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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/03/2026 TO 04/03/2026

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
2026/03/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/04	2029	07/05/2026		Bond Future	147.4422	147.4422	147.3857	0.038	0.0000	0.0000
2026/03/04	2029	07/05/2026	141.82 Call	Bond Future	5622.2400	5.6222	5565.6700	1.006	0.0000	0.0000
2026/03/04	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2029	06/08/2026		Bond Future	150.1059	150.1059	150.0487	0.038	0.0000	0.0000
2026/03/04	2029	06/08/2026	144.10 Call	Bond Future	6005.9300	6.0059	5948.7200	0.953	0.0000	0.0000
2026/03/04	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	
2026/03/04	2029	05/11/2026		Bond Future	151.2600	151.2600	151.2030	151.2030	0.038	0.0000	0.0000
2026/03/04	2029	05/11/2026	147.56 Call	Bond Future	3700.0300	3.7000	3642.9600	3.6430	1.542	0.0000	0.0000
2026/03/04	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2029	04/02/2027		Bond Future	153.8981	153.8981	153.8411	153.8411	0.037	0.0000	0.0000
2026/03/04	2029	04/02/2027	149.72 Call	Bond Future	4178.0500	4.1781	4121.1200	4.1211	1.363	0.0000	0.0000
2026/03/04	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2029	06/05/2027		Bond Future	155.0197	155.0197	154.9637	154.9637	0.036	0.0000	0.0000
2026/03/04	2029	06/05/2027	153.32 Call	Bond Future	1699.6600	1.6997	1643.6700	1.6437	3.294	0.0000	0.0000
2026/03/04	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2030	07/05/2026	7.21 Put	Bond Future	944.2400	0.9442	873.4800	0.8735	7.494	0.0000	0.0000
2026/03/04	2030	07/05/2026	7.21 Call	Bond Future	133.8500	0.1339	152.2900	0.1523	13.777	0.0000	0.0000
2026/03/04	2030	07/05/2026	7.71 Put	Bond Future	210.5900	0.2106	184.8300	0.1848	12.232	0.0000	0.0000
2026/03/04	2030	07/05/2026	7.71 Call	Bond Future	1017.1800	1.0172	1080.6200	1.0806	6.237	0.0000	0.0000
2026/03/04	2030	07/05/2026	7.92 Call	Bond Future	1579.9500	1.5800	1654.7300	1.6547	4.733	0.0000	0.0000
2026/03/04	2030	07/05/2026	7.92 Put	Bond Future	103.5600	0.1036	89.1400	0.0891	13.924	0.0000	0.0000
2026/03/04	2030	07/05/2026		Bond Future	7.4594	103.9428	7.4318	104.0320	0.370	0.0000	0.0000
2026/03/04	2030	07/05/2026	9.39 Call	Bond Future	6015.5000	6.0155	6104.6500	6.1047	1.482	0.0000	0.0000
2026/03/04	2030	07/05/2026	9.39 Put	Bond Future	0.2000	0.0002	0.1500	0.0002	25.000	0.0000	0.0000
2026/03/04	2030	06/08/2026		Bond Future	7.4910	101.7858	7.4610	101.8768	0.400	0.0000	0.0000
2026/03/04	2030	06/08/2026	9.22 Call	Bond Future	5106.3000	5.1063	5194.8000	5.1948	1.733	0.0000	0.0000
2026/03/04	2030	06/08/2026	9.22 Put	Bond Future	24.2100	0.0242	21.6600	0.0217	10.533	0.0000	0.0000
2026/03/04	2030	06/08/2026	7.21 Put	Bond Future	1170.8600	1.1709	1106.4700	1.1065	5.499	0.0000	0.0000
2026/03/04	2030	06/08/2026	7.21 Call	Bond Future	314.0400	0.3140	340.7000	0.3407	8.489	0.0000	0.0000
2026/03/04	2030	06/08/2026	7.71 Put	Bond Future	492.2000	0.4922	457.5600	0.4576	7.038	0.0000	0.0000
2026/03/04	2030	06/08/2026	7.71 Call	Bond Future	1153.8600	1.1539	1210.2700	1.2103	4.889	0.0000	0.0000
2026/03/04	2030	06/08/2026	8.06 Call	Bond Future	1968.8100	1.9688	2039.3200	2.0393	3.581	0.0000	0.0000
2026/03/04	2030	06/08/2026	8.06 Put	Bond Future	260.6900	0.2607	240.1500	0.2402	7.879	0.0000	0.0000
2026/03/04	2030	05/11/2026		Bond Future	7.5219	103.5453	7.4891	103.6385	0.436	0.0000	0.0000
2026/03/04	2030	05/11/2026	8.39 Call	Bond Future	2708.3200	2.7083	2783.4500	2.7835	2.774	0.0000	0.0000
2026/03/04	2030	05/11/2026	8.39 Put	Bond Future	278.4600	0.2785	260.3800	0.2604	6.493	0.0000	0.0000
2026/03/04	2030	04/02/2027		Bond Future	7.5709	101.3197	7.5347	101.4153	0.479	0.0000	0.0000
2026/03/04	2030	04/02/2027	7.82 Call	Bond Future	1421.9700	1.4220	1478.7100	1.4787	3.990	0.0000	0.0000
2026/03/04	2030	04/02/2027	7.82 Put	Bond Future	767.2800	0.7673	728.3700	0.7284	5.071	0.0000	0.0000
2026/03/04	2030	06/05/2027		Bond Future	7.6578	103.0185	7.6174	103.1168	0.527	0.0000	0.0000
2026/03/04	2030	06/05/2027	7.27 Call	Bond Future	521.4600	0.5215	555.0600	0.5551	6.443	0.0000	0.0000
2026/03/04	2030	06/05/2027	7.27 Put	Bond Future	1470.0700	1.4701	1405.4500	1.4055	4.396	0.0000	0.0000
2026/03/04	2031	07/05/2026		Bond Future	116.4629	116.4629	116.1989	116.1989	0.227	0.0000	0.0000
2026/03/04	2031	07/05/2026	113.84 Call	Bond Future	2622.9400	2.6229	2358.9900	2.3590	10.063	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	
2026/03/04	2031	07/05/2026	113.84 Put	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0.0000	0.0000
2026/03/04	2031	06/08/2026		Bond Future	116.1542	116.1542	115.8859	115.8859	0.231	0.0000	0.0000
2026/03/04	2031	06/08/2026	113.81 Call	Bond Future	2350.3000	2.3503	2087.4900	2.0875	11.182	0.0000	0.0000
2026/03/04	2031	06/08/2026	113.81 Put	Bond Future	6.1200	0.0061	11.6000	0.0116	89.542	0.0000	0.0000
2026/03/04	2031	05/11/2026		Bond Future	118.1895	118.1895	117.9172	117.9172	0.230	0.0000	0.0000
2026/03/04	2031	05/11/2026	111.49 Call	Bond Future	6699.4700	6.6995	6427.2100	6.4272	4.064	0.0000	0.0000
2026/03/04	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2031	04/02/2027		Bond Future	117.7981	117.7981	117.5226	117.5226	0.234	0.0000	0.0000
2026/03/04	2031	04/02/2027	116.18 Call	Bond Future	1737.6100	1.7376	1508.0200	1.5080	13.213	0.0000	0.0000
2026/03/04	2031	04/02/2027	116.18 Put	Bond Future	119.5100	0.1195	165.3900	0.1654	38.390	0.0000	0.0000
2026/03/04	2031	06/05/2027		Bond Future	119.8022	119.8022	119.5232	119.5232	0.233	0.0000	0.0000
2026/03/04	2031	06/05/2027	116.87 Call	Bond Future	2958.6400	2.9586	2692.3300	2.6923	9.001	0.0000	0.0000
2026/03/04	2031	06/05/2027	116.87 Put	Bond Future	26.4300	0.0264	39.1600	0.0392	48.165	0.0000	0.0000
2026/03/04	2032	07/05/2026		Bond Future	7.9013	102.5489	7.8634	102.7265	0.480	0.0000	0.0000
2026/03/04	2032	07/05/2026	10.14 Call	Bond Future	9845.4800	9.8455	10023.0700	10.0231	1.804	0.0000	0.0000
2026/03/04	2032	07/05/2026	10.14 Put	Bond Future	0.1100	0.0001	0.0800	0.0001	27.273	0.0000	0.0000
2026/03/04	2032	06/08/2026		Bond Future	7.9433	104.3763	7.9032	104.5573	0.505	0.0000	0.0000
2026/03/04	2032	06/08/2026	10.12 Call	Bond Future	9270.7200	9.2707	9450.0100	9.4500	1.934	0.0000	0.0000
2026/03/04	2032	06/08/2026	10.12 Put	Bond Future	11.8600	0.0119	10.1200	0.0101	14.671	0.0000	0.0000
2026/03/04	2032	05/11/2026		Bond Future	7.9928	102.0234	7.9503	102.2082	0.532	0.0000	0.0000
2026/03/04	2032	05/11/2026	9.16 Call	Bond Future	5205.6100	5.2056	5365.7800	5.3658	3.077	0.0000	0.0000
2026/03/04	2032	05/11/2026	9.16 Put	Bond Future	292.7800	0.2928	268.1600	0.2682	8.409	0.0000	0.0000
2026/03/04	2032	04/02/2027		Bond Future	8.0562	103.7777	8.0109	103.9665	0.562	0.0000	0.0000
2026/03/04	2032	04/02/2027	8.48 Call	Bond Future	2759.5400	2.7595	2883.7000	2.8837	4.499	0.0000	0.0000
2026/03/04	2032	04/02/2027	8.48 Put	Bond Future	1014.4300	1.0144	949.8100	0.9498	6.370	0.0000	0.0000
2026/03/04	2032	06/05/2027		Bond Future	8.1359	101.3627	8.0875	101.5556	0.595	0.0000	0.0000
2026/03/04	2032	06/05/2027	7.80 Call	Bond Future	974.8100	0.9748	1046.6800	1.0467	7.373	0.0000	0.0000
2026/03/04	2032	06/05/2027	7.80 Put	Bond Future	2322.8200	2.3228	2201.7600	2.2018	5.212	0.0000	0.0000
2026/03/04	2033	07/05/2026		Bond Future	146.7285	146.7285	146.0592	146.0592	0.456	0.0000	0.0000
2026/03/04	2033	07/05/2026	135.16 Call	Bond Future	11568.5200	11.5685	10899.2200	10.8992	5.786	0.0000	0.0000
2026/03/04	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2033	06/08/2026		Bond Future	149.3794	149.3794	148.6984	148.6984	0.456	0.0000	0.0000
2026/03/04	2033	06/08/2026	134.25 Call	Bond Future	15129.3500	15.1294	14448.3500	14.4484	4.501	0.0000	0.0000
2026/03/04	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2033	05/11/2026		Bond Future	150.4189	150.4189	149.7270	149.7270	0.460	0.0000	0.0000
2026/03/04	2033	05/11/2026	137.26 Call	Bond Future	13158.9000	13.1589	12467.0000	12.4670	5.258	0.0000	0.0000
2026/03/04	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2033	04/02/2027		Bond Future	153.0424	153.0424	152.3396	152.3396	0.459	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	
2026/03/04	2033	04/02/2027	142.71 Call	Bond Future	10332.3800	10.3324	9629.5600	9.6296	6.802	0.0000	0.0000
2026/03/04	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2033	06/05/2027		Bond Future	154.0446	154.0446	153.3317	153.3317	0.463	0.0000	0.0000
2026/03/04	2033	06/05/2027	151.21 Call	Bond Future	2834.6400	2.8346	2121.7200	2.1217	25.150	0.0000	0.0000
2026/03/04	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2037	07/05/2026	9.00 Put	Bond Future	311.6100	0.3116	239.7600	0.2398	23.058	0.0000	0.0000
2026/03/04	2037	07/05/2026	9.00 Call	Bond Future	3080.5800	3.0806	3411.4200	3.4114	10.740	0.0000	0.0000
2026/03/04	2037	07/05/2026	9.49 Put	Bond Future	64.7800	0.0648	47.1900	0.0472	27.153	0.0000	0.0000
2026/03/04	2037	07/05/2026	9.49 Call	Bond Future	6012.6200	6.0126	6397.7200	6.3977	6.405	0.0000	0.0000
2026/03/04	2037	07/05/2026	10.06 Call	Bond Future	9481.3800	9.4814	9880.8500	9.8809	4.213	0.0000	0.0000
2026/03/04	2037	07/05/2026	10.06 Put	Bond Future	10.5400	0.0105	7.3200	0.0073	30.550	0.0000	0.0000
2026/03/04	2037	07/05/2026	12.40 Call	Bond Future	22176.1300	22.1761	22578.8200	22.5788	1.816	0.0000	0.0000
2026/03/04	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2037	07/05/2026	10.95 Put	Bond Future	0.1200	0.0001	0.0700	0.0001	41.667	0.0000	0.0000
2026/03/04	2037	07/05/2026	10.95 Call	Bond Future	14619.9700	14.6200	15022.6100	15.0226	2.754	0.0000	0.0000
2026/03/04	2037	07/05/2026		Bond Future	8.5905	101.7238	8.5322	102.1265	0.679	0.0000	0.0000
2026/03/04	2037	07/05/2026	11.32 Call	Bond Future	16641.9000	16.6419	17044.5900	17.0446	2.420	0.0000	0.0000
2026/03/04	2037	07/05/2026	11.32 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/04	2037	06/08/2026		Bond Future	8.6464	99.2766	8.5858	99.6867	0.700	0.0000	0.0000
2026/03/04	2037	06/08/2026	11.71 Call	Bond Future	18091.0800	18.0911	18500.8200	18.5008	2.265	0.0000	0.0000
2026/03/04	2037	06/08/2026	11.71 Put	Bond Future	1.4000	0.0014	1.0600	0.0011	24.286	0.0000	0.0000
2026/03/04	2037	06/08/2026	11.30 Call	Bond Future	15949.9500	15.9500	16358.7800	16.3588	2.563	0.0000	0.0000
2026/03/04	2037	06/08/2026	11.30 Put	Bond Future	5.7800	0.0058	4.5300	0.0045	21.626	0.0000	0.0000
2026/03/04	2037	06/08/2026	10.70 Call	Bond Future	12697.8700	12.6979	13101.3300	13.1013	3.177	0.0000	0.0000
2026/03/04	2037	06/08/2026	10.70 Put	Bond Future	36.4000	0.0364	29.7800	0.0298	18.187	0.0000	0.0000
2026/03/04	2037	06/08/2026	10.02 Put	Bond Future	171.9100	0.1719	145.4100	0.1454	15.415	0.0000	0.0000
2026/03/04	2037	06/08/2026	10.02 Call	Bond Future	8895.7900	8.8958	9279.3700	9.2794	4.312	0.0000	0.0000
2026/03/04	2037	05/11/2026	10.83 Call	Bond Future	12969.4200	12.9694	13372.3400	13.3723	3.107	0.0000	0.0000
2026/03/04	2037	05/11/2026	10.83 Put	Bond Future	110.1300	0.1101	95.2800	0.0953	13.484	0.0000	0.0000
2026/03/04	2037	05/11/2026	10.23 Call	Bond Future	9818.4700	9.8185	10197.0700	10.1971	3.856	0.0000	0.0000
2026/03/04	2037	05/11/2026	10.23 Put	Bond Future	343.0700	0.3431	303.9000	0.3039	11.417	0.0000	0.0000
2026/03/04	2037	05/11/2026	9.46 Put	Bond Future	856.7400	0.8567	765.8500	0.7659	10.609	0.0000	0.0000
2026/03/04	2037	05/11/2026	9.46 Call	Bond Future	5720.9400	5.7209	6047.8200	6.0478	5.714	0.0000	0.0000
2026/03/04	2037	05/11/2026		Bond Future	8.7007	100.9926	8.6378	101.4104	0.723	0.0000	0.0000
2026/03/04	2037	05/11/2026	10.62 Call	Bond Future	11862.9000	11.8629	12259.2900	12.2593	3.341	0.0000	0.0000
2026/03/04	2037	05/11/2026	10.62 Put	Bond Future	167.9100	0.1679	146.5300	0.1465	12.733	0.0000	0.0000
2026/03/04	2037	04/02/2027		Bond Future	8.7644	98.4725	8.6989	98.8983	0.747	0.0000	0.0000
2026/03/04	2037	04/02/2027	9.51 Call	Bond Future	5896.2700	5.8963	6214.3700	6.2144	5.395	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2026/03/04	2037	04/02/2027	9.51 Put	Bond Future		1213.9200	1.2139	1106.1900	1.1062	8.875	0.0000	0.0000
2026/03/04	2037	04/02/2027	9.81 Call	Bond Future		7378.1900	7.3782	7721.9300	7.7219	4.659	0.0000	0.0000
2026/03/04	2037	04/02/2027	9.81 Put	Bond Future		895.5500	0.8956	813.4600	0.8135	9.166	0.0000	0.0000
2026/03/04	2037	04/02/2027	9.31 Call	Bond Future		4949.0700	4.9491	5245.9600	5.2460	5.999	0.0000	0.0000
2026/03/04	2037	04/02/2027	9.31 Put	Bond Future		1493.1200	1.4931	1364.1800	1.3642	8.636	0.0000	0.0000
2026/03/04	2037	04/02/2027	8.44 Put	Bond Future		3636.2400	3.6362	3372.0000	3.3720	7.267	0.0000	0.0000
2026/03/04	2037	04/02/2027	8.44 Call	Bond Future		1502.3100	1.5023	1663.9000	1.6639	10.756	0.0000	0.0000
2026/03/04	2037	06/05/2027		Bond Future		8.8423	100.1231	8.7741	100.5570	0.771	0.0000	0.0000
2026/03/04	2037	06/05/2027	8.58 Call	Bond Future		2063.6800	2.0637	2247.8200	2.2478	8.923	0.0000	0.0000
2026/03/04	2037	06/05/2027	8.58 Put	Bond Future		3746.0600	3.7461	3496.3200	3.4963	6.667	0.0000	0.0000
2026/03/04	2038	07/05/2026		Bond Future		165.5198	165.5198	164.6717	164.6717	0.512	0.0000	0.0000
2026/03/04	2038	07/05/2026	144.53 Call	Bond Future		20989.7800	20.9898	20141.7300	20.1417	4.040	0.0000	0.0000
2026/03/04	2038	07/05/2026	144.53 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2038	06/08/2026		Bond Future		166.3195	166.3195	165.4568	165.4568	0.519	0.0000	0.0000
2026/03/04	2038	06/08/2026	144.72 Call	Bond Future		21599.5000	21.5995	20736.7700	20.7368	3.994	0.0000	0.0000
2026/03/04	2038	06/08/2026	144.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2038	05/11/2026		Bond Future		169.2342	169.2342	168.3574	168.3574	0.518	0.0000	0.0000
2026/03/04	2038	05/11/2026	146.31 Call	Bond Future		22924.2300	22.9242	22047.4000	22.0474	3.825	0.0000	0.0000
2026/03/04	2038	05/11/2026	146.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2038	04/02/2027		Bond Future		169.9593	169.9593	169.0691	169.0691	0.524	0.0000	0.0000
2026/03/04	2038	04/02/2027	153.83 Call	Bond Future		16129.3100	16.1293	15239.1000	15.2391	5.519	0.0000	0.0000
2026/03/04	2038	04/02/2027	153.83 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2038	06/05/2027		Bond Future		172.8529	172.8529	171.9491	171.9491	0.523	0.0000	0.0000
2026/03/04	2038	06/05/2027	166.10 Call	Bond Future		6752.8700	6.7529	5849.1000	5.8491	13.383	0.0000	0.0000
2026/03/04	2038	06/05/2027	166.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2040	07/05/2026	8.65 Put	Bond Future		2018.3000	2.0183	1678.6300	1.6786	16.830	0.0000	0.0000
2026/03/04	2040	07/05/2026	8.65 Call	Bond Future		563.4400	0.5634	728.2100	0.7282	29.244	0.0000	0.0000
2026/03/04	2040	07/05/2026	12.53 Call	Bond Future		24191.5300	24.1915	24695.9700	24.6960	2.085	0.0000	0.0000
2026/03/04	2040	07/05/2026	12.53 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2040	07/05/2026	12.03 Call	Bond Future		21450.8700	21.4509	21955.3100	21.9553	2.352	0.0000	0.0000
2026/03/04	2040	07/05/2026	12.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2040	07/05/2026	11.12 Put	Bond Future		0.2700	0.0003	0.1600	0.0002	40.741	0.0000	0.0000
2026/03/04	2040	07/05/2026	11.12 Call	Bond Future		16078.1400	16.0781	16582.4700	16.5825	3.137	0.0000	0.0000
2026/03/04	2040	07/05/2026	12.22 Call	Bond Future		22509.2100	22.5092	23013.6500	23.0137	2.241	0.0000	0.0000
2026/03/04	2040	07/05/2026	12.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2040	07/05/2026	11.72 Call	Bond Future		19678.1900	19.6782	20182.6200	20.1826	2.563	0.0000	0.0000
2026/03/04	2040	07/05/2026	11.72 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/04	2040	07/05/2026	10.70 Put	Bond Future		2.7100	0.0027	1.7500	0.0018	35.424	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	
2026/03/04	2040	07/05/2026	10.70 Call	Bond Future	13420.0900	13.4201	13923.5700	13.9236	3.752	0.0000	0.0000
2026/03/04	2040	07/05/2026		Bond Future	8.8314	103.8129	8.7681	104.3173	0.717	0.0000	0.0000
2026/03/04	2040	07/05/2026	11.67 Call	Bond Future	19386.8100	19.3868	19891.2400	19.8912	2.602	0.0000	0.0000
2026/03/04	2040	07/05/2026	11.67 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/04	2040	06/08/2026		Bond Future	8.8886	101.1524	8.8231	101.6661	0.737	0.0000	0.0000
2026/03/04	2040	06/08/2026	12.19 Call	Bond Future	21719.4300	21.7194	22232.8700	22.2329	2.364	0.0000	0.0000
2026/03/04	2040	06/08/2026	12.19 Put	Bond Future	0.8600	0.0009	0.6300	0.0006	26.744	0.0000	0.0000
2026/03/04	2040	05/11/2026	11.27 Call	Bond Future	15944.0800	15.9441	16453.5900	16.4536	3.196	0.0000	0.0000
2026/03/04	2040	05/11/2026	11.27 Put	Bond Future	91.3400	0.0913	77.7300	0.0777	14.900	0.0000	0.0000
2026/03/04	2040	05/11/2026	10.67 Call	Bond Future	12421.3800	12.4214	12907.1700	12.9072	3.911	0.0000	0.0000
2026/03/04	2040	05/11/2026	10.67 Put	Bond Future	294.0400	0.2940	256.7100	0.2567	12.696	0.0000	0.0000
2026/03/04	2040	05/11/2026	9.91 Put	Bond Future	781.8000	0.7818	691.4800	0.6915	11.553	0.0000	0.0000
2026/03/04	2040	05/11/2026	9.91 Call	Bond Future	7841.7700	7.8418	8274.5700	8.2746	5.519	0.0000	0.0000
2026/03/04	2040	05/11/2026		Bond Future	8.9438	102.9008	8.8761	103.4239	0.758	0.0000	0.0000
2026/03/04	2040	05/11/2026	11.06 Call	Bond Future	14715.1900	14.7152	15218.5400	15.2185	3.421	0.0000	0.0000
2026/03/04	2040	05/11/2026	11.06 Put	Bond Future	139.9800	0.1400	120.2100	0.1202	14.123	0.0000	0.0000
2026/03/04	2040	04/02/2027		Bond Future	9.0074	100.1631	8.9372	100.6960	0.780	0.0000	0.0000
2026/03/04	2040	04/02/2027	9.93 Call	Bond Future	7840.8700	7.8409	8259.4600	8.2595	5.339	0.0000	0.0000
2026/03/04	2040	04/02/2027	9.93 Put	Bond Future	1194.2000	1.1942	1079.8700	1.0799	9.574	0.0000	0.0000
2026/03/04	2040	04/02/2027	10.17 Call	Bond Future	9217.2200	9.2172	9657.8600	9.6579	4.781	0.0000	0.0000
2026/03/04	2040	04/02/2027	10.17 Put	Bond Future	944.2300	0.9442	851.9500	0.8520	9.773	0.0000	0.0000
2026/03/04	2040	04/02/2027	9.67 Call	Bond Future	6390.2900	6.3903	6778.8800	6.7789	6.081	0.0000	0.0000
2026/03/04	2040	04/02/2027	9.67 Put	Bond Future	1552.0700	1.5521	1407.7400	1.4077	9.299	0.0000	0.0000
2026/03/04	2040	04/02/2027	8.78 Put	Bond Future	3849.5400	3.8495	3543.5600	3.5436	7.948	0.0000	0.0000
2026/03/04	2040	04/02/2027	8.78 Call	Bond Future	2109.4200	2.1094	2336.3600	2.3364	10.758	0.0000	0.0000
2026/03/04	2040	06/05/2027		Bond Future	9.0832	101.8417	9.0103	102.3846	0.802	0.0000	0.0000
2026/03/04	2040	06/05/2027	8.88 Call	Bond Future	2663.7100	2.6637	2908.1600	2.9082	9.177	0.0000	0.0000
2026/03/04	2040	06/05/2027	8.88 Put	Bond Future	4188.0300	4.1880	3889.5600	3.8896	7.127	0.0000	0.0000
2026/03/04	2043	07/05/2026		Bond Future	128.6903	128.6903	128.2326	128.2326	0.356	0.0000	0.0000
2026/03/04	2043	07/05/2026	111.70 Call	Bond Future	16990.2900	16.9903	16532.6000	16.5326	2.694	0.0000	0.0000
2026/03/04	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2043	06/08/2026		Bond Future	128.1730	128.1730	127.7075	127.7075	0.363	0.0000	0.0000
2026/03/04	2043	06/08/2026	110.88 Call	Bond Future	17293.0000	17.2930	16827.5100	16.8275	2.692	0.0000	0.0000
2026/03/04	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2043	05/11/2026		Bond Future	130.4190	130.4190	129.9461	129.9461	0.363	0.0000	0.0000
2026/03/04	2043	05/11/2026	112.84 Call	Bond Future	17579.0128	17.5790	17106.1347	17.1061	2.690	0.0000	0.0000
2026/03/04	2043	05/11/2026	112.84 Put	Bond Future	0.0028	0.0000	0.0047	0.0000	64.789	0.0000	0.0000
2026/03/04	2043	04/02/2027		Bond Future	129.8043	129.8043	129.3249	129.3249	0.369	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	
2026/03/04	2043	04/02/2027	117.63 Call	Bond Future	12182.8292	12.1828	11706.1097	11.7061	3.913	0.0000	0.0000
2026/03/04	2043	04/02/2027	117.63 Put	Bond Future	8.4892	0.0085	11.2397	0.0112	32.400	0.0000	0.0000
2026/03/04	2043	06/05/2027		Bond Future	132.0124	132.0124	131.5261	131.5261	0.368	0.0000	0.0000
2026/03/04	2043	06/05/2027	127.48 Call	Bond Future	5214.0170	5.2140	4831.7318	4.8317	7.332	0.0000	0.0000
2026/03/04	2043	06/05/2027	127.48 Put	Bond Future	681.6670	0.6817	785.6218	0.7856	15.250	0.0000	0.0000
2026/03/04	2044	07/05/2026	10.00 Call	Bond Future	8298.6000	8.2986	9086.0200	9.0860	9.489	0.0000	0.0000
2026/03/04	2044	07/05/2026	10.00 Put	Bond Future	77.3900	0.0774	48.7600	0.0488	36.994	0.0000	0.0000
2026/03/04	2044	07/05/2026	Put	Bond Future	1396.0500	1.3961	1045.1600	1.0452	25.134	0.0000	0.0000
2026/03/04	2044	07/05/2026	Call	Bond Future	1749.9900	1.7500	2215.1500	2.2152	26.581	0.0000	0.0000
2026/03/04	2044	07/05/2026		Bond Future	8.9849	100.3539	8.8912	101.1700	1.043	0.0000	0.0000
2026/03/04	2044	07/05/2026	11.80 Call	Bond Future	20402.2100	20.4022	21218.2500	21.2183	4.000	0.0000	0.0000
2026/03/04	2044	07/05/2026	11.80 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/03/04	2044	06/08/2026	9.25 Call	Bond Future	3414.2600	3.4143	3948.3900	3.9484	15.644	0.0000	0.0000
2026/03/04	2044	06/08/2026	9.25 Put	Bond Future	1645.0800	1.6451	1348.3400	1.3483	18.038	0.0000	0.0000
2026/03/04	2044	06/08/2026	9.00 Call	Bond Future	2103.8300	2.1038	2525.8600	2.5259	20.060	0.0000	0.0000
2026/03/04	2044	06/08/2026	9.00 Put	Bond Future	2445.3500	2.4454	2036.5100	2.0365	16.719	0.0000	0.0000
2026/03/04	2044	06/08/2026		Bond Future	9.0399	97.7571	8.9432	98.5879	1.070	0.0000	0.0000
2026/03/04	2044	06/08/2026	12.42 Call	Bond Future	23428.5400	23.4285	24259.0500	24.2591	3.545	0.0000	0.0000
2026/03/04	2044	06/08/2026	12.42 Put	Bond Future	1.0500	0.0011	0.6900	0.0007	34.286	0.0000	0.0000
2026/03/04	2044	05/11/2026		Bond Future	9.0928	99.4468	8.9931	100.2926	1.096	0.0000	0.0000
2026/03/04	2044	05/11/2026	11.34 Call	Bond Future	16607.0200	16.6070	17426.4500	17.4265	4.934	0.0000	0.0000
2026/03/04	2044	05/11/2026	11.34 Put	Bond Future	133.2600	0.1333	106.8300	0.1068	19.833	0.0000	0.0000
2026/03/04	2044	04/02/2027		Bond Future	9.1529	96.7748	9.0500	97.6360	1.124	0.0000	0.0000
2026/03/04	2044	04/02/2027	10.18 Call	Bond Future	9176.2000	9.1762	9875.7000	9.8757	7.623	0.0000	0.0000
2026/03/04	2044	04/02/2027	10.18 Put	Bond Future	1170.2800	1.1703	1008.6200	1.0086	13.814	0.0000	0.0000
2026/03/04	2044	06/05/2027		Bond Future	9.2234	98.3967	9.1171	99.2732	1.152	0.0000	0.0000
2026/03/04	2044	06/05/2027	9.08 Call	Bond Future	3153.5000	3.1535	3575.9400	3.5759	13.396	0.0000	0.0000
2026/03/04	2044	06/05/2027	9.08 Put	Bond Future	4338.7200	4.3387	3884.5900	3.8846	10.467	0.0000	0.0000
2026/03/04	2046	07/05/2026		Bond Future	149.7440	149.7440	147.1590	147.1590	1.726	0.0000	0.0000
2026/03/04	2046	07/05/2026	124.95 Call	Bond Future	24793.9900	24.7940	22209.0300	22.2090	10.426	0.0000	0.0000
2026/03/04	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2046	06/08/2026		Bond Future	152.4492	152.4492	149.8181	149.8181	1.726	0.0000	0.0000
2026/03/04	2046	06/08/2026	122.38 Call	Bond Future	30069.1500	30.0692	27438.1400	27.4381	8.750	0.0000	0.0000
2026/03/04	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2046	05/11/2026		Bond Future	152.8006	152.8006	150.1245	150.1245	1.751	0.0000	0.0000
2026/03/04	2046	05/11/2026	125.48 Call	Bond Future	27320.5700	27.3206	24644.5200	24.6445	9.795	0.0000	0.0000
2026/03/04	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2046	04/02/2027		Bond Future	155.4648	155.4648	152.7432	152.7432	1.751	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	
2026/03/04	2046	04/02/2027	131.09 Call	Bond Future	24374.7800	24.3748	21653.2400	21.6532	11.165	0.0000	0.0000
2026/03/04	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2046	06/05/2027		Bond Future	155.7552	155.7552	152.9896	152.9896	1.776	0.0000	0.0000
2026/03/04	2046	06/05/2027	148.99 Call	Bond Future	6765.2100	6.7652	3999.5800	3.9996	40.880	0.0000	0.0000
2026/03/04	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2050	07/05/2026		Bond Future	154.6610	154.6610	152.7924	152.7924	1.208	0.0000	0.0000
2026/03/04	2050	07/05/2026	124.07 Call	Bond Future	30590.9800	30.5910	28722.4200	28.7224	6.108	0.0000	0.0000
2026/03/04	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2050	06/08/2026		Bond Future	155.0149	155.0149	153.1132	153.1132	1.227	0.0000	0.0000
2026/03/04	2050	06/08/2026	123.27 Call	Bond Future	31744.9400	31.7449	29843.1700	29.8432	5.991	0.0000	0.0000
2026/03/04	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2050	05/11/2026		Bond Future	157.7317	157.7317	155.7973	155.7973	1.226	0.0000	0.0000
2026/03/04	2050	05/11/2026	123.84 Call	Bond Future	33891.6800	33.8917	31957.3100	31.9573	5.708	0.0000	0.0000
2026/03/04	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2050	04/02/2027		Bond Future	158.0024	158.0024	156.0359	156.0359	1.245	0.0000	0.0000
2026/03/04	2050	04/02/2027	132.39 Call	Bond Future	25612.3700	25.6124	23645.9400	23.6459	7.678	0.0000	0.0000
2026/03/04	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	2050	06/05/2027		Bond Future	160.6922	160.6922	158.6938	158.6938	1.244	0.0000	0.0000
2026/03/04	2050	06/05/2027	150.46 Call	Bond Future	10232.1700	10.2322	8233.8200	8.2338	19.530	0.0000	0.0000
2026/03/04	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	AL37	07/05/2026		Index Future	1285.0450	1285.0450	1286.6460	1286.6460	0.125	0.0000	0.0000
2026/03/04	AL37	06/08/2026		Index Future	1307.7000	1307.7000	1309.3310	1309.3310	0.125	0.0000	0.0000
2026/03/04	AL37	05/11/2026		Index Future	1330.5760	1330.5760	1332.2380	1332.2380	0.125	0.0000	0.0000
2026/03/04	AL37	04/02/2027		Index Future	1353.4950	1353.4950	1355.1890	1355.1890	0.125	0.0000	0.0000
2026/03/04	AL37	06/05/2027		Index Future	1376.2770	1376.2770	1378.0030	1378.0030	0.125	0.0000	0.0000
2026/03/04	AL7T	07/05/2026		Index Future	1666.0810	1666.0810	1671.8710	1671.8710	0.348	0.0000	0.0000
2026/03/04	AL7T	06/08/2026		Index Future	1695.4540	1695.4540	1701.3480	1701.3480	0.348	0.0000	0.0000
2026/03/04	AL7T	05/11/2026		Index Future	1725.1120	1725.1120	1731.1130	1731.1130	0.348	0.0000	0.0000
2026/03/04	AL7T	04/02/2027		Index Future	1754.8270	1754.8270	1760.9350	1760.9350	0.348	0.0000	0.0000
2026/03/04	AL7T	06/05/2027		Index Future	1784.3650	1784.3650	1790.5810	1790.5810	0.348	0.0000	0.0000
2026/03/04	ALBI	07/05/2026		Index Future	1412.2420	1412.2420	1418.0410	1418.0410	0.411	0.0000	0.0000
2026/03/04	ALBI	06/08/2026		Index Future	1437.1400	1437.1400	1443.0420	1443.0420	0.411	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	
2026/03/04	ALBI	05/11/2026		Index Future	1462.2800	1462.2800	1468.2880	1468.2880	0.411	0.0000	0.0000
2026/03/04	ALBI	04/02/2027		Index Future	1487.4670	1487.4670	1493.5830	1493.5830	0.411	0.0000	0.0000
2026/03/04	ALBI	06/05/2027		Index Future	1512.5050	1512.5050	1518.7270	1518.7270	0.411	0.0000	0.0000
2026/03/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	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	
2026/03/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/04	ES33	07/05/2026		Bond Future	8.7533	94.4797	8.6993	94.7560	0.617	0.0000	0.0000
2026/03/04	ES33	07/05/2026	11.69 Call	Bond Future	13599.1300	13.5991	13875.4800	13.8755	2.032	0.0000	0.0000
2026/03/04	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	ES33	06/08/2026		Bond Future	8.8213	96.1866	8.7647	96.4681	0.642	0.0000	0.0000
2026/03/04	ES33	06/08/2026	12.02 Call	Bond Future	14317.9200	14.3179	14599.4700	14.5995	1.966	0.0000	0.0000
2026/03/04	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	ES33	05/11/2026		Bond Future	8.8997	94.0810	8.8403	94.3680	0.668	0.0000	0.0000
2026/03/04	ES33	05/11/2026	10.83 Call	Bond Future	8752.5600	8.7526	9039.6100	9.0396	3.280	0.0000	0.0000
2026/03/04	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	ES33	04/02/2027		Bond Future	8.9942	95.7203	8.9316	96.0132	0.696	0.0000	0.0000
2026/03/04	ES33	04/02/2027	9.70 Call	Bond Future	3223.7800	3.2238	3516.6400	3.5166	9.084	0.0000	0.0000
2026/03/04	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	ES33	06/05/2027		Bond Future	9.1002	93.5570	9.0342	93.8557	0.725	0.0000	0.0000
2026/03/04	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	ES33	06/05/2027	8.80 Put	Bond Future	1368.3200	1.3683	1069.5700	1.0696	21.833	0.0000	0.0000
2026/03/04	ES42	07/05/2026		Bond Future	9.2240	94.4002	9.1555	94.9440	0.743	0.0000	0.0000
2026/03/04	ES42	07/05/2026	12.20 Call	Bond Future	19758.7400	19.7587	20302.6000	20.3026	2.753	0.0000	0.0000
2026/03/04	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	ES42	06/08/2026		Bond Future	9.2826	96.1054	9.2119	96.6593	0.762	0.0000	0.0000
2026/03/04	ES42	06/08/2026	12.65 Call	Bond Future	21631.1100	21.6311	22184.9900	22.1850	2.561	0.0000	0.0000
2026/03/04	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	ES42	05/11/2026		Bond Future	9.3452	93.5261	9.2721	94.0903	0.782	0.0000	0.0000
2026/03/04	ES42	05/11/2026	11.66 Call	Bond Future	15561.2700	15.5613	16125.5100	16.1255	3.626	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
2026/03/04	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	ES42	04/02/2027		Bond Future	9.4151	95.1546	9.3395	95.7294	0.803	0.0000
2026/03/04	ES42	04/02/2027	10.29 Call	Bond Future	6294.6600	6.2947	6869.5100	6.8695	9.132	0.0000
2026/03/04	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	ES42	06/05/2027		Bond Future	9.4940	92.5090	9.4157	93.0947	0.824	0.0000
2026/03/04	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	ES42	06/05/2027	9.33 Put	Bond Future	1233.3300	1.2333	647.6800	0.6477	47.485	0.0000
2026/03/04	GOVI	07/05/2026		GOVI	1385.6500	1385.6500	1391.5510	1391.5510	0.426	0.0000
2026/03/04	GOVI	07/05/2026	1,177. Call 00	GOVI	208650.0000	208.6500	2145510.0000	214.5510	2.828	0.0000
2026/03/04	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	GOVI	06/08/2026		GOVI	1410.0790	1410.0790	1416.0850	1416.0850	0.426	0.0000
2026/03/04	GOVI	06/08/2026	1,189. Call 00	GOVI	2210790.0000	221.0790	2270850.0000	227.0850	2.717	0.0000
2026/03/04	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	GOVI	05/11/2026		GOVI	1434.7460	1434.7460	1440.8590	1440.8590	0.426	0.0000
2026/03/04	GOVI	05/11/2026	1,277. Call 00	GOVI	1577460.0000	157.7460	1638590.0000	163.8590	3.875	0.0000
2026/03/04	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	GOVI	04/02/2027		GOVI	1459.4590	1459.4590	1465.6810	1465.6810	0.426	0.0000
2026/03/04	GOVI	04/02/2027	1,369. Call 00	GOVI	904590.0000	90.4590	966810.0000	96.6810	6.878	0.0000
2026/03/04	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	GOVI	06/05/2027		GOVI	1484.0250	1484.0250	1490.3560	1490.3560	0.427	0.0000
2026/03/04	GOVI	06/05/2027	1,427. Call 00	GOVI	570250.0000	57.0250	633560.0000	63.3560	11.102	0.0000
2026/03/04	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/03/04	I258	07/05/2026		Bond Future	140.3488	140.3488	140.3370	140.3370	0.008	0.0000
2026/03/04	I258	07/05/2026	113.73 Call	Bond Future	26618.7800	26.6188	26606.9800	26.6070	0.044	0.0000
2026/03/04	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	I258	06/08/2026		Bond Future	140.0420	140.0420	140.0307	140.0307	0.008	0.0000
2026/03/04	I258	06/08/2026	112.95 Call	Bond Future	27092.0100	27.0920	27080.6900	27.0807	0.042	0.0000
2026/03/04	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	I258	05/11/2026		Bond Future	142.4959	142.4959	142.4852	142.4852	0.008	0.0000
2026/03/04	I258	05/11/2026	114.95 Call	Bond Future	27545.9296	27.5459	27535.2392	27.5352	0.039	0.0000
2026/03/04	I258	05/11/2026	114.95 Put	Bond Future	0.0096	0.0000	0.0092	0.0000	3.553	0.0000
2026/03/04	I258	04/02/2027		Bond Future	142.0920	142.0920	142.0830	142.0830	0.006	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	
2026/03/04	I258	04/02/2027	118.90 Call	Bond Future	23195.3809	23.1954	23186.2570	23.1863	0.039	0.0000	0.0000
2026/03/04	I258	04/02/2027	118.90 Put	Bond Future	3.3409	0.0033	3.2970	0.0033	1.312	0.0000	0.0000
2026/03/04	I258	06/05/2027		Bond Future	144.5096	144.5096	144.5017	144.5017	0.005	0.0000	0.0000
2026/03/04	I258	06/05/2027	134.78 Call	Bond Future	10492.9099	10.4929	10483.5630	10.4836	0.089	0.0000	0.0000
2026/03/04	I258	06/05/2027	134.78 Put	Bond Future	763.3199	0.7633	761.8330	0.7618	0.195	0.0000	0.0000
2026/03/04	IGOV	07/05/2026		Index Future	457.1990	457.1990	454.2250	454.2250	0.650	0.0000	0.0000
2026/03/04	IGOV	06/08/2026		Index Future	465.3710	465.3710	462.3440	462.3440	0.650	0.0000	0.0000
2026/03/04	IGOV	05/11/2026		Index Future	473.6210	473.6210	470.5410	470.5410	0.650	0.0000	0.0000
2026/03/04	IGOV	04/02/2027		Index Future	481.8860	481.8860	478.7540	478.7540	0.650	0.0000	0.0000
2026/03/04	IGOV	06/05/2027		Index Future	490.1030	490.1030	486.9180	486.9180	0.650	0.0000	0.0000
2026/03/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/04	R033	07/05/2026		Bond Future	8.0075	111.5211	7.9697	111.7315	0.472	0.0000	0.0000
2026/03/04	R033	07/05/2026	10.38 Call	Bond Future	12236.4700	12.2365	12446.1200	12.4461	1.713	0.0000	0.0000
2026/03/04	R033	07/05/2026	10.38 Put	Bond Future	3.6400	0.0036	2.8800	0.0029	20.879	0.0000	0.0000
2026/03/04	R033	06/08/2026		Bond Future	8.0513	113.5083	8.0114	113.7227	0.495	0.0000	0.0000
2026/03/04	R033	06/08/2026	10.25 Call	Bond Future	11190.8700	11.1909	11393.6500	11.3937	1.812	0.0000	0.0000
2026/03/04	R033	06/08/2026	10.25 Put	Bond Future	136.8200	0.1368	125.1900	0.1252	8.500	0.0000	0.0000
2026/03/04	R033	05/11/2026		Bond Future	8.1017	110.4314	8.0597	110.6502	0.519	0.0000	0.0000
2026/03/04	R033	05/11/2026	9.33 Call	Bond Future	6955.9800	6.9560	7130.3200	7.1303	2.506	0.0000	0.0000
2026/03/04	R033	05/11/2026	9.33 Put	Bond Future	801.5000	0.8015	757.0000	0.7570	5.552	0.0000	0.0000
2026/03/04	R033	04/02/2027		Bond Future	8.1646	112.3299	8.1201	112.5534	0.545	0.0000	0.0000
2026/03/04	R033	04/02/2027	8.65 Call	Bond Future	4416.0300	4.4160	4554.9800	4.5550	3.146	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	
2026/03/04	R033	04/02/2027	8.65 Put	Bond Future	2017.0300	2.0170	1932.4700	1.9325	4.192	0.0000	0.0000
2026/03/04	R033	06/05/2027		Bond Future	8.2418	109.1761	8.1945	109.4044	0.574	0.0000	0.0000
2026/03/04	R033	06/05/2027	7.93 Call	Bond Future	2143.2200	2.1432	2239.1800	2.2392	4.477	0.0000	0.0000
2026/03/04	R033	06/05/2027	7.93 Put	Bond Future	3660.5600	3.6606	3528.2000	3.5282	3.616	0.0000	0.0000
2026/03/04	R035	07/05/2026	8.31 Call	Bond Future	1103.1900	1.1032	1296.7400	1.2967	17.545	0.0000	0.0000
2026/03/04	R035	07/05/2026	8.31 Put	Bond Future	996.8300	0.9968	823.1300	0.8231	17.425	0.0000	0.0000
2026/03/04	R035	07/05/2026		Bond Future	8.2931	105.3237	8.2350	105.6910	0.701	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.86 Call	Bond Future	14663.4600	14.6635	15030.7000	15.0307	2.504	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.86 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/03/04	R035	07/05/2026	8.29 Put	Bond Future	1052.0300	1.0520	871.3900	0.8714	17.171	0.0000	0.0000
2026/03/04	R035	07/05/2026	8.29 Call	Bond Future	1032.3500	1.0324	1218.9600	1.2190	18.076	0.0000	0.0000
2026/03/04	R035	07/05/2026	8.79 Put	Bond Future	248.4000	0.2484	192.3300	0.1923	22.572	0.0000	0.0000
2026/03/04	R035	07/05/2026	8.79 Call	Bond Future	3320.9200	3.3209	3632.1000	3.6321	9.370	0.0000	0.0000
2026/03/04	R035	07/05/2026	9.20 Call	Bond Future	5586.8900	5.5869	5936.4700	5.9365	6.257	0.0000	0.0000
2026/03/04	R035	07/05/2026	9.20 Put	Bond Future	67.8200	0.0678	50.1500	0.0502	26.054	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.66 Call	Bond Future	13623.0200	13.6230	13990.2400	13.9902	2.696	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.66 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.16 Call	Bond Future	10951.8700	10.9519	11318.6000	11.3186	3.349	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.16 Put	Bond Future	1.4900	0.0015	0.9700	0.0010	34.899	0.0000	0.0000
2026/03/04	R035	07/05/2026	9.66 Put	Bond Future	16.0100	0.0160	11.3800	0.0114	28.919	0.0000	0.0000
2026/03/04	R035	07/05/2026	9.66 Call	Bond Future	8188.2500	8.1883	8550.8700	8.5509	4.429	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.71 Call	Bond Future	13884.6300	13.8846	14251.8600	14.2519	2.645	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.71 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.21 Call	Bond Future	11223.4300	11.2234	11590.2800	11.5903	3.269	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.21 Put	Bond Future	1.1200	0.0011	0.7200	0.0007	35.714	0.0000	0.0000
2026/03/04	R035	07/05/2026	9.71 Put	Bond Future	13.7500	0.0138	9.7400	0.0097	29.164	0.0000	0.0000
2026/03/04	R035	07/05/2026	9.71 Call	Bond Future	8468.6900	8.4687	8831.9300	8.8319	4.289	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.64 Call	Bond Future	13518.1000	13.5181	13885.3200	13.8853	2.717	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.64 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.14 Call	Bond Future	10842.9700	10.8430	11209.6400	11.2096	3.382	0.0000	0.0000
2026/03/04	R035	07/05/2026	10.14 Put	Bond Future	1.6600	0.0017	1.0800	0.0011	34.940	0.0000	0.0000
2026/03/04	R035	07/05/2026	9.64 Put	Bond Future	17.0300	0.0170	12.1200	0.0121	28.831	0.0000	0.0000
2026/03/04	R035	07/05/2026	9.64 Call	Bond Future	8075.8800	8.0759	8438.2200	8.4382	4.487	0.0000	0.0000
2026/03/04	R035	07/05/2026	8.55 Call	Bond Future	2110.4900	2.1105	2375.2000	2.3752	12.543	0.0000	0.0000
2026/03/04	R035	07/05/2026	8.55 Put	Bond Future	507.0500	0.5071	404.5100	0.4045	20.223	0.0000	0.0000
2026/03/04	R035	06/08/2026	10.22 Call	Bond Future	10825.3400	10.8253	11191.3100	11.1913	3.381	0.0000	0.0000
2026/03/04	R035	06/08/2026	10.22 Put	Bond Future	44.8100	0.0448	36.7400	0.0367	18.009	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.72 Call	Bond Future	8194.4300	8.1944	8547.1400	8.5471	4.304	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	
2026/03/04	R035	06/08/2026	9.72 Put	Bond Future	130.7900	0.1308	109.4600	0.1095	16.309	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.22 Put	Bond Future	315.5200	0.3155	267.5200	0.2675	15.213	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.22 Call	Bond Future	5556.9600	5.5570	5883.0000	5.8830	5.867	0.0000	0.0000
2026/03/04	R035	06/08/2026	10.13 Call	Bond Future	10356.7100	10.3567	10720.6700	10.7207	3.514	0.0000	0.0000
2026/03/04	R035	06/08/2026	10.13 Put	Bond Future	57.6500	0.0577	47.5700	0.0476	17.485	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.63 Call	Bond Future	7716.2700	7.7163	8065.6600	8.0657	4.528	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.63 Put	Bond Future	152.7200	0.1527	128.0700	0.1281	16.141	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.13 Put	Bond Future	371.5600	0.3716	316.0000	0.3160	14.953	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.13 Call	Bond Future	5093.4800	5.0935	5411.9600	5.4120	6.253	0.0000	0.0000
2026/03/04	R035	06/08/2026	8.29 Put	Bond Future	1631.2300	1.6312	1437.3300	1.4373	11.887	0.0000	0.0000
2026/03/04	R035	06/08/2026	8.29 Call	Bond Future	1327.4100	1.3274	1507.5500	1.5076	13.571	0.0000	0.0000
2026/03/04	R035	06/08/2026	8.79 Put	Bond Future	678.3800	0.6784	583.7200	0.5837	13.954	0.0000	0.0000
2026/03/04	R035	06/08/2026	8.79 Call	Bond Future	3405.0200	3.4050	3684.4000	3.6844	8.205	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.39 Call	Bond Future	6445.7400	6.4457	6783.4000	6.7834	5.238	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.39 Put	Bond Future	232.6500	0.2327	196.2700	0.1963	15.637	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.71 Call	Bond Future	8141.3000	8.1413	8493.6600	8.4937	4.328	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.71 Put	Bond Future	133.0600	0.1331	111.3800	0.1114	16.293	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.21 Call	Bond Future	5505.2000	5.5052	5830.4600	5.8305	5.908	0.0000	0.0000
2026/03/04	R035	06/08/2026	9.21 Put	Bond Future	321.3000	0.3213	272.5200	0.2725	15.182	0.0000	0.0000
2026/03/04	R035	06/08/2026	8.71 Put	Bond Future	780.9700	0.7810	674.1000	0.6741	13.684	0.0000	0.0000
2026/03/04	R035	06/08/2026	8.71 Call	Bond Future	3030.5200	3.0305	3297.6900	3.2977	8.816	0.0000	0.0000
2026/03/04	R035	06/08/2026	7.70 Put	Bond Future	4158.8300	4.1588	3821.6000	3.8216	8.109	0.0000	0.0000
2026/03/04	R035	06/08/2026	7.70 Call	Bond Future	125.5400	0.1255	162.3500	0.1624	29.321	0.0000	0.0000
2026/03/04	R035	06/08/2026	7.90 Put	Bond Future	3100.9700	3.1010	2805.1600	2.8052	9.539	0.0000	0.0000
2026/03/04	R035	06/08/2026	7.90 Call	Bond Future	351.0100	0.3510	429.2400	0.4292	22.287	0.0000	0.0000
2026/03/04	R035	06/08/2026	8.34 Call	Bond Future	1500.7500	1.5008	1693.1700	1.6932	12.822	0.0000	0.0000
2026/03/04	R035	06/08/2026	8.34 Put	Bond Future	1496.2600	1.4963	1314.6400	1.3146	12.138	0.0000	0.0000
2026/03/04	R035	06/08/2026	7.95 Put	Bond Future	2867.4800	2.8675	2584.1200	2.5841	9.882	0.0000	0.0000
2026/03/04	R035	06/08/2026	7.95 Call	Bond Future	435.2600	0.4353	525.9400	0.5259	20.834	0.0000	0.0000
2026/03/04	R035	06/08/2026		Bond Future	8.3393	107.2007	8.2786	107.5747	0.727	0.0000	0.0000
2026/03/04	R035	06/08/2026	11.06 Call	Bond Future	15122.9500	15.1230	15496.2900	15.4963	2.469	0.0000	0.0000
2026/03/04	R035	06/08/2026	11.06 Put	Bond Future	3.0600	0.0031	2.3600	0.0024	22.876	0.0000	0.0000
2026/03/04	R035	05/11/2026	9.80 Call	Bond Future	8309.1500	8.3092	8654.0500	8.6541	4.151	0.0000	0.0000
2026/03/04	R035	05/11/2026	9.80 Put	Bond Future	294.6300	0.2946	258.4300	0.2584	12.287	0.0000	0.0000
2026/03/04	R035	05/11/2026	9.30 Call	Bond Future	5830.5300	5.8305	6145.4800	6.1455	5.402	0.0000	0.0000
2026/03/04	R035	05/11/2026	9.30 Put	Bond Future	569.7500	0.5698	503.6000	0.5036	11.610	0.0000	0.0000
2026/03/04	R035	05/11/2026	8.80 Put	Bond Future	1113.7100	1.1137	994.7600	0.9948	10.681	0.0000	0.0000
2026/03/04	R035	05/11/2026	8.80 Call	Bond Future	3516.1700	3.5162	3778.3200	3.7783	7.456	0.0000	0.0000
2026/03/04	R035	05/11/2026		Bond Future	8.3938	104.5558	8.3304	104.9369	0.754	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/03/04	R035	05/11/2026	10.03 Call	Bond Future		9462.9500	9.4630	9816.8900	9.8169	3.740	0.0000	0.0000
2026/03/04	R035	05/11/2026	10.03 Put	Bond Future		215.6400	0.2156	188.4800	0.1885	12.595	0.0000	0.0000
2026/03/04	R035	05/11/2026	8.97 Call	Bond Future		4277.4000	4.2774	4560.5000	4.5605	6.619	0.0000	0.0000
2026/03/04	R035	05/11/2026	8.97 Put	Bond Future		891.1000	0.8911	793.1000	0.7931	10.998	0.0000	0.0000
2026/03/04	R035	05/11/2026	8.47 Call	Bond Future		2181.6800	2.1817	2391.9400	2.3919	9.638	0.0000	0.0000
2026/03/04	R035	05/11/2026	8.47 Put	Bond Future		1725.1500	1.7252	1554.3100	1.5543	9.903	0.0000	0.0000
2026/03/04	R035	05/11/2026	7.97 Put	Bond Future		3287.2300	3.2872	3014.7600	3.0148	8.289	0.0000	0.0000
2026/03/04	R035	05/11/2026	7.97 Call	Bond Future		701.8800	0.7019	810.5100	0.8105	15.477	0.0000	0.0000
2026/03/04	R035	04/02/2027		Bond Future		8.4595	106.3542	8.3932	106.7426	0.784	0.0000	0.0000
2026/03/04	R035	04/02/2027	9.02 Call	Bond Future		4405.7200	4.4057	4681.5400	4.6815	6.260	0.0000	0.0000
2026/03/04	R035	04/02/2027	9.02 Put	Bond Future		1196.4400	1.1964	1083.8000	1.0838	9.415	0.0000	0.0000
2026/03/04	R035	04/02/2027	7.70 Put	Bond Future		4967.1300	4.9671	4646.6600	4.6467	6.452	0.0000	0.0000
2026/03/04	R035	04/02/2027	7.70 Call	Bond Future		402.4300	0.4024	470.4200	0.4704	16.895	0.0000	0.0000
2026/03/04	R035	04/02/2027	8.20 Put	Bond Future		2952.5300	2.9525	2720.0300	2.7200	7.875	0.0000	0.0000
2026/03/04	R035	04/02/2027	8.20 Call	Bond Future		1421.4200	1.4214	1577.3800	1.5774	10.972	0.0000	0.0000
2026/03/04	R035	04/02/2027	8.85 Call	Bond Future		3693.0400	3.6930	3949.2300	3.9492	6.937	0.0000	0.0000
2026/03/04	R035	04/02/2027	8.85 Put	Bond Future		1443.3100	1.4433	1311.0400	1.3110	9.164	0.0000	0.0000
2026/03/04	R035	06/05/2027		Bond Future		8.5319	103.6409	8.4624	104.0369	0.814	0.0000	0.0000
2026/03/04	R035	06/05/2027	8.25 Call	Bond Future		1662.3600	1.6624	1824.8800	1.8249	9.776	0.0000	0.0000
2026/03/04	R035	06/05/2027	8.25 Put	Bond Future		3281.2500	3.2813	3047.7800	3.0478	7.115	0.0000	0.0000
2026/03/04	R038	07/05/2026		Bond Future		8.6960	117.1744	8.6376	117.6497	0.671	0.0000	0.0000
2026/03/04	R038	07/05/2026	11.40 Call	Bond Future		19325.2200	19.3252	19800.4900	19.8005	2.459	0.0000	0.0000
2026/03/04	R038	07/05/2026	11.40 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/03/04	R038	06/08/2026		Bond Future		8.7519	119.2624	8.6912	119.7465	0.693	0.0000	0.0000
2026/03/04	R038	06/08/2026	11.77 Call	Bond Future		20908.1100	20.9081	21391.5900	21.3916	2.312	0.0000	0.0000
2026/03/04	R038	06/08/2026	11.77 Put	Bond Future		2.6400	0.0026	2.0300	0.0020	23.106	0.0000	0.0000
2026/03/04	R038	05/11/2026		Bond Future		8.8124	115.8439	8.7494	116.3370	0.715	0.0000	0.0000
2026/03/04	R038	05/11/2026	10.72 Call	Bond Future		13829.3600	13.8294	14297.6800	14.2977	3.386	0.0000	0.0000
2026/03/04	R038	05/11/2026	10.72 Put	Bond Future		191.3500	0.1914	166.5900	0.1666	12.940	0.0000	0.0000
2026/03/04	R038	04/02/2027		Bond Future		8.8819	117.8354	8.8163	118.3380	0.738	0.0000	0.0000
2026/03/04	R038	04/02/2027	9.60 Call	Bond Future		6695.8000	6.6958	7070.9500	7.0710	5.603	0.0000	0.0000
2026/03/04	R038	04/02/2027	9.60 Put	Bond Future		1385.7300	1.3857	1258.2700	1.2583	9.198	0.0000	0.0000
2026/03/04	R038	06/05/2027		Bond Future		8.9610	114.3329	8.8927	114.8450	0.762	0.0000	0.0000
2026/03/04	R038	06/05/2027	8.71 Call	Bond Future		2413.8300	2.4138	2632.7600	2.6328	9.070	0.0000	0.0000
2026/03/04	R038	06/05/2027	8.71 Put	Bond Future		4311.4100	4.3114	4018.2100	4.0182	6.801	0.0000	0.0000
2026/03/04	R053	07/05/2026		Bond Future		8.8471	129.6485	8.7691	130.6391	0.882	0.0000	0.0000
2026/03/04	R053	07/05/2026	11.69 Call	Bond Future		28873.3300	28.8733	29863.9600	29.8640	3.431	0.0000	0.0000
2026/03/04	R053	07/05/2026	11.69 Put	Bond Future		0.0300	0.0000	0.0200	0.0000	33.333	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	
2026/03/04	R053	06/08/2026	8.10 Put	Bond Future	10664.9200	10.6649	9712.8600	9.7129	8.927	0.0000	0.0000
2026/03/04	R053	06/08/2026	8.10 Call	Bond Future	122.5200	0.1225	179.0500	0.1791	46.139	0.0000	0.0000
2026/03/04	R053	06/08/2026	8.60 Put	Bond Future	5126.5100	5.1265	4451.8800	4.4519	13.160	0.0000	0.0000
2026/03/04	R053	06/08/2026	8.60 Call	Bond Future	1413.5300	1.4135	1747.4900	1.7475	23.626	0.0000	0.0000
2026/03/04	R053	06/08/2026	9.10 Call	Bond Future	4822.9900	4.8230	5472.1000	5.4721	13.459	0.0000	0.0000
2026/03/04	R053	06/08/2026	9.10 Put	Bond Future	2248.7800	2.2488	1889.3000	1.8893	15.986	0.0000	0.0000
2026/03/04	R053	06/08/2026		Bond Future	8.8903	131.9588	8.8101	132.9674	0.903	0.0000	0.0000
2026/03/04	R053	06/08/2026	12.28 Call	Bond Future	32849.7700	32.8498	33857.6900	33.8577	3.068	0.0000	0.0000
2026/03/04	R053	06/08/2026	12.28 Put	Bond Future	2.2900	0.0023	1.6200	0.0016	29.258	0.0000	0.0000
2026/03/04	R053	05/11/2026		Bond Future	8.9361	128.3819	8.8535	129.4087	0.924	0.0000	0.0000
2026/03/04	R053	05/11/2026	11.21 Call	Bond Future	23805.7000	23.8057	24798.9900	24.7990	4.172	0.0000	0.0000
2026/03/04	R053	05/11/2026	11.21 Put	Bond Future	199.5500	0.1996	166.0300	0.1660	16.798	0.0000	0.0000
2026/03/04	R053	04/02/2027		Bond Future	8.9874	130.5891	8.9024	131.6346	0.946	0.0000	0.0000
2026/03/04	R053	04/02/2027	9.99 Call	Bond Future	13159.8100	13.1598	13996.9600	13.9970	6.361	0.0000	0.0000
2026/03/04	R053	04/02/2027	9.99 Put	Bond Future	1843.9600	1.8440	1635.6300	1.6356	11.298	0.0000	0.0000
2026/03/04	R053	06/05/2027		Bond Future	9.0444	126.9229	8.9568	127.9872	0.969	0.0000	0.0000
2026/03/04	R053	06/05/2027	8.92 Call	Bond Future	4841.3800	4.8414	5360.4000	5.3604	10.720	0.0000	0.0000
2026/03/04	R053	06/05/2027	8.92 Put	Bond Future	6356.9400	6.3569	5811.6600	5.8117	8.578	0.0000	0.0000
2026/03/04	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/04	R186	07/05/2026	8.69 Call	Bond Future	66.5500	0.0666	66.0300	0.0660	0.781	0.0000	0.0000
2026/03/04	R186	07/05/2026	8.69 Put	Bond Future	66.5500	0.0666	66.0300	0.0660	0.781	0.0000	0.0000
2026/03/04	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/04	R186	06/08/2026	8.57 Call	Bond Future	70.3100	0.0703	70.0800	0.0701	0.327	0.0000	0.0000
2026/03/04	R186	06/08/2026	8.57 Put	Bond Future	70.3100	0.0703	70.0800	0.0701	0.327	0.0000	0.0000
2026/03/04	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/04	R186	05/11/2026	8.12 Call	Bond Future	43.8100	0.0438	43.7200	0.0437	0.205	0.0000	0.0000
2026/03/04	R186	05/11/2026	8.12 Put	Bond Future	43.8100	0.0438	43.7200	0.0437	0.205	0.0000	0.0000
2026/03/04	R202	07/05/2026		Bond Future	305.4788	305.4788	305.8631	305.8631	0.126	0.0000	0.0000
2026/03/04	R202	07/05/2026	277.55 Call	Bond Future	27928.8000	27.9288	28313.0700	28.3131	1.376	0.0000	0.0000
2026/03/04	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R202	06/08/2026		Bond Future	305.6026	305.6026	305.9948	305.9948	0.128	0.0000	0.0000
2026/03/04	R202	06/08/2026	278.86 Call	Bond Future	26742.6300	26.7426	27134.7900	27.1348	1.466	0.0000	0.0000
2026/03/04	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R202	05/11/2026		Bond Future	310.9587	310.9587	311.3594	311.3594	0.129	0.0000	0.0000
2026/03/04	R202	05/11/2026	280.46 Call	Bond Future	30498.6500	30.4987	30899.3500	30.8994	1.314	0.0000	0.0000
2026/03/04	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R202	04/02/2027		Bond Future	310.8977	310.8977	311.3092	311.3092	0.132	0.0000	0.0000
2026/03/04	R202	04/02/2027	294.73 Call	Bond Future	16167.7200	16.1677	16579.2300	16.5792	2.545	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
2026/03/04	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/04	R202	06/05/2027		Bond Future	316.1907	316.1907	316.6120	316.6120	0.133	0.0000
2026/03/04	R202	06/05/2027	306.99 Call	Bond Future	9200.6800	9.2007	9621.9700	9.6220	4.579	0.0000
2026/03/04	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	R209	07/05/2026		Bond Future	8.4393	86.2226	8.3864	86.5401	0.627	0.0000
2026/03/04	R209	07/05/2026	11.07 Call	Bond Future	14052.7300	14.0527	14370.2800	14.3703	2.260	0.0000
2026/03/04	R209	07/05/2026	11.07 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/03/04	R209	06/08/2026		Bond Future	8.4858	87.7590	8.4309	88.0825	0.647	0.0000
2026/03/04	R209	06/08/2026	11.39 Call	Bond Future	15094.3500	15.0944	15417.3700	15.4174	2.140	0.0000
2026/03/04	R209	06/08/2026	11.39 Put	Bond Future	1.8200	0.0018	1.4200	0.0014	21.978	0.0000
2026/03/04	R209	05/11/2026		Bond Future	8.5368	86.1268	8.4797	86.4563	0.668	0.0000
2026/03/04	R209	05/11/2026	10.32 Call	Bond Future	9710.3400	9.7103	10020.1400	10.0201	3.190	0.0000
2026/03/04	R209	05/11/2026	10.32 Put	Bond Future	170.6500	0.1707	150.8700	0.1509	11.591	0.0000
2026/03/04	R209	04/02/2027		Bond Future	8.5964	87.6080	8.5371	87.9439	0.690	0.0000
2026/03/04	R209	04/02/2027	9.28 Call	Bond Future	4763.2200	4.7632	5012.3700	5.0124	5.231	0.0000
2026/03/04	R209	04/02/2027	9.28 Put	Bond Future	1010.2600	1.0103	923.5000	0.9235	8.588	0.0000
2026/03/04	R209	04/02/2027	8.96 Call	Bond Future	3452.1300	3.4521	3670.7200	3.6707	6.332	0.0000
2026/03/04	R209	04/02/2027	8.96 Put	Bond Future	1429.3800	1.4294	1312.0600	1.3121	8.208	0.0000
2026/03/04	R209	04/02/2027	8.03 Put	Bond Future	3940.5800	3.9406	3690.2400	3.6902	6.353	0.0000
2026/03/04	R209	04/02/2027	8.03 Call	Bond Future	664.8200	0.6648	750.3900	0.7504	12.871	0.0000
2026/03/04	R209	06/05/2027		Bond Future	8.6653	85.9296	8.6035	86.2720	0.713	0.0000
2026/03/04	R209	06/05/2027	8.41 Call	Bond Future	1672.0000	1.6720	1815.7500	1.8158	8.597	0.0000
2026/03/04	R209	06/05/2027	8.41 Put	Bond Future	3097.7700	3.0978	2899.1600	2.8992	6.411	0.0000
2026/03/04	R209	06/05/2027	9.32 Call	Bond Future	4827.7400	4.8277	5071.6200	5.0716	5.052	0.0000
2026/03/04	R209	06/05/2027	9.32 Put	Bond Future	1304.8900	1.3049	1206.4100	1.2064	7.547	0.0000
2026/03/04	R209	06/05/2027	8.25 Put	Bond Future	3598.8600	3.5989	3378.0700	3.3781	6.135	0.0000
2026/03/04	R209	06/05/2027	8.25 Call	Bond Future	1264.4100	1.2644	1385.9800	1.3860	9.615	0.0000
2026/03/04	R210	07/05/2026		Bond Future	261.0069	261.0069	260.8032	260.8032	0.078	0.0000
2026/03/04	R210	07/05/2026	255.40 Call	Bond Future	5606.9400	5.6069	5403.2300	5.4032	3.633	0.0000
2026/03/04	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	R210	06/08/2026		Bond Future	265.7223	265.7223	265.5155	265.5155	0.078	0.0000
2026/03/04	R210	06/08/2026	259.84 Call	Bond Future	5882.2500	5.8823	5675.5100	5.6755	3.515	0.0000
2026/03/04	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	R210	05/11/2026		Bond Future	266.8616	266.8616	266.6534	266.6534	0.078	0.0000
2026/03/04	R210	05/11/2026	253.33 Call	Bond Future	13531.6000	13.5316	13323.3800	13.3234	1.539	0.0000
2026/03/04	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/04	R210	04/02/2027		Bond Future	271.5152	271.5152	271.3054	271.3054	0.077	0.0000
2026/03/04	R210	04/02/2027	266.03 Call	Bond Future	5485.1700	5.4852	5275.4200	5.2754	3.824	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	
2026/03/04	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R210	06/05/2027		Bond Future	272.5663	272.5663	272.3567	272.3567	0.077	0.0000	0.0000
2026/03/04	R210	06/05/2027	271.13 Call	Bond Future	1436.3400	1.4363	1226.6600	1.2267	14.598	0.0000	0.0000
2026/03/04	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R213	07/05/2026		Bond Future	7.6993	98.6094	7.6669	98.7356	0.422	0.0000	0.0000
2026/03/04	R213	07/05/2026	9.80 Call	Bond Future	7764.7700	7.7648	7890.9800	7.8910	1.625	0.0000	0.0000
2026/03/04	R213	07/05/2026	9.80 Put	Bond Future	0.1800	0.0002	0.1300	0.0001	27.778	0.0000	0.0000
2026/03/04	R213	06/08/2026		Bond Future	7.7324	100.3666	7.6978	100.4953	0.448	0.0000	0.0000
2026/03/04	R213	06/08/2026	9.69 Call	Bond Future	6967.5600	6.9676	7094.1200	7.0941	1.816	0.0000	0.0000
2026/03/04	R213	06/08/2026	9.69 Put	Bond Future	17.0700	0.0171	14.9400	0.0149	12.478	0.0000	0.0000
2026/03/04	R213	05/11/2026		Bond Future	7.7788	98.5541	7.7417	98.6856	0.477	0.0000	0.0000
2026/03/04	R213	05/11/2026	8.75 Call	Bond Future	3672.8600	3.6729	3781.9400	3.7819	2.970	0.0000	0.0000
2026/03/04	R213	05/11/2026	8.75 Put	Bond Future	308.1700	0.3082	285.7300	0.2857	7.282	0.0000	0.0000
2026/03/04	R213	04/02/2027		Bond Future	7.8423	100.2495	7.8023	100.3841	0.511	0.0000	0.0000
2026/03/04	R213	04/02/2027	8.14 Call	Bond Future	1858.8100	1.8588	1942.2200	1.9422	4.487	0.0000	0.0000
2026/03/04	R213	04/02/2027	8.14 Put	Bond Future	866.1400	0.8661	815.0000	0.8150	5.904	0.0000	0.0000
2026/03/04	R213	06/05/2027		Bond Future	7.9190	98.3849	7.8756	98.5226	0.548	0.0000	0.0000
2026/03/04	R213	06/05/2027	7.56 Call	Bond Future	746.1300	0.7461	795.7100	0.7957	6.645	0.0000	0.0000
2026/03/04	R213	06/05/2027	7.56 Put	Bond Future	1893.4800	1.8935	1805.3100	1.8053	4.657	0.0000	0.0000
2026/03/04	R214	07/05/2026		Bond Future	8.8136	82.3453	8.7458	82.8274	0.770	0.0000	0.0000
2026/03/04	R214	07/05/2026	11.53 Call	Bond Future	16401.8100	16.4018	16883.9300	16.8839	2.939	0.0000	0.0000
2026/03/04	R214	07/05/2026	11.53 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/04	R214	06/08/2026		Bond Future	8.8604	83.8127	8.7904	84.3036	0.790	0.0000	0.0000
2026/03/04	R214	06/08/2026	11.97 Call	Bond Future	18188.3700	18.1884	18678.8900	18.6789	2.697	0.0000	0.0000
2026/03/04	R214	06/08/2026	11.97 Put	Bond Future	1.5000	0.0015	1.1000	0.0011	26.667	0.0000	0.0000
2026/03/04	R214	05/11/2026		Bond Future	8.9123	81.9672	8.8402	82.4671	0.810	0.0000	0.0000
2026/03/04	R214	05/11/2026	10.97 Call	Bond Future	12750.9100	12.7509	13230.8300	13.2308	3.764	0.0000	0.0000
2026/03/04	R214	05/11/2026	10.97 Put	Bond Future	134.7700	0.1348	114.8000	0.1148	14.818	0.0000	0.0000
2026/03/04	R214	04/02/2027		Bond Future	8.9719	83.3772	8.8974	83.8864	0.831	0.0000	0.0000
2026/03/04	R214	04/02/2027	9.90 Call	Bond Future	7021.7700	7.0218	7424.5200	7.4245	5.736	0.0000	0.0000
2026/03/04	R214	04/02/2027	9.90 Put	Bond Future	1036.0500	1.0361	929.6400	0.9296	10.271	0.0000	0.0000
2026/03/04	R214	06/05/2027		Bond Future	9.0349	81.4824	8.9579	82.0008	0.852	0.0000	0.0000
2026/03/04	R214	06/05/2027	8.88 Call	Bond Future	2516.7800	2.5168	2760.4500	2.7605	9.682	0.0000	0.0000
2026/03/04	R214	06/05/2027	8.88 Put	Bond Future	3565.0300	3.5650	3290.2600	3.2903	7.707	0.0000	0.0000
2026/03/04	R248	07/05/2026		Bond Future	8.9483	99.8259	8.8652	100.6100	0.928	0.0000	0.0000
2026/03/04	R248	07/05/2026	11.72 Call	Bond Future	21345.6400	21.3456	22129.6900	22.1297	3.673	0.0000	0.0000
2026/03/04	R248	07/05/2026	11.72 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2026/03/04	R248	07/05/2026	8.30 Put	Bond Future	6407.5800	6.4076	5640.9600	5.6410	11.964	0.0000	0.0000
2026/03/04	R248	07/05/2026	8.30 Call	Bond Future	18.0600	0.0181	35.5000	0.0355	96.567	0.0000	0.0000
2026/03/04	R248	07/05/2026	8.70 Put	Bond Future	2898.9700	2.8990	2335.3800	2.3354	19.441	0.0000	0.0000
2026/03/04	R248	07/05/2026	8.70 Call	Bond Future	526.4600	0.5265	746.9300	0.7469	41.878	0.0000	0.0000
2026/03/04	R248	07/05/2026	9.18 Call	Bond Future	2945.6600	2.9457	3511.0400	3.5110	19.194	0.0000	0.0000
2026/03/04	R248	07/05/2026	9.18 Put	Bond Future	809.8300	0.8098	591.1500	0.5912	27.003	0.0000	0.0000
2026/03/04	R248	07/05/2026	9.19 Call	Bond Future	3013.3400	3.0133	3583.8900	3.5839	18.934	0.0000	0.0000
2026/03/04	R248	07/05/2026	9.19 Put	Bond Future	787.0100	0.7870	573.5000	0.5735	27.129	0.0000	0.0000
2026/03/04	R248	06/08/2026	9.00 Call	Bond Future	2487.0500	2.4871	2911.1300	2.9111	17.052	0.0000	0.0000
2026/03/04	R248	06/08/2026	9.00 Put	Bond Future	2435.3000	2.4353	2061.0900	2.0611	15.366	0.0000	0.0000
2026/03/04	R248	06/08/2026	10.00 Call	Bond Future	9167.2300	9.1672	9871.1700	9.8712	7.679	0.0000	0.0000
2026/03/04	R248	06/08/2026	10.00 Put	Bond Future	501.7700	0.5018	407.4200	0.4074	18.803	0.0000	0.0000
2026/03/04	R248	06/08/2026		Bond Future	8.9944	101.6048	8.9089	102.4031	0.951	0.0000	0.0000
2026/03/04	R248	06/08/2026	12.37 Call	Bond Future	24757.1700	24.7572	25554.9800	25.5550	3.223	0.0000	0.0000
2026/03/04	R248	06/08/2026	12.37 Put	Bond Future	1.5400	0.0015	1.0600	0.0011	31.169	0.0000	0.0000
2026/03/04	R248	05/11/2026		Bond Future	9.0451	98.9266	8.9571	99.7392	0.973	0.0000	0.0000
2026/03/04	R248	05/11/2026	11.31 Call	Bond Future	17847.4000	17.8474	18634.1500	18.6342	4.408	0.0000	0.0000
2026/03/04	R248	05/11/2026	11.31 Put	Bond Future	145.6000	0.1456	119.7100	0.1197	17.782	0.0000	0.0000
2026/03/04	R248	04/02/2027		Bond Future	9.1026	100.6280	9.0118	101.4555	0.997	0.0000	0.0000
2026/03/04	R248	04/02/2027	10.11 Call	Bond Future	9772.7800	9.7728	10441.2500	10.4413	6.840	0.0000	0.0000
2026/03/04	R248	04/02/2027	10.11 Put	Bond Future	1284.9800	1.2850	1125.9900	1.1260	12.373	0.0000	0.0000
2026/03/04	R248	06/05/2027		Bond Future	9.1628	97.8819	9.0693	98.7242	1.020	0.0000	0.0000
2026/03/04	R248	06/05/2027	9.05 Call	Bond Future	3531.2000	3.5312	3944.9900	3.9450	11.718	0.0000	0.0000
2026/03/04	R248	06/05/2027	9.05 Put	Bond Future	4549.0100	4.5490	4120.5700	4.1206	9.418	0.0000	0.0000
2026/03/04	R2R9	07/05/2026		Bond Future	8.7857	109.4187	8.7274	109.8903	0.664	0.0000	0.0000
2026/03/04	R2R9	07/05/2026	99.91 Call	Bond Future	98568.9500	98.5690	99040.5800	99.0406	0.478	0.0000	0.0000
2026/03/04	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R2R9	06/08/2026		Bond Future	8.8411	111.3685	8.7807	111.8487	0.683	0.0000	0.0000
2026/03/04	R2R9	06/08/2026	101.74 Call	Bond Future	98248.9600	98.2490	98729.2200	98.7292	0.489	0.0000	0.0000
2026/03/04	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R2R9	05/11/2026		Bond Future	8.9008	108.3175	8.8381	108.8067	0.704	0.0000	0.0000
2026/03/04	R2R9	05/11/2026	98.56 Call	Bond Future	97347.4500	97.3475	97836.6300	97.8366	0.503	0.0000	0.0000
2026/03/04	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R2R9	04/02/2027		Bond Future	8.9688	110.1797	8.9038	110.6782	0.725	0.0000	0.0000
2026/03/04	R2R9	04/02/2027	9.89 Call	Bond Future	7239.2100	7.2392	7667.8400	7.6678	5.921	0.0000	0.0000
2026/03/04	R2R9	04/02/2027	9.89 Put	Bond Future	512.0600	0.5121	442.1500	0.4422	13.653	0.0000	0.0000
2026/03/04	R2R9	06/05/2027		Bond Future	9.0457	107.0528	8.9781	107.5607	0.747	0.0000	0.0000
2026/03/04	R2R9	06/05/2027	8.83 Call	Bond Future	2353.5300	2.3535	2575.4400	2.5754	9.429	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	
2026/03/04	R2R9	06/05/2027	8.83 Put	Bond Future	3986.2700	3.9863	3700.2300	3.7002	7.176	0.0000	0.0000
2026/03/04	R4R2	07/05/2026		Bond Future	8.9148	111.3213	8.8413	111.9883	0.824	0.0000	0.0000
2026/03/04	R4R2	07/05/2026	100.23 Call	Bond Future	100232.1500	100.2322	100899.2300	100.8992	0.666	0.0000	0.0000
2026/03/04	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R4R2	06/08/2026		Bond Future	8.9689	113.3050	8.8930	113.9842	0.846	0.0000	0.0000
2026/03/04	R4R2	06/08/2026	102.06 Call	Bond Future	99887.7300	99.8877	100566.9200	100.5669	0.680	0.0000	0.0000
2026/03/04	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R4R2	05/11/2026		Bond Future	9.0266	110.1615	8.9482	110.8532	0.869	0.0000	0.0000
2026/03/04	R4R2	05/11/2026	98.76 Call	Bond Future	98938.8800	98.9389	99630.5700	99.6306	0.699	0.0000	0.0000
2026/03/04	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/04	R4R2	04/02/2027		Bond Future	9.0918	112.0554	9.0106	112.7599	0.893	0.0000	0.0000
2026/03/04	R4R2	04/02/2027	10.13 Call	Bond Future	8902.4100	8.9024	9527.8300	9.5278	7.025	0.0000	0.0000
2026/03/04	R4R2	04/02/2027	10.13 Put	Bond Future	455.4000	0.4554	376.3700	0.3764	17.354	0.0000	0.0000
2026/03/04	R4R2	06/05/2027		Bond Future	9.1646	108.8339	9.0805	109.5513	0.918	0.0000	0.0000
2026/03/04	R4R2	06/05/2027	9.00 Call	Bond Future	2863.3700	2.8634	3195.5500	3.1956	11.601	0.0000	0.0000
2026/03/04	R4R2	06/05/2027	9.00 Put	Bond Future	4273.8800	4.2739	3888.5900	3.8886	9.015	0.0000	0.0000
2026/03/04	RR87	07/05/2026		Bond Future	6.8858	102.9818	6.8414	103.0069	0.644	0.0000	0.0000
2026/03/04	RR87	07/05/2026	6.81 Call	Bond Future	23.6452	0.0236	33.0236	0.0330	39.663	0.0000	0.0000
2026/03/04	RR87	07/05/2026	6.81 Put	Bond Future	66.5252	0.0665	50.7936	0.0508	23.648	0.0000	0.0000
2026/03/04	RR87	06/08/2026		Bond Future	6.6584	101.0844	6.5824	101.1113	1.141	0.0000	0.0000
2026/03/04	RR87	06/08/2026	6.53 Call	Bond Future	30.5982	0.0306	41.2030	0.0412	34.658	0.0000	0.0000
2026/03/04	RR87	06/08/2026	6.53 Put	Bond Future	76.1182	0.0761	59.7930	0.0598	21.447	0.0000	0.0000
2026/03/04	RR87	05/11/2026		Bond Future	5.7851	102.8318	5.5413	102.8598	4.215	0.0000	0.0000
2026/03/04	RR87	05/11/2026	5.27 Call	Bond Future	3.0585	0.0031	8.3446	0.0083	172.834	0.0000	0.0000
2026/03/04	RR87	05/11/2026	5.27 Put	Bond Future	62.2085	0.0622	39.4946	0.0395	36.513	0.0000	0.0000
2026/03/04	RR88	07/05/2026		Bond Future	6.9094	106.2680	6.8706	106.3271	0.561	0.0000	0.0000
2026/03/04	RR88	07/05/2026	6.84 Call	Bond Future	86.2093	0.0862	109.4104	0.1094	26.912	0.0000	0.0000
2026/03/04	RR88	07/05/2026	6.84 Put	Bond Future	192.0493	0.1920	156.1704	0.1562	18.682	0.0000	0.0000
2026/03/04	RR88	06/08/2026		Bond Future	6.8647	105.2565	6.8180	105.3129	0.680	0.0000	0.0000
2026/03/04	RR88	06/08/2026	6.79 Call	Bond Future	172.0978	0.1721	197.0747	0.1971	14.513	0.0000	0.0000
2026/03/04	RR88	06/08/2026	6.79 Put	Bond Future	262.3778	0.2624	230.9547	0.2310	11.976	0.0000	0.0000
2026/03/04	RR88	05/11/2026		Bond Future	6.8108	106.4909	6.7526	106.5522	0.855	0.0000	0.0000
2026/03/04	RR88	05/11/2026	6.71 Call	Bond Future	191.9110	0.1919	219.1006	0.2191	14.168	0.0000	0.0000
2026/03/04	RR88	05/11/2026	6.71 Put	Bond Future	298.0210	0.2980	263.9106	0.2639	11.446	0.0000	0.0000
2026/03/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	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
2026/03/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/03/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/03/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

Open Interest

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