
2026/03/03	R214	06/08/2026	11.97 Put	Bond Future	0.8300	0.0008	1.5000	0.0015	80.723	0.0000	0.0000
2026/03/03	R214	05/11/2026		Bond Future	8.7448	83.1343	8.9123	81.9672	1.915	0.0000	0.0000
2026/03/03	R214	05/11/2026	10.97 Call	Bond Future	13879.0400	13.8790	12750.9100	12.7509	8.128	0.0000	0.0000
2026/03/03	R214	05/11/2026	10.97 Put	Bond Future	95.8600	0.0959	134.7700	0.1348	40.590	0.0000	0.0000
2026/03/03	R214	04/02/2027		Bond Future	8.7992	84.5641	8.9719	83.3772	1.963	0.0000	0.0000
2026/03/03	R214	04/02/2027	9.90 Call	Bond Future	7984.8700	7.9849	7021.7700	7.0218	12.062	0.0000	0.0000
2026/03/03	R214	04/02/2027	9.90 Put	Bond Future	812.2400	0.8122	1036.0500	1.0361	27.555	0.0000	0.0000
2026/03/03	R214	06/05/2027		Bond Future	8.8568	82.6890	9.0349	81.4824	2.010	0.0000	0.0000
2026/03/03	R214	06/05/2027	8.88 Call	Bond Future	3117.5000	3.1175	2516.7800	2.5168	19.269	0.0000	0.0000
2026/03/03	R214	06/05/2027	8.88 Put	Bond Future	2959.1400	2.9591	3565.0300	3.5650	20.475	0.0000	0.0000
2026/03/03	R248	07/05/2026		Bond Future	8.8059	101.1756	8.9483	99.8259	1.617	0.0000	0.0000
2026/03/03	R248	07/05/2026	11.72 Call	Bond Future	22695.2900	22.6953	21345.6400	21.3456	5.947	0.0000	0.0000
2026/03/03	R248	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2026/03/03	R248	07/05/2026	8.30 Put	Bond Future	5102.2300	5.1022	6407.5800	6.4076	25.584	0.0000	0.0000
2026/03/03	R248	07/05/2026	8.30 Call	Bond Future	62.3800	0.0624	18.0600	0.0181	71.048	0.0000	0.0000
2026/03/03	R248	07/05/2026	8.70 Put	Bond Future	1995.2500	1.9953	2898.9700	2.8990	45.294	0.0000	0.0000
2026/03/03	R248	07/05/2026	8.70 Call	Bond Future	972.4100	0.9724	526.4600	0.5265	45.860	0.0000	0.0000
2026/03/03	R248	07/05/2026	9.18 Call	Bond Future	3973.4200	3.9734	2945.6600	2.9457	25.866	0.0000	0.0000
2026/03/03	R248	07/05/2026	9.18 Put	Bond Future	487.9200	0.4879	809.8300	0.8098	65.976	0.0000	0.0000
2026/03/03	R248	07/05/2026	9.19 Call	Bond Future	4049.2200	4.0492	3013.3400	3.0133	25.582	0.0000	0.0000
2026/03/03	R248	07/05/2026	9.19 Put	Bond Future	473.2200	0.4732	787.0100	0.7870	66.310	0.0000	0.0000
2026/03/03	R248	06/08/2026	9.00 Call	Bond Future	3263.0800	3.2631	2487.0500	2.4871	23.782	0.0000	0.0000
2026/03/03	R248	06/08/2026	9.00 Put	Bond Future	1837.6600	1.8377	2435.3000	2.4353	32.522	0.0000	0.0000
2026/03/03	R248	06/08/2026	10.00 Call	Bond Future	10399.7000	10.3997	9167.2300	9.1672	11.851	0.0000	0.0000
2026/03/03	R248	06/08/2026	10.00 Put	Bond Future	360.5700	0.3606	501.7700	0.5018	39.160	0.0000	0.0000
2026/03/03	R248	06/08/2026		Bond Future	8.8480	102.9785	8.9944	101.6048	1.655	0.0000	0.0000
2026/03/03	R248	06/08/2026	12.37 Call	Bond Future	26130.2100	26.1302	24757.1700	24.7572	5.255	0.0000	0.0000
2026/03/03	R248	06/08/2026	12.37 Put	Bond Future	0.9100	0.0009	1.5400	0.0015	69.231	0.0000	0.0000
2026/03/03	R248	05/11/2026		Bond Future	8.8945	100.3238	9.0451	98.9266	1.693	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	
2026/03/03	R248	05/11/2026	11.31 Call	Bond Future	19206.2400	19.2062	17847.4000	17.8474	7.075	0.0000	0.0000
2026/03/03	R248	05/11/2026	11.31 Put	Bond Future	107.2000	0.1072	145.6000	0.1456	35.821	0.0000	0.0000
2026/03/03	R248	04/02/2027		Bond Future	8.9475	102.0491	9.1026	100.6280	1.733	0.0000	0.0000
2026/03/03	R248	04/02/2027	10.11 Call	Bond Future	10942.1600	10.9422	9772.7800	9.7728	10.687	0.0000	0.0000
2026/03/03	R248	04/02/2027	10.11 Put	Bond Future	1033.3000	1.0333	1284.9800	1.2850	24.357	0.0000	0.0000
2026/03/03	R248	06/05/2027		Bond Future	9.0032	99.3265	9.1628	97.8819	1.772	0.0000	0.0000
2026/03/03	R248	06/05/2027	9.05 Call	Bond Future	4270.8500	4.2709	3531.2000	3.5312	17.319	0.0000	0.0000
2026/03/03	R248	06/05/2027	9.05 Put	Bond Future	3844.0500	3.8441	4549.0100	4.5490	18.339	0.0000	0.0000
2026/03/03	R2R9	07/05/2026		Bond Future	8.6376	110.6224	8.7857	109.4187	1.715	0.0000	0.0000
2026/03/03	R2R9	07/05/2026	99.91 Call	Bond Future	99772.6800	99.7727	98568.9500	98.5690	1.206	0.0000	0.0000
2026/03/03	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R2R9	06/08/2026		Bond Future	8.6878	112.5935	8.8411	111.3685	1.765	0.0000	0.0000
2026/03/03	R2R9	06/08/2026	101.74 Call	Bond Future	99473.9900	99.4740	98248.9600	98.2490	1.232	0.0000	0.0000
2026/03/03	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R2R9	05/11/2026		Bond Future	8.7420	109.5635	8.9008	108.3175	1.816	0.0000	0.0000
2026/03/03	R2R9	05/11/2026	98.56 Call	Bond Future	98593.4200	98.5934	97347.4500	97.3475	1.264	0.0000	0.0000
2026/03/03	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R2R9	04/02/2027		Bond Future	8.8043	111.4469	8.9688	110.1797	1.868	0.0000	0.0000
2026/03/03	R2R9	04/02/2027	9.89 Call	Bond Future	8350.6700	8.3507	7239.2100	7.2392	13.310	0.0000	0.0000
2026/03/03	R2R9	04/02/2027	9.89 Put	Bond Future	356.3600	0.3564	512.0600	0.5121	43.692	0.0000	0.0000
2026/03/03	R2R9	06/05/2027		Bond Future	8.8752	108.3408	9.0457	107.0528	1.921	0.0000	0.0000
2026/03/03	R2R9	06/05/2027	8.83 Call	Bond Future	2954.6700	2.9547	2353.5300	2.3535	20.345	0.0000	0.0000
2026/03/03	R2R9	06/05/2027	8.83 Put	Bond Future	3299.3300	3.2993	3986.2700	3.9863	20.821	0.0000	0.0000
2026/03/03	R4R2	07/05/2026		Bond Future	8.7516	112.8108	8.9148	111.3213	1.865	0.0000	0.0000
2026/03/03	R4R2	07/05/2026	100.23 Call	Bond Future	101721.6400	101.7216	100232.1500	100.2322	1.464	0.0000	0.0000
2026/03/03	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R4R2	06/08/2026		Bond Future	8.8004	114.8209	8.9689	113.3050	1.915	0.0000	0.0000
2026/03/03	R4R2	06/08/2026	102.06 Call	Bond Future	101403.6500	101.4037	99887.7300	99.8877	1.495	0.0000	0.0000
2026/03/03	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R4R2	05/11/2026		Bond Future	8.8527	111.7035	9.0266	110.1615	1.965	0.0000	0.0000
2026/03/03	R4R2	05/11/2026	98.76 Call	Bond Future	100480.8900	100.4809	98938.8800	98.9389	1.535	0.0000	0.0000
2026/03/03	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	R4R2	04/02/2027		Bond Future	8.9121	113.6236	9.0918	112.0554	2.017	0.0000	0.0000
2026/03/03	R4R2	04/02/2027	10.13 Call	Bond Future	10316.3000	10.3163	8902.4100	8.9024	13.705	0.0000	0.0000
2026/03/03	R4R2	04/02/2027	10.13 Put	Bond Future	301.1200	0.3011	455.4000	0.4554	51.235	0.0000	0.0000
2026/03/03	R4R2	06/05/2027		Bond Future	8.9788	110.4281	9.1646	108.8339	2.069	0.0000	0.0000
2026/03/03	R4R2	06/05/2027	9.00 Call	Bond Future	3646.2400	3.6462	2863.3700	2.8634	21.471	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	
2026/03/03	R4R2	06/05/2027	9.00 Put	Bond Future	3462.5300	3.4625	4273.8800	4.2739	23.432	0.0000	0.0000
2026/03/03	RR87	07/05/2026		Bond Future	6.8128	103.0231	6.8858	102.9818	1.070	0.0000	0.0000
2026/03/03	RR87	07/05/2026	6.81 Call	Bond Future	41.1505	0.0412	23.6452	0.0236	42.540	0.0000	0.0000
2026/03/03	RR87	07/05/2026	6.81 Put	Bond Future	42.7505	0.0428	66.5252	0.0665	55.613	0.0000	0.0000
2026/03/03	RR87	06/08/2026		Bond Future	6.5348	101.1282	6.6584	101.0844	1.891	0.0000	0.0000
2026/03/03	RR87	06/08/2026	6.53 Call	Bond Future	49.4238	0.0494	30.5982	0.0306	38.090	0.0000	0.0000
2026/03/03	RR87	06/08/2026	6.53 Put	Bond Future	51.1338	0.0511	76.1182	0.0761	48.861	0.0000	0.0000
2026/03/03	RR87	05/11/2026		Bond Future	5.3987	102.8761	5.7851	102.8318	7.157	0.0000	0.0000
2026/03/03	RR87	05/11/2026	5.27 Call	Bond Future	13.7561	0.0138	3.0585	0.0031	77.766	0.0000	0.0000
2026/03/03	RR87	05/11/2026	5.27 Put	Bond Future	28.5461	0.0285	62.2085	0.0622	117.923	0.0000	0.0000
2026/03/03	RR88	07/05/2026		Bond Future	6.8472	106.3628	6.9094	106.2680	0.908	0.0000	0.0000
2026/03/03	RR88	07/05/2026	6.84 Call	Bond Future	128.0783	0.1281	86.2093	0.0862	32.690	0.0000	0.0000
2026/03/03	RR88	07/05/2026	6.84 Put	Bond Future	139.1283	0.1391	192.0493	0.1920	38.038	0.0000	0.0000
2026/03/03	RR88	06/08/2026		Bond Future	6.7902	105.3466	6.8647	105.2565	1.097	0.0000	0.0000
2026/03/03	RR88	06/08/2026	6.79 Call	Bond Future	214.8815	0.2149	172.0978	0.1721	19.910	0.0000	0.0000
2026/03/03	RR88	06/08/2026	6.79 Put	Bond Future	215.1115	0.2151	262.3778	0.2624	21.973	0.0000	0.0000
2026/03/03	RR88	05/11/2026		Bond Future	6.7189	106.5876	6.8108	106.4909	1.367	0.0000	0.0000
2026/03/03	RR88	05/11/2026	6.71 Call	Bond Future	237.1850	0.2372	191.9110	0.1919	19.088	0.0000	0.0000
2026/03/03	RR88	05/11/2026	6.71 Put	Bond Future	246.5950	0.2466	298.0210	0.2980	20.854	0.0000	0.0000
2026/03/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

