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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/03/2026 TO 10/03/2026

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
2026/03/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/10	2029	07/05/2026		Bond Future	146.4928	146.4928	146.4036	0.061	0.0000	0.0000
2026/03/10	2029	07/05/2026	141.82 Call	Bond Future	4672.7900	4.6728	4583.6300	1.908	0.0000	0.0000
2026/03/10	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2029	06/08/2026		Bond Future	149.1334	149.1334	149.0428	0.061	0.0000	0.0000
2026/03/10	2029	06/08/2026	144.10 Call	Bond Future	5033.4300	5.0334	4942.8200	1.800	0.0000	0.0000
2026/03/10	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	
2026/03/10	2029	05/11/2026		Bond Future	150.2993	150.2993	150.2059	150.2059	0.062	0.0000	0.0000
2026/03/10	2029	05/11/2026	147.56 Call	Bond Future	2739.2600	2.7393	2645.9200	2.6459	3.407	0.0000	0.0000
2026/03/10	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2029	04/02/2027		Bond Future	152.9687	152.9687	152.8740	152.8740	0.062	0.0000	0.0000
2026/03/10	2029	04/02/2027	149.72 Call	Bond Future	3248.6800	3.2487	3153.9800	3.1540	2.915	0.0000	0.0000
2026/03/10	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2029	06/05/2027		Bond Future	154.1122	154.1122	154.0121	154.0121	0.065	0.0000	0.0000
2026/03/10	2029	06/05/2027	153.32 Call	Bond Future	792.2200	0.7922	692.0900	0.6921	12.639	0.0000	0.0000
2026/03/10	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2030	07/05/2026	7.21 Put	Bond Future	2436.4000	2.4364	1634.9800	1.6350	32.894	0.0000	0.0000
2026/03/10	2030	07/05/2026	7.21 Call	Bond Future	0.2400	0.0002	5.6700	0.0057	2,262.500	0.0000	0.0000
2026/03/10	2030	07/05/2026	7.71 Put	Bond Future	932.1800	0.9322	398.8300	0.3988	57.215	0.0000	0.0000
2026/03/10	2030	07/05/2026	7.71 Call	Bond Future	113.0000	0.1130	386.5000	0.3865	242.035	0.0000	0.0000
2026/03/10	2030	07/05/2026	7.92 Call	Bond Future	363.6200	0.3636	838.1900	0.8382	130.513	0.0000	0.0000
2026/03/10	2030	07/05/2026	7.92 Put	Bond Future	513.0000	0.5130	180.7200	0.1807	64.772	0.0000	0.0000
2026/03/10	2030	07/05/2026		Bond Future	7.9671	102.3170	7.7139	103.1239	3.178	0.0000	0.0000
2026/03/10	2030	07/05/2026	9.39 Call	Bond Future	4391.7400	4.3917	5196.7800	5.1968	18.331	0.0000	0.0000
2026/03/10	2030	07/05/2026	9.39 Put	Bond Future	2.2100	0.0022	0.4000	0.0004	81.900	0.0000	0.0000
2026/03/10	2030	06/08/2026		Bond Future	8.0434	100.1269	7.7685	100.9482	3.418	0.0000	0.0000
2026/03/10	2030	06/08/2026	9.22 Call	Bond Future	3506.7000	3.5067	4282.0100	4.2820	22.109	0.0000	0.0000
2026/03/10	2030	06/08/2026	9.22 Put	Bond Future	83.5200	0.0835	37.5100	0.0375	55.089	0.0000	0.0000
2026/03/10	2030	06/08/2026	7.21 Put	Bond Future	2527.5200	2.5275	1749.5800	1.7496	30.779	0.0000	0.0000
2026/03/10	2030	06/08/2026	7.21 Call	Bond Future	11.7900	0.0118	55.1700	0.0552	367.939	0.0000	0.0000
2026/03/10	2030	06/08/2026	7.71 Put	Bond Future	1250.4200	1.2504	722.5600	0.7226	42.215	0.0000	0.0000
2026/03/10	2030	06/08/2026	7.71 Call	Bond Future	253.1700	0.2532	546.6300	0.5466	115.914	0.0000	0.0000
2026/03/10	2030	06/08/2026	8.06 Call	Bond Future	743.2200	0.7432	1236.4400	1.2364	66.363	0.0000	0.0000
2026/03/10	2030	06/08/2026	8.06 Put	Bond Future	694.0100	0.6940	365.9100	0.3659	47.276	0.0000	0.0000
2026/03/10	2030	05/11/2026		Bond Future	8.1152	101.8767	7.8165	102.7124	3.681	0.0000	0.0000
2026/03/10	2030	05/11/2026	8.39 Call	Bond Future	1393.3200	1.3933	1968.3500	1.9684	41.270	0.0000	0.0000
2026/03/10	2030	05/11/2026	8.39 Put	Bond Future	632.0700	0.6321	371.3100	0.3713	41.255	0.0000	0.0000
2026/03/10	2030	04/02/2027		Bond Future	8.2082	99.6552	7.8809	100.5059	3.988	0.0000	0.0000
2026/03/10	2030	04/02/2027	7.82 Call	Bond Future	510.8600	0.5109	854.9800	0.8550	67.361	0.0000	0.0000
2026/03/10	2030	04/02/2027	7.82 Put	Bond Future	1520.6500	1.5207	1014.1000	1.0141	33.311	0.0000	0.0000
2026/03/10	2030	06/05/2027		Bond Future	8.3513	101.3494	7.9899	102.2149	4.327	0.0000	0.0000
2026/03/10	2030	06/05/2027	7.27 Call	Bond Future	109.5800	0.1096	243.2600	0.2433	121.993	0.0000	0.0000
2026/03/10	2030	06/05/2027	7.27 Put	Bond Future	2727.3100	2.7273	1995.5200	1.9955	26.832	0.0000	0.0000
2026/03/10	2031	07/05/2026		Bond Future	115.1813	115.1813	114.9032	114.9032	0.241	0.0000	0.0000
2026/03/10	2031	07/05/2026	113.84 Call	Bond Future	1345.5000	1.3455	1075.4400	1.0754	20.071	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	
2026/03/10	2031	07/05/2026	113.84 Put	Bond Future	4.1800	0.0042	12.2300	0.0122	192.584	0.0000	0.0000
2026/03/10	2031	06/08/2026		Bond Future	114.8459	114.8459	114.5614	114.5614	0.248	0.0000	0.0000
2026/03/10	2031	06/08/2026	113.81 Call	Bond Future	1114.6200	1.1146	882.1100	0.8821	20.860	0.0000	0.0000
2026/03/10	2031	06/08/2026	113.81 Put	Bond Future	78.7300	0.0787	130.6900	0.1307	65.998	0.0000	0.0000
2026/03/10	2031	05/11/2026		Bond Future	116.8799	116.8799	116.5905	116.5905	0.248	0.0000	0.0000
2026/03/10	2031	05/11/2026	111.49 Call	Bond Future	5389.8900	5.3899	5100.5300	5.1005	5.369	0.0000	0.0000
2026/03/10	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2031	04/02/2027		Bond Future	116.5066	116.5066	116.2068	116.2068	0.257	0.0000	0.0000
2026/03/10	2031	04/02/2027	116.18 Call	Bond Future	753.4200	0.7534	587.3400	0.5873	22.043	0.0000	0.0000
2026/03/10	2031	04/02/2027	116.18 Put	Bond Future	426.8700	0.4269	560.5700	0.5606	31.321	0.0000	0.0000
2026/03/10	2031	06/05/2027		Bond Future	118.5158	118.5158	118.2111	118.2111	0.257	0.0000	0.0000
2026/03/10	2031	06/05/2027	116.87 Call	Bond Future	1762.3100	1.7623	1508.1800	1.5082	14.420	0.0000	0.0000
2026/03/10	2031	06/05/2027	116.87 Put	Bond Future	116.5500	0.1166	167.0800	0.1671	43.355	0.0000	0.0000
2026/03/10	2032	07/05/2026		Bond Future	8.3642	100.4096	8.1252	101.5071	2.857	0.0000	0.0000
2026/03/10	2032	07/05/2026	10.14 Call	Bond Future	7707.2100	7.7072	8803.7700	8.8038	14.228	0.0000	0.0000
2026/03/10	2032	07/05/2026	10.14 Put	Bond Future	1.0700	0.0011	0.2100	0.0002	80.374	0.0000	0.0000
2026/03/10	2032	07/05/2026	Put	Bond Future	621.6400	0.6216	268.0200	0.2680	56.885	0.0000	0.0000
2026/03/10	2032	07/05/2026	Call	Bond Future	1031.2800	1.0313	1775.0800	1.7751	72.124	0.0000	0.0000
2026/03/10	2032	06/08/2026		Bond Future	8.4333	102.1948	8.1808	103.3119	2.995	0.0000	0.0000
2026/03/10	2032	06/08/2026	10.12 Call	Bond Future	7123.6000	7.1236	8215.7400	8.2157	15.331	0.0000	0.0000
2026/03/10	2032	06/08/2026	10.12 Put	Bond Future	46.2200	0.0462	21.2900	0.0213	53.938	0.0000	0.0000
2026/03/10	2032	05/11/2026		Bond Future	8.5067	99.8231	8.2395	100.9598	3.141	0.0000	0.0000
2026/03/10	2032	05/11/2026	9.16 Call	Bond Future	3280.2700	3.2803	4190.7100	4.1907	27.755	0.0000	0.0000
2026/03/10	2032	05/11/2026	9.16 Put	Bond Future	567.7600	0.5678	341.5000	0.3415	39.851	0.0000	0.0000
2026/03/10	2032	04/02/2027		Bond Future	8.5934	101.5721	8.3098	102.7289	3.300	0.0000	0.0000
2026/03/10	2032	04/02/2027	8.48 Call	Bond Future	1302.5700	1.3026	1901.4200	1.9014	45.974	0.0000	0.0000
2026/03/10	2032	04/02/2027	8.48 Put	Bond Future	1763.1000	1.7631	1205.1300	1.2051	31.647	0.0000	0.0000
2026/03/10	2032	06/05/2027		Bond Future	8.7012	99.1433	8.3995	100.3201	3.467	0.0000	0.0000
2026/03/10	2032	06/05/2027	7.80 Call	Bond Future	295.1400	0.2951	538.6100	0.5386	82.493	0.0000	0.0000
2026/03/10	2032	06/05/2027	7.80 Put	Bond Future	3862.5800	3.8626	2929.1700	2.9292	24.165	0.0000	0.0000
2026/03/10	2033	07/05/2026		Bond Future	144.4696	144.4696	143.4089	143.4089	0.734	0.0000	0.0000
2026/03/10	2033	07/05/2026	135.16 Call	Bond Future	9309.5900	9.3096	8248.9100	8.2489	11.393	0.0000	0.0000
2026/03/10	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2033	06/08/2026		Bond Future	147.0738	147.0738	145.9942	145.9942	0.734	0.0000	0.0000
2026/03/10	2033	06/08/2026	134.25 Call	Bond Future	12823.7800	12.8238	11744.1600	11.7442	8.419	0.0000	0.0000
2026/03/10	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2033	05/11/2026		Bond Future	148.1010	148.1010	147.0013	147.0013	0.743	0.0000	0.0000
2026/03/10	2033	05/11/2026	137.26 Call	Bond Future	10841.0300	10.8410	9741.3200	9.7413	10.144	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
2026/03/10	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/10	2033	04/02/2027		Bond Future	150.7315	150.7315	149.6125	149.6125	0.742	0.0000
2026/03/10	2033	04/02/2027	142.71 Call	Bond Future	8021.5100	8.0215	6902.5400	6.9025	13.950	0.0000
2026/03/10	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/10	2033	06/05/2027		Bond Future	151.7314	151.7314	150.5894	150.5894	0.753	0.0000
2026/03/10	2033	06/05/2027	151.21 Call	Bond Future	521.4000	0.5214	0.0000	0.0000	(100.000)	0.0000
2026/03/10	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	620.5700	0.6206	100.000	0.0000
2026/03/10	2037	07/05/2026	9.00 Put	Bond Future	1106.0500	1.1061	416.4100	0.4164	62.352	0.0000
2026/03/10	2037	07/05/2026	9.00 Call	Bond Future	992.8900	0.9929	2095.1700	2.0952	111.017	0.0000
2026/03/10	2037	07/05/2026	9.49 Put	Bond Future	254.3700	0.2544	73.5800	0.0736	71.074	0.0000
2026/03/10	2037	07/05/2026	9.49 Call	Bond Future	3320.0800	3.3201	4931.2100	4.9312	48.527	0.0000
2026/03/10	2037	07/05/2026	10.06 Call	Bond Future	6627.6200	6.6276	8389.8300	8.3898	26.589	0.0000
2026/03/10	2037	07/05/2026	10.06 Put	Bond Future	38.9100	0.0389	9.2000	0.0092	76.356	0.0000
2026/03/10	2037	07/05/2026	12.40 Call	Bond Future	19294.0000	19.2940	21085.9200	21.0859	9.287	0.0000
2026/03/10	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/10	2037	07/05/2026	10.95 Put	Bond Future	0.8500	0.0009	0.1300	0.0001	84.706	0.0000
2026/03/10	2037	07/05/2026	10.95 Call	Bond Future	11738.5700	11.7386	13529.7700	13.5298	15.259	0.0000
2026/03/10	2037	07/05/2026		Bond Future	9.0171	98.8416	8.7499	100.6336	2.963	0.0000
2026/03/10	2037	07/05/2026	11.32 Call	Bond Future	13759.8400	13.7598	15551.6900	15.5517	13.022	0.0000
2026/03/10	2037	07/05/2026	11.32 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000
2026/03/10	2037	06/08/2026		Bond Future	9.0902	96.3391	8.8126	98.1630	3.054	0.0000
2026/03/10	2037	06/08/2026	11.71 Call	Bond Future	15157.4300	15.1574	16977.8800	16.9779	12.010	0.0000
2026/03/10	2037	06/08/2026	11.71 Put	Bond Future	5.2800	0.0053	1.8300	0.0018	65.341	0.0000
2026/03/10	2037	06/08/2026	11.30 Call	Bond Future	13026.2500	13.0263	14838.1900	14.8382	13.910	0.0000
2026/03/10	2037	06/08/2026	11.30 Put	Bond Future	19.6100	0.0196	7.6500	0.0077	60.989	0.0000
2026/03/10	2037	06/08/2026	10.70 Call	Bond Future	9828.8400	9.8288	11596.0500	11.5961	17.980	0.0000
2026/03/10	2037	06/08/2026	10.70 Put	Bond Future	104.9000	0.1049	48.2100	0.0482	54.042	0.0000
2026/03/10	2037	06/08/2026	10.02 Put	Bond Future	369.9800	0.3700	184.3800	0.1844	50.165	0.0000
2026/03/10	2037	06/08/2026	10.02 Call	Bond Future	6156.3300	6.1563	7794.6300	7.7946	26.612	0.0000
2026/03/10	2037	05/11/2026	10.83 Call	Bond Future	10138.1700	10.1382	11885.0000	11.8850	17.230	0.0000
2026/03/10	2037	05/11/2026	10.83 Put	Bond Future	248.8600	0.2489	139.8000	0.1398	43.824	0.0000
2026/03/10	2037	05/11/2026	10.23 Call	Bond Future	7038.0000	7.0380	8668.4700	8.6685	23.167	0.0000
2026/03/10	2037	05/11/2026	10.23 Put	Bond Future	532.5800	0.5326	307.1600	0.3072	42.326	0.0000
2026/03/10	2037	05/11/2026	9.46 Put	Bond Future	1401.2400	1.4012	844.6900	0.8447	39.718	0.0000
2026/03/10	2037	05/11/2026	9.46 Call	Bond Future	3295.4600	3.2955	4594.8000	4.5948	39.428	0.0000
2026/03/10	2037	05/11/2026		Bond Future	9.1582	98.0226	8.8702	99.8785	3.145	0.0000
2026/03/10	2037	05/11/2026	10.62 Call	Bond Future	9059.5500	9.0596	10771.7400	10.7717	18.899	0.0000
2026/03/10	2037	05/11/2026	10.62 Put	Bond Future	334.5400	0.3345	190.8400	0.1908	42.955	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	
2026/03/10	2037	04/02/2027		Bond Future	9.2348	95.4831	8.9354	97.3717	3.242	0.0000	0.0000
2026/03/10	2037	04/02/2027	9.51 Call	Bond Future	3540.5200	3.5405	4798.6500	4.7987	35.535	0.0000	0.0000
2026/03/10	2037	04/02/2027	9.51 Put	Bond Future	1847.6000	1.8476	1217.1300	1.2171	34.124	0.0000	0.0000
2026/03/10	2037	04/02/2027	9.81 Call	Bond Future	4850.7200	4.8507	6263.1200	6.2631	29.117	0.0000	0.0000
2026/03/10	2037	04/02/2027	9.81 Put	Bond Future	1357.5100	1.3575	881.3100	0.8813	35.079	0.0000	0.0000
2026/03/10	2037	04/02/2027	9.31 Call	Bond Future	2741.4200	2.7414	3872.6800	3.8727	41.265	0.0000	0.0000
2026/03/10	2037	04/02/2027	9.31 Put	Bond Future	2274.9000	2.2749	1517.5600	1.5176	33.291	0.0000	0.0000
2026/03/10	2037	04/02/2027	8.44 Put	Bond Future	5547.2900	5.5473	4065.5200	4.0655	26.712	0.0000	0.0000
2026/03/10	2037	04/02/2027	8.44 Call	Bond Future	423.9300	0.4239	830.7600	0.8308	95.966	0.0000	0.0000
2026/03/10	2037	06/05/2027		Bond Future	9.3280	97.1058	9.0164	99.0269	3.340	0.0000	0.0000
2026/03/10	2037	06/05/2027	8.58 Call	Bond Future	767.9900	0.7680	1306.1000	1.3061	70.067	0.0000	0.0000
2026/03/10	2037	06/05/2027	8.58 Put	Bond Future	5467.7600	5.4678	4084.7100	4.0847	25.295	0.0000	0.0000
2026/03/10	2038	07/05/2026		Bond Future	160.2346	160.2346	160.2321	160.2321	0.002	0.0000	0.0000
2026/03/10	2038	07/05/2026	144.53 Call	Bond Future	15704.6400	15.7046	15702.1300	15.7021	0.016	0.0000	0.0000
2026/03/10	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2038	06/08/2026		Bond Future	160.9335	160.9335	160.9297	160.9297	0.002	0.0000	0.0000
2026/03/10	2038	06/08/2026	144.72 Call	Bond Future	16213.4700	16.2135	16209.6800	16.2097	0.023	0.0000	0.0000
2026/03/10	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2038	05/11/2026		Bond Future	163.7838	163.7838	163.7802	163.7802	0.002	0.0000	0.0000
2026/03/10	2038	05/11/2026	146.31 Call	Bond Future	17473.8400	17.4738	17470.2000	17.4702	0.021	0.0000	0.0000
2026/03/10	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2038	04/02/2027		Bond Future	164.4695	164.4695	164.4610	164.4610	0.005	0.0000	0.0000
2026/03/10	2038	04/02/2027	153.83 Call	Bond Future	10639.4500	10.6395	10631.0400	10.6310	0.079	0.0000	0.0000
2026/03/10	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2038	06/05/2027		Bond Future	167.3075	167.3075	167.2994	167.2994	0.005	0.0000	0.0000
2026/03/10	2038	06/05/2027	166.10 Call	Bond Future	1207.4900	1.2075	1199.4300	1.1994	0.668	0.0000	0.0000
2026/03/10	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2040	07/05/2026	12.22 Call	Bond Future	19363.4600	19.3635	21337.9400	21.3379	10.197	0.0000	0.0000
2026/03/10	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2040	07/05/2026	11.72 Call	Bond Future	16532.4700	16.5325	18506.9100	18.5069	11.943	0.0000	0.0000
2026/03/10	2040	07/05/2026	11.72 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/10	2040	07/05/2026	10.70 Put	Bond Future	12.1900	0.0122	2.8500	0.0029	76.620	0.0000	0.0000
2026/03/10	2040	07/05/2026	10.70 Call	Bond Future	10283.8200	10.2838	12248.9600	12.2490	19.109	0.0000	0.0000
2026/03/10	2040	07/05/2026	12.53 Call	Bond Future	21045.7800	21.0458	23020.2600	23.0203	9.382	0.0000	0.0000
2026/03/10	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2040	07/05/2026	12.03 Call	Bond Future	18305.1200	18.3051	20279.6000	20.2796	10.786	0.0000	0.0000
2026/03/10	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2040	07/05/2026	11.12 Put	Bond Future	1.5500	0.0016	0.2800	0.0003	81.935	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	
2026/03/10	2040	07/05/2026	11.12 Call	Bond Future	12933.6700	12.9337	14906.8800	14.9069	15.256	0.0000	0.0000
2026/03/10	2040	07/05/2026		Bond Future	9.2365	100.6672	8.9801	102.6416	2.776	0.0000	0.0000
2026/03/10	2040	07/05/2026	11.67 Call	Bond Future	16241.1100	16.2411	18215.5400	18.2155	12.157	0.0000	0.0000
2026/03/10	2040	07/05/2026	11.67 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2026/03/10	2040	07/05/2026	8.65 Put	Bond Future	4624.5400	4.6245	2788.1800	2.7882	39.709	0.0000	0.0000
2026/03/10	2040	07/05/2026	8.65 Call	Bond Future	23.9300	0.0239	162.0500	0.1621	577.183	0.0000	0.0000
2026/03/10	2040	07/05/2026	Put	Bond Future	970.1900	0.9702	368.3900	0.3684	62.029	0.0000	0.0000
2026/03/10	2040	07/05/2026	Call	Bond Future	1637.3400	1.6373	3010.0200	3.0100	83.836	0.0000	0.0000
2026/03/10	2040	06/08/2026		Bond Future	9.3085	97.9465	9.0430	99.9561	2.852	0.0000	0.0000
2026/03/10	2040	06/08/2026	12.19 Call	Bond Future	18515.7000	18.5157	20523.3300	20.5233	10.843	0.0000	0.0000
2026/03/10	2040	06/08/2026	12.19 Put	Bond Future	3.0400	0.0030	1.0500	0.0011	65.461	0.0000	0.0000
2026/03/10	2040	05/11/2026		Bond Future	9.3753	99.6581	9.1009	101.7030	2.927	0.0000	0.0000
2026/03/10	2040	05/11/2026	11.06 Call	Bond Future	11627.6400	11.6276	13549.1800	13.5492	16.526	0.0000	0.0000
2026/03/10	2040	05/11/2026	11.06 Put	Bond Future	295.1400	0.2951	171.7800	0.1718	41.797	0.0000	0.0000
2026/03/10	2040	05/11/2026	11.27 Call	Bond Future	12809.6400	12.8096	14767.3700	14.7674	15.283	0.0000	0.0000
2026/03/10	2040	05/11/2026	11.27 Put	Bond Future	199.6100	0.1996	112.4400	0.1124	43.670	0.0000	0.0000
2026/03/10	2040	05/11/2026	10.67 Call	Bond Future	9360.8500	9.3609	11210.6400	11.2106	19.761	0.0000	0.0000
2026/03/10	2040	05/11/2026	10.67 Put	Bond Future	476.2200	0.4762	281.1100	0.2811	40.971	0.0000	0.0000
2026/03/10	2040	05/11/2026	9.91 Put	Bond Future	1205.0700	1.2051	734.2700	0.7343	39.068	0.0000	0.0000
2026/03/10	2040	05/11/2026	9.91 Call	Bond Future	5022.3300	5.0223	6596.4300	6.5964	31.342	0.0000	0.0000
2026/03/10	2040	04/02/2027		Bond Future	9.4496	96.8967	9.1655	98.9777	3.007	0.0000	0.0000
2026/03/10	2040	04/02/2027	9.93 Call	Bond Future	5112.5200	5.1125	6617.9600	6.6180	29.446	0.0000	0.0000
2026/03/10	2040	04/02/2027	9.93 Put	Bond Future	1732.2300	1.7322	1156.6900	1.1567	33.225	0.0000	0.0000
2026/03/10	2040	04/02/2027	10.17 Call	Bond Future	6360.3100	6.3603	7982.3900	7.9824	25.503	0.0000	0.0000
2026/03/10	2040	04/02/2027	10.17 Put	Bond Future	1353.7000	1.3537	894.8000	0.8948	33.900	0.0000	0.0000
2026/03/10	2040	04/02/2027	9.67 Call	Bond Future	3832.2300	3.8322	5180.7000	5.1807	35.188	0.0000	0.0000
2026/03/10	2040	04/02/2027	9.67 Put	Bond Future	2260.3900	2.2604	1527.8800	1.5279	32.406	0.0000	0.0000
2026/03/10	2040	04/02/2027	8.78 Put	Bond Future	5707.1500	5.7072	4182.8500	4.1829	26.709	0.0000	0.0000
2026/03/10	2040	04/02/2027	8.78 Call	Bond Future	700.6500	0.7007	1257.3300	1.2573	79.452	0.0000	0.0000
2026/03/10	2040	06/05/2027		Bond Future	9.5380	98.5432	9.2437	100.6600	3.086	0.0000	0.0000
2026/03/10	2040	06/05/2027	8.88 Call	Bond Future	1091.1100	1.0911	1755.4800	1.7555	60.889	0.0000	0.0000
2026/03/10	2040	06/05/2027	8.88 Put	Bond Future	5913.9300	5.9139	4461.5000	4.4615	24.559	0.0000	0.0000
2026/03/10	2043	07/05/2026		Bond Future	127.8532	127.8532	123.5648	123.5648	3.354	0.0000	0.0000
2026/03/10	2043	07/05/2026	111.70 Call	Bond Future	16153.1900	16.1532	11864.7900	11.8648	26.548	0.0000	0.0000
2026/03/10	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2043	06/08/2026		Bond Future	127.3170	127.3170	122.9497	122.9497	3.430	0.0000	0.0000
2026/03/10	2043	06/08/2026	110.88 Call	Bond Future	16436.9700	16.4370	12069.6940	12.0697	26.570	0.0000	0.0000
2026/03/10	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0040	0.0000	100.000	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	
2026/03/10	2043	05/11/2026		Bond Future	129.5717	129.5717	125.1272	125.1272	3.430	0.0000	0.0000
2026/03/10	2043	05/11/2026	112.84 Call	Bond Future	16731.7424	16.7317	12287.5384	12.2875	26.562	0.0000	0.0000
2026/03/10	2043	05/11/2026	112.84 Put	Bond Future	0.0024	0.0000	0.3384	0.0003	13,999.167	0.0000	0.0000
2026/03/10	2043	04/02/2027		Bond Future	128.9879	128.9879	124.4583	124.4583	3.512	0.0000	0.0000
2026/03/10	2043	04/02/2027	117.63 Call	Bond Future	11367.3234	11.3673	6951.3766	6.9514	38.848	0.0000	0.0000
2026/03/10	2043	04/02/2027	117.63 Put	Bond Future	9.3934	0.0094	123.1066	0.1231	1,210.564	0.0000	0.0000
2026/03/10	2043	06/05/2027		Bond Future	131.2122	131.2122	126.6046	126.6046	3.512	0.0000	0.0000
2026/03/10	2043	06/05/2027	127.48 Call	Bond Future	4511.6014	4.5116	1699.9768	1.7000	62.320	0.0000	0.0000
2026/03/10	2043	06/05/2027	127.48 Put	Bond Future	779.4114	0.7794	2575.4268	2.5754	230.432	0.0000	0.0000
2026/03/10	2044	07/05/2026		Bond Future	9.3179	97.5352	9.0621	99.6893	2.745	0.0000	0.0000
2026/03/10	2044	07/05/2026	11.80 Call	Bond Future	17583.4700	17.5835	19737.5400	19.7375	12.251	0.0000	0.0000
2026/03/10	2044	07/05/2026	11.80 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2026/03/10	2044	07/05/2026	10.00 Call	Bond Future	5539.1600	5.5392	7591.8600	7.5919	37.058	0.0000	0.0000
2026/03/10	2044	07/05/2026	10.00 Put	Bond Future	136.7300	0.1367	35.3100	0.0353	74.175	0.0000	0.0000
2026/03/10	2044	07/05/2026	Put	Bond Future	2976.8500	2.9769	1580.2100	1.5802	46.917	0.0000	0.0000
2026/03/10	2044	07/05/2026	Call	Bond Future	512.0100	0.5120	1269.4900	1.2695	147.942	0.0000	0.0000
2026/03/10	2044	06/08/2026	9.25 Call	Bond Future	1440.2000	1.4402	2550.4700	2.5505	77.091	0.0000	0.0000
2026/03/10	2044	06/08/2026	9.25 Put	Bond Future	2543.8900	2.5439	1461.6900	1.4617	42.541	0.0000	0.0000
2026/03/10	2044	06/08/2026	9.00 Call	Bond Future	616.8000	0.6168	1330.8700	1.3309	115.770	0.0000	0.0000
2026/03/10	2044	06/08/2026	9.00 Put	Bond Future	3831.1900	3.8312	2352.7900	2.3528	38.589	0.0000	0.0000
2026/03/10	2044	06/08/2026		Bond Future	9.3841	94.8842	9.1200	97.0767	2.814	0.0000	0.0000
2026/03/10	2044	06/08/2026	12.42 Call	Bond Future	20557.0500	20.5571	22747.9200	22.7479	10.658	0.0000	0.0000
2026/03/10	2044	06/08/2026	12.42 Put	Bond Future	2.4300	0.0024	0.8300	0.0008	65.844	0.0000	0.0000
2026/03/10	2044	05/11/2026		Bond Future	9.4451	96.5422	9.1731	98.7732	2.881	0.0000	0.0000
2026/03/10	2044	05/11/2026	11.34 Call	Bond Future	13799.5700	13.7996	15931.5600	15.9316	15.450	0.0000	0.0000
2026/03/10	2044	05/11/2026	11.34 Put	Bond Future	230.3900	0.2304	131.3600	0.1314	42.984	0.0000	0.0000
2026/03/10	2044	04/02/2027		Bond Future	9.5126	93.8514	9.2318	96.1217	2.952	0.0000	0.0000
2026/03/10	2044	04/02/2027	10.18 Call	Bond Future	6702.9600	6.7030	8441.6200	8.4416	25.939	0.0000	0.0000
2026/03/10	2044	04/02/2027	10.18 Put	Bond Future	1620.4400	1.6204	1088.8000	1.0888	32.808	0.0000	0.0000
2026/03/10	2044	06/05/2027		Bond Future	9.5919	95.4462	9.3020	97.7555	3.023	0.0000	0.0000
2026/03/10	2044	06/05/2027	9.08 Call	Bond Future	1670.8600	1.6709	2540.2900	2.5403	52.035	0.0000	0.0000
2026/03/10	2044	06/05/2027	9.08 Put	Bond Future	5806.5800	5.8066	4366.6900	4.3667	24.798	0.0000	0.0000
2026/03/10	2046	07/05/2026		Bond Future	141.7437	141.7437	140.7942	140.7942	0.670	0.0000	0.0000
2026/03/10	2046	07/05/2026	124.95 Call	Bond Future	16793.7300	16.7937	15844.1800	15.8442	5.654	0.0000	0.0000
2026/03/10	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2046	06/08/2026		Bond Future	144.2988	144.2988	143.3324	143.3324	0.670	0.0000	0.0000
2026/03/10	2046	06/08/2026	122.38 Call	Bond Future	21918.7600	21.9188	20952.3900	20.9524	4.409	0.0000	0.0000
2026/03/10	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	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	
2026/03/10	2046	05/11/2026		Bond Future	144.5357	144.5357	143.5503	143.5503	0.682	0.0000	0.0000
2026/03/10	2046	05/11/2026	125.48 Call	Bond Future	19055.6600	19.0557	18070.3000	18.0703	5.171	0.0000	0.0000
2026/03/10	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2046	04/02/2027		Bond Future	147.1023	147.1023	146.0996	146.0996	0.682	0.0000	0.0000
2026/03/10	2046	04/02/2027	131.09 Call	Bond Future	16012.2800	16.0123	15009.6200	15.0096	6.262	0.0000	0.0000
2026/03/10	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2046	06/05/2027		Bond Future	147.2880	147.2880	146.2618	146.2618	0.697	0.0000	0.0000
2026/03/10	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2046	06/05/2027	148.99 Put	Bond Future	1701.9600	1.7020	2728.1800	2.7282	60.296	0.0000	0.0000
2026/03/10	2050	07/05/2026		Bond Future	144.2848	144.2848	143.3091	143.3091	0.676	0.0000	0.0000
2026/03/10	2050	07/05/2026	124.07 Call	Bond Future	20214.7900	20.2148	19239.0700	19.2391	4.827	0.0000	0.0000
2026/03/10	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2050	06/08/2026		Bond Future	144.4464	144.4464	143.4523	143.4523	0.688	0.0000	0.0000
2026/03/10	2050	06/08/2026	123.27 Call	Bond Future	21176.3900	21.1764	20182.2900	20.1823	4.694	0.0000	0.0000
2026/03/10	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2050	05/11/2026		Bond Future	147.0047	147.0047	145.9931	145.9931	0.688	0.0000	0.0000
2026/03/10	2050	05/11/2026	123.84 Call	Bond Future	23164.6700	23.1647	22153.0900	22.1531	4.367	0.0000	0.0000
2026/03/10	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2050	04/02/2027		Bond Future	147.1381	147.1381	146.1043	146.1043	0.703	0.0000	0.0000
2026/03/10	2050	04/02/2027	132.39 Call	Bond Future	14748.0900	14.7481	13714.3000	13.7143	7.010	0.0000	0.0000
2026/03/10	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2050	06/05/2027		Bond Future	149.6771	149.6771	148.6256	148.6256	0.702	0.0000	0.0000
2026/03/10	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	2050	06/05/2027	150.46 Put	Bond Future	782.9200	0.7829	1834.3800	1.8344	134.300	0.0000	0.0000
2026/03/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	AL37	07/05/2026		Index Future	1261.5730	1261.5730	1273.3290	1273.3290	0.932	0.0000	0.0000
2026/03/10	AL37	06/08/2026		Index Future	1283.7640	1283.7640	1295.7280	1295.7280	0.932	0.0000	0.0000
2026/03/10	AL37	05/11/2026		Index Future	1306.4560	1306.4560	1318.6330	1318.6330	0.932	0.0000	0.0000
2026/03/10	AL37	04/02/2027		Index Future	1329.3740	1329.3740	1341.7670	1341.7670	0.932	0.0000	0.0000
2026/03/10	AL37	06/05/2027		Index Future	1352.0550	1352.0550	1364.6630	1364.6630	0.933	0.0000	0.0000
2026/03/10	AL7T	07/05/2026		Index Future	1622.1250	1622.1250	1649.2200	1649.2200	1.670	0.0000	0.0000
2026/03/10	AL7T	06/08/2026		Index Future	1650.6580	1650.6580	1678.2310	1678.2310	1.670	0.0000	0.0000
2026/03/10	AL7T	05/11/2026		Index Future	1679.8350	1679.8350	1707.8980	1707.8980	1.671	0.0000	0.0000
2026/03/10	AL7T	04/02/2027		Index Future	1709.3030	1709.3030	1737.8610	1737.8610	1.671	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	
2026/03/10	AL7T	06/05/2027		Index Future	1738.4660	1738.4660	1767.5160	1767.5160	1.671	0.0000	0.0000
2026/03/10	ALBI	07/05/2026		Index Future	1376.7170	1376.7170	1399.3590	1399.3590	1.645	0.0000	0.0000
2026/03/10	ALBI	06/08/2026		Index Future	1400.9340	1400.9340	1423.9760	1423.9760	1.645	0.0000	0.0000
2026/03/10	ALBI	05/11/2026		Index Future	1425.6970	1425.6970	1449.1480	1449.1480	1.645	0.0000	0.0000
2026/03/10	ALBI	04/02/2027		Index Future	1450.7060	1450.7060	1474.5710	1474.5710	1.645	0.0000	0.0000
2026/03/10	ALBI	06/05/2027		Index Future	1475.4570	1475.4570	1499.7340	1499.7340	1.645	0.0000	0.0000
2026/03/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	C303	28/02/2033		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	
2026/03/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/10	ES33	07/05/2026		Bond Future	9.1861	92.3010	8.9174	93.6463	2.926	0.0000	0.0000
2026/03/10	ES33	07/05/2026	11.69 Call	Bond Future	11420.4400	11.4204	12765.7400	12.7657	11.780	0.0000	0.0000
2026/03/10	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES33	06/08/2026		Bond Future	9.2755	93.9648	8.9939	95.3344	3.036	0.0000	0.0000
2026/03/10	ES33	06/08/2026	12.02 Call	Bond Future	12096.1800	12.0962	13465.8000	13.4658	11.323	0.0000	0.0000
2026/03/10	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES33	05/11/2026		Bond Future	9.3721	91.8375	9.0769	93.2315	3.150	0.0000	0.0000
2026/03/10	ES33	05/11/2026	10.83 Call	Bond Future	6509.1200	6.5091	7903.1400	7.9031	21.416	0.0000	0.0000
2026/03/10	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES33	04/02/2027		Bond Future	9.4841	93.4676	9.1738	94.8866	3.272	0.0000	0.0000
2026/03/10	ES33	04/02/2027	9.70 Call	Bond Future	971.0800	0.9711	2390.0300	2.3900	146.121	0.0000	0.0000
2026/03/10	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES33	06/05/2027		Bond Future	9.6106	91.2872	9.2842	92.7310	3.397	0.0000	0.0000
2026/03/10	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES33	06/05/2027	8.80 Put	Bond Future	3638.0900	3.6381	2194.3500	2.1944	39.684	0.0000	0.0000
2026/03/10	ES42	07/05/2026		Bond Future	9.6284	91.2811	9.3773	93.1992	2.608	0.0000	0.0000
2026/03/10	ES42	07/05/2026	12.20 Call	Bond Future	16639.6500	16.6397	18557.8000	18.5578	11.528	0.0000	0.0000
2026/03/10	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	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	
2026/03/10	ES42	06/08/2026		Bond Future	9.7007	92.9263	9.4414	94.8790	2.673	0.0000	0.0000
2026/03/10	ES42	06/08/2026	12.65 Call	Bond Future	18451.9200	18.4519	20404.7000	20.4047	10.583	0.0000	0.0000
2026/03/10	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES42	05/11/2026		Bond Future	9.7746	90.3086	9.5068	92.2962	2.740	0.0000	0.0000
2026/03/10	ES42	05/11/2026	11.66 Call	Bond Future	12343.8300	12.3438	14331.3400	14.3313	16.101	0.0000	0.0000
2026/03/10	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES42	04/02/2027		Bond Future	9.8547	91.9106	9.5779	93.9337	2.809	0.0000	0.0000
2026/03/10	ES42	04/02/2027	10.29 Call	Bond Future	3050.7200	3.0507	5073.7800	5.0738	66.314	0.0000	0.0000
2026/03/10	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES42	06/05/2027		Bond Future	9.9457	89.2312	9.6593	91.2895	2.880	0.0000	0.0000
2026/03/10	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	ES42	06/05/2027	9.33 Put	Bond Future	4511.1200	4.5111	2452.8400	2.4528	45.627	0.0000	0.0000
2026/03/10	GOVI	07/05/2026		GOVI	1349.9650	1349.9650	1372.8090	1372.8090	1.692	0.0000	0.0000
2026/03/10	GOVI	07/05/2026	1,177. Call 00	GOVI	1729650.0000	172.9650	1958090.0000	195.8090	13.207	0.0000	0.0000
2026/03/10	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	GOVI	06/08/2026		GOVI	1373.7110	1373.7110	1396.9580	1396.9580	1.692	0.0000	0.0000
2026/03/10	GOVI	06/08/2026	1,189. Call 00	GOVI	1847110.0000	184.7110	2079580.0000	207.9580	12.586	0.0000	0.0000
2026/03/10	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	GOVI	05/11/2026		GOVI	1397.9930	1397.9930	1421.6530	1421.6530	1.692	0.0000	0.0000
2026/03/10	GOVI	05/11/2026	1,277. Call 00	GOVI	1209930.0000	120.9930	1446530.0000	144.6530	19.555	0.0000	0.0000
2026/03/10	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	GOVI	04/02/2027		GOVI	1422.5160	1422.5160	1446.5940	1446.5940	1.693	0.0000	0.0000
2026/03/10	GOVI	04/02/2027	1,369. Call 00	GOVI	535160.0000	53.5160	775940.0000	77.5940	44.992	0.0000	0.0000
2026/03/10	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	GOVI	06/05/2027		GOVI	1446.7860	1446.7860	1471.2790	1471.2790	1.693	0.0000	0.0000
2026/03/10	GOVI	06/05/2027	1,427. Call 00	GOVI	197860.0000	19.7860	442790.0000	44.2790	123.790	0.0000	0.0000
2026/03/10	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/10	I258	07/05/2026		Bond Future	135.1196	135.1196	131.7253	131.7253	2.512	0.0000	0.0000
2026/03/10	I258	07/05/2026	113.73 Call	Bond Future	21389.6400	21.3896	17995.3400	17.9953	15.869	0.0000	0.0000
2026/03/10	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	I258	06/08/2026		Bond Future	134.7145	134.7145	131.2573	131.2573	2.566	0.0000	0.0000
2026/03/10	I258	06/08/2026	112.95 Call	Bond Future	21764.4803	21.7645	18307.3194	18.3073	15.884	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	
2026/03/10	I258	06/08/2026	112.95 Put	Bond Future	0.0003	0.0000	0.0094	0.0000	3,515.385	0.0000	0.0000
2026/03/10	I258	05/11/2026		Bond Future	137.1002	137.1002	133.5821	133.5821	2.566	0.0000	0.0000
2026/03/10	I258	05/11/2026	114.95 Call	Bond Future	22150.2906	22.1503	18632.8636	18.6329	15.880	0.0000	0.0000
2026/03/10	I258	05/11/2026	114.95 Put	Bond Future	0.0806	0.0001	0.7636	0.0008	847.289	0.0000	0.0000
2026/03/10	I258	04/02/2027		Bond Future	136.6504	136.6504	133.0633	133.0633	2.625	0.0000	0.0000
2026/03/10	I258	04/02/2027	118.90 Call	Bond Future	17764.4594	17.7645	14218.3553	14.2184	19.962	0.0000	0.0000
2026/03/10	I258	04/02/2027	118.90 Put	Bond Future	14.0894	0.0141	55.1053	0.0551	291.113	0.0000	0.0000
2026/03/10	I258	06/05/2027		Bond Future	139.0067	139.0067	135.3584	135.3584	2.625	0.0000	0.0000
2026/03/10	I258	06/05/2027	134.78 Call	Bond Future	5978.0773	5.9781	3709.0557	3.7091	37.956	0.0000	0.0000
2026/03/10	I258	06/05/2027	134.78 Put	Bond Future	1751.3373	1.7513	3130.6857	3.1307	78.760	0.0000	0.0000
2026/03/10	IGOV	07/05/2026		Index Future	443.2610	443.2610	440.4100	440.4100	0.643	0.0000	0.0000
2026/03/10	IGOV	06/08/2026		Index Future	451.1660	451.1660	448.2650	448.2650	0.643	0.0000	0.0000
2026/03/10	IGOV	05/11/2026		Index Future	459.2470	459.2470	456.2940	456.2940	0.643	0.0000	0.0000
2026/03/10	IGOV	04/02/2027		Index Future	467.4070	467.4070	464.4030	464.4030	0.643	0.0000	0.0000
2026/03/10	IGOV	06/05/2027		Index Future	475.4840	475.4840	472.4290	472.4290	0.643	0.0000	0.0000
2026/03/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/10	R033	07/05/2026		Bond Future	8.4639	109.0225	8.2152	110.3748	2.938	0.0000	0.0000
2026/03/10	R033	07/05/2026	10.38 Call	Bond Future	9747.5300	9.7475	11091.3400	11.0913	13.786	0.0000	0.0000
2026/03/10	R033	07/05/2026	10.38 Put	Bond Future	13.3000	0.0133	4.7300	0.0047	64.436	0.0000	0.0000
2026/03/10	R033	06/08/2026		Bond Future	8.5322	110.9608	8.2706	112.3373	3.067	0.0000	0.0000
2026/03/10	R033	06/08/2026	10.25 Call	Bond Future	8791.3900	8.7914	10062.9900	10.0630	14.464	0.0000	0.0000
2026/03/10	R033	06/08/2026	10.25 Put	Bond Future	284.9000	0.2849	179.9800	0.1800	36.827	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	
2026/03/10	R033	05/11/2026		Bond Future	8.6039	107.8602	8.3284	109.2610	3.202	0.0000	0.0000
2026/03/10	R033	05/11/2026	9.33 Call	Bond Future	4857.7900	4.8578	5898.6700	5.8987	21.427	0.0000	0.0000
2026/03/10	R033	05/11/2026	9.33 Put	Bond Future	1274.4300	1.2744	914.5300	0.9145	28.240	0.0000	0.0000
2026/03/10	R033	04/02/2027		Bond Future	8.6872	109.7498	8.3965	111.1754	3.346	0.0000	0.0000
2026/03/10	R033	04/02/2027	8.65 Call	Bond Future	2729.6200	2.7296	3498.8200	3.4988	28.180	0.0000	0.0000
2026/03/10	R033	04/02/2027	8.65 Put	Bond Future	2910.7100	2.9107	2254.3800	2.2544	22.549	0.0000	0.0000
2026/03/10	R033	06/05/2027		Bond Future	8.7888	106.5778	8.4814	108.0280	3.497	0.0000	0.0000
2026/03/10	R033	06/05/2027	7.93 Call	Bond Future	901.6400	0.9016	1332.7500	1.3328	47.814	0.0000	0.0000
2026/03/10	R033	06/05/2027	7.93 Put	Bond Future	5017.2600	5.0173	3998.2000	3.9982	20.311	0.0000	0.0000
2026/03/10	R035	07/05/2026	8.29 Put	Bond Future	2753.8800	2.7539	1402.2000	1.4022	49.083	0.0000	0.0000
2026/03/10	R035	07/05/2026	8.29 Call	Bond Future	79.2000	0.0792	376.8800	0.3769	375.859	0.0000	0.0000
2026/03/10	R035	07/05/2026	8.79 Put	Bond Future	767.9700	0.7680	261.6700	0.2617	65.927	0.0000	0.0000
2026/03/10	R035	07/05/2026	8.79 Call	Bond Future	1185.4900	1.1855	2328.5500	2.3286	96.421	0.0000	0.0000
2026/03/10	R035	07/05/2026	9.20 Call	Bond Future	3073.3900	3.0734	4570.2200	4.5702	48.703	0.0000	0.0000
2026/03/10	R035	07/05/2026	9.20 Put	Bond Future	209.3200	0.2093	56.7900	0.0568	72.869	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.66 Call	Bond Future	10968.5000	10.9685	12617.3900	12.6174	15.033	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.66 Put	Bond Future	0.5500	0.0006	0.0800	0.0001	85.455	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.16 Call	Bond Future	8303.0600	8.3031	9946.2800	9.9463	19.791	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.16 Put	Bond Future	7.6800	0.0077	1.5400	0.0015	79.948	0.0000	0.0000
2026/03/10	R035	07/05/2026	9.66 Put	Bond Future	42.6900	0.0427	9.6400	0.0096	77.419	0.0000	0.0000
2026/03/10	R035	07/05/2026	9.66 Call	Bond Future	5559.9300	5.5599	7176.2400	7.1762	29.071	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.71 Call	Bond Future	11229.9900	11.2300	12879.0000	12.8790	14.684	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.71 Put	Bond Future	0.4100	0.0004	0.0600	0.0001	85.366	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.21 Call	Bond Future	8573.8100	8.5738	10217.9600	10.2180	19.176	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.21 Put	Bond Future	6.5000	0.0065	1.2900	0.0013	80.154	0.0000	0.0000
2026/03/10	R035	07/05/2026	9.71 Put	Bond Future	35.8500	0.0359	7.9700	0.0080	77.768	0.0000	0.0000
2026/03/10	R035	07/05/2026	9.71 Call	Bond Future	5835.7900	5.8358	7457.2700	7.4573	27.785	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.64 Call	Bond Future	10863.6500	10.8637	12512.4700	12.5125	15.177	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.64 Put	Bond Future	0.6300	0.0006	0.0900	0.0001	85.714	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.14 Call	Bond Future	8194.5300	8.1945	9837.3300	9.8373	20.048	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.14 Put	Bond Future	8.2200	0.0082	1.6600	0.0017	79.805	0.0000	0.0000
2026/03/10	R035	07/05/2026	9.64 Put	Bond Future	45.7800	0.0458	10.4100	0.0104	77.261	0.0000	0.0000
2026/03/10	R035	07/05/2026	9.64 Call	Bond Future	5449.6300	5.4496	7063.6200	7.0636	29.617	0.0000	0.0000
2026/03/10	R035	07/05/2026		Bond Future	8.7213	102.6687	8.4536	104.3181	3.070	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.86 Call	Bond Future	12008.5900	12.0086	13657.8200	13.6578	13.734	0.0000	0.0000
2026/03/10	R035	07/05/2026	10.86 Put	Bond Future	0.1500	0.0002	0.0200	0.0000	86.667	0.0000	0.0000
2026/03/10	R035	07/05/2026	8.31 Call	Bond Future	94.0000	0.0940	422.7600	0.4228	349.745	0.0000	0.0000
2026/03/10	R035	07/05/2026	8.31 Put	Bond Future	2642.6400	2.6426	1322.0400	1.3220	49.973	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	
2026/03/10	R035	07/05/2026	8.55 Call	Bond Future	450.7700	0.4508	1208.8100	1.2088	168.166	0.0000	0.0000
2026/03/10	R035	07/05/2026	8.55 Put	Bond Future	1502.3300	1.5023	611.0100	0.6110	59.329	0.0000	0.0000
2026/03/10	R035	06/08/2026	7.70 Put	Bond Future	6745.4800	6.7455	5094.4300	5.0944	24.476	0.0000	0.0000
2026/03/10	R035	06/08/2026	7.70 Call	Bond Future	5.6500	0.0057	33.4200	0.0334	491.504	0.0000	0.0000
2026/03/10	R035	06/08/2026	7.90 Put	Bond Future	5484.1300	5.4841	3895.5200	3.8955	28.967	0.0000	0.0000
2026/03/10	R035	06/08/2026	7.90 Call	Bond Future	27.6300	0.0276	117.8400	0.1178	326.493	0.0000	0.0000
2026/03/10	R035	06/08/2026	8.34 Call	Bond Future	371.9700	0.3720	857.6900	0.8577	130.580	0.0000	0.0000
2026/03/10	R035	06/08/2026	8.34 Put	Bond Future	3074.0200	3.0740	1880.9200	1.8809	38.812	0.0000	0.0000
2026/03/10	R035	06/08/2026	7.95 Put	Bond Future	5178.5200	5.1785	3616.2900	3.6163	30.167	0.0000	0.0000
2026/03/10	R035	06/08/2026	7.95 Call	Bond Future	39.7600	0.0398	156.3500	0.1564	293.234	0.0000	0.0000
2026/03/10	R035	06/08/2026		Bond Future	8.7866	104.4941	8.5073	106.1729	3.179	0.0000	0.0000
2026/03/10	R035	06/08/2026	11.06 Call	Bond Future	12425.0300	12.4250	14096.4100	14.0964	13.452	0.0000	0.0000
2026/03/10	R035	06/08/2026	11.06 Put	Bond Future	11.6800	0.0117	4.2400	0.0042	63.699	0.0000	0.0000
2026/03/10	R035	06/08/2026	10.22 Call	Bond Future	8202.4700	8.2025	9811.9500	9.8120	19.622	0.0000	0.0000
2026/03/10	R035	06/08/2026	10.22 Put	Bond Future	128.4800	0.1285	59.1400	0.0591	53.969	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.72 Call	Bond Future	5657.1800	5.6572	7178.8700	7.1789	26.898	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.72 Put	Bond Future	300.0800	0.3001	142.9500	0.1430	52.363	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.22 Put	Bond Future	723.8400	0.7238	366.8400	0.3668	49.320	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.22 Call	Bond Future	3258.7400	3.2587	4580.5600	4.5806	40.562	0.0000	0.0000
2026/03/10	R035	06/08/2026	10.13 Call	Bond Future	7741.5600	7.7416	9340.2500	9.3403	20.651	0.0000	0.0000
2026/03/10	R035	06/08/2026	10.13 Put	Bond Future	149.0400	0.1490	68.9100	0.0689	53.764	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.63 Call	Bond Future	5208.1900	5.2082	6704.6100	6.7046	28.732	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.63 Put	Bond Future	351.1800	0.3512	168.7800	0.1688	51.939	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.13 Put	Bond Future	843.6000	0.8436	432.7700	0.4328	48.700	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.13 Call	Bond Future	2858.9800	2.8590	4126.9700	4.1270	44.351	0.0000	0.0000
2026/03/10	R035	06/08/2026	8.29 Put	Bond Future	3307.9700	3.3080	2056.0600	2.0561	37.845	0.0000	0.0000
2026/03/10	R035	06/08/2026	8.29 Call	Bond Future	297.6100	0.2976	724.5200	0.7245	143.446	0.0000	0.0000
2026/03/10	R035	06/08/2026	8.79 Put	Bond Future	1502.8600	1.5029	819.1200	0.8191	45.496	0.0000	0.0000
2026/03/10	R035	06/08/2026	8.79 Call	Bond Future	1522.9600	1.5230	2518.0400	2.5180	65.339	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.39 Call	Bond Future	4043.1600	4.0432	5450.8000	5.4508	34.815	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.39 Put	Bond Future	536.6100	0.5366	265.4300	0.2654	50.536	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.71 Call	Bond Future	5606.9900	5.6070	7126.0800	7.1261	27.093	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.71 Put	Bond Future	305.2900	0.3053	145.5600	0.1456	52.321	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.21 Call	Bond Future	3213.6000	3.2136	4529.7800	4.5298	40.957	0.0000	0.0000
2026/03/10	R035	06/08/2026	9.21 Put	Bond Future	736.2400	0.7362	373.6000	0.3736	49.256	0.0000	0.0000
2026/03/10	R035	06/08/2026	8.71 Put	Bond Future	1716.1700	1.7162	951.7500	0.9518	44.542	0.0000	0.0000
2026/03/10	R035	06/08/2026	8.71 Call	Bond Future	1259.1800	1.2592	2173.5800	2.1736	72.619	0.0000	0.0000
2026/03/10	R035	05/11/2026	9.80 Call	Bond Future	5849.1100	5.8491	7315.8700	7.3159	25.077	0.0000	0.0000
2026/03/10	R035	05/11/2026	9.80 Put	Bond Future	568.8500	0.5689	327.2900	0.3273	42.465	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	
2026/03/10	R035	05/11/2026	9.30 Call	Bond Future	3622.0700	3.6221	4889.8400	4.8898	35.001	0.0000	0.0000
2026/03/10	R035	05/11/2026	9.30 Put	Bond Future	1095.5500	1.0956	655.0000	0.6550	40.213	0.0000	0.0000
2026/03/10	R035	05/11/2026	8.80 Put	Bond Future	2070.6900	2.0707	1302.1500	1.3022	37.115	0.0000	0.0000
2026/03/10	R035	05/11/2026	8.80 Call	Bond Future	1738.8900	1.7389	2678.6700	2.6787	54.045	0.0000	0.0000
2026/03/10	R035	05/11/2026		Bond Future	8.8571	101.8215	8.5657	103.5299	3.290	0.0000	0.0000
2026/03/10	R035	05/11/2026	10.03 Call	Bond Future	6936.6400	6.9366	8462.1600	8.4622	21.992	0.0000	0.0000
2026/03/10	R035	05/11/2026	10.03 Put	Bond Future	423.5900	0.4236	240.7900	0.2408	43.155	0.0000	0.0000
2026/03/10	R035	05/11/2026	8.97 Call	Bond Future	2321.2700	2.3213	3389.4500	3.3895	46.017	0.0000	0.0000
2026/03/10	R035	05/11/2026	8.97 Put	Bond Future	1669.2300	1.6692	1029.0900	1.0291	38.349	0.0000	0.0000
2026/03/10	R035	05/11/2026	8.47 Call	Bond Future	832.0400	0.8320	1479.5900	1.4796	77.827	0.0000	0.0000
2026/03/10	R035	05/11/2026	8.47 Put	Bond Future	3109.7700	3.1098	2049.0000	2.0490	34.111	0.0000	0.0000
2026/03/10	R035	05/11/2026	7.97 Put	Bond Future	5451.0700	5.4511	3951.3000	3.9513	27.513	0.0000	0.0000
2026/03/10	R035	05/11/2026	7.97 Call	Bond Future	131.4600	0.1315	340.0100	0.3400	158.641	0.0000	0.0000
2026/03/10	R035	04/02/2027	7.70 Put	Bond Future	7375.1400	7.3751	5745.5200	5.7455	22.096	0.0000	0.0000
2026/03/10	R035	04/02/2027	7.70 Call	Bond Future	62.1800	0.0622	170.9900	0.1710	174.992	0.0000	0.0000
2026/03/10	R035	04/02/2027	8.20 Put	Bond Future	4675.6300	4.6756	3334.5900	3.3346	28.681	0.0000	0.0000
2026/03/10	R035	04/02/2027	8.20 Call	Bond Future	396.2600	0.3963	793.6500	0.7937	100.285	0.0000	0.0000
2026/03/10	R035	04/02/2027	8.85 Call	Bond Future	1839.2900	1.8393	2771.3900	2.7714	50.677	0.0000	0.0000
2026/03/10	R035	04/02/2027	8.85 Put	Bond Future	2337.8200	2.3378	1531.4900	1.5315	34.491	0.0000	0.0000
2026/03/10	R035	04/02/2027		Bond Future	8.9381	103.6059	8.6334	105.3443	3.408	0.0000	0.0000
2026/03/10	R035	04/02/2027	9.02 Call	Bond Future	2395.8700	2.3959	3446.8800	3.4469	43.868	0.0000	0.0000
2026/03/10	R035	04/02/2027	9.02 Put	Bond Future	1934.8500	1.9349	1247.4300	1.2474	35.528	0.0000	0.0000
2026/03/10	R035	06/05/2027		Bond Future	9.0279	100.8699	8.7093	102.6383	3.529	0.0000	0.0000
2026/03/10	R035	06/05/2027	8.25 Call	Bond Future	566.1100	0.5661	1020.7100	1.0207	80.302	0.0000	0.0000
2026/03/10	R035	06/05/2027	8.25 Put	Bond Future	4956.0000	4.9560	3642.2200	3.6422	26.509	0.0000	0.0000
2026/03/10	R038	07/05/2026		Bond Future	9.1069	113.9049	8.8397	116.0159	2.934	0.0000	0.0000
2026/03/10	R038	07/05/2026	11.40 Call	Bond Future	16055.7700	16.0558	18166.6500	18.1667	13.147	0.0000	0.0000
2026/03/10	R038	07/05/2026	11.40 Put	Bond Future	0.1300	0.0001	0.0200	0.0000	84.615	0.0000	0.0000
2026/03/10	R038	06/08/2026		Bond Future	9.1791	115.9299	8.9016	118.0786	3.023	0.0000	0.0000
2026/03/10	R038	06/08/2026	11.77 Call	Bond Future	17581.7800	17.5818	19724.9200	19.7249	12.190	0.0000	0.0000
2026/03/10	R038	06/08/2026	11.77 Put	Bond Future	8.7900	0.0088	3.2000	0.0032	63.595	0.0000	0.0000
2026/03/10	R038	05/11/2026		Bond Future	9.2530	112.4753	8.9649	114.6616	3.113	0.0000	0.0000
2026/03/10	R038	05/11/2026	10.72 Call	Bond Future	10607.9700	10.6080	12642.2800	12.6423	19.177	0.0000	0.0000
2026/03/10	R038	05/11/2026	10.72 Put	Bond Future	338.6300	0.3386	186.6000	0.1866	44.896	0.0000	0.0000
2026/03/10	R038	04/02/2027		Bond Future	9.3348	114.4456	9.0354	116.6706	3.207	0.0000	0.0000
2026/03/10	R038	04/02/2027	9.60 Call	Bond Future	4001.8000	4.0018	5488.5800	5.4886	37.153	0.0000	0.0000
2026/03/10	R038	04/02/2027	9.60 Put	Bond Future	2081.5200	2.0815	1343.3500	1.3434	35.463	0.0000	0.0000
2026/03/10	R038	06/05/2027		Bond Future	9.4284	110.9124	9.1170	113.1756	3.304	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	
2026/03/10	R038	06/05/2027	8.71 Call	Bond Future	921.0100	0.9210	1571.8000	1.5718	70.660	0.0000	0.0000
2026/03/10	R038	06/05/2027	8.71 Put	Bond Future	6239.1300	6.2391	4626.7100	4.6267	25.844	0.0000	0.0000
2026/03/10	R053	07/05/2026		Bond Future	9.1954	125.3760	8.9401	128.4835	2.777	0.0000	0.0000
2026/03/10	R053	07/05/2026	11.69 Call	Bond Future	24600.9900	24.6010	27708.3200	27.7083	12.631	0.0000	0.0000
2026/03/10	R053	07/05/2026	11.69 Put	Bond Future	0.1100	0.0001	0.0100	0.0000	90.909	0.0000	0.0000
2026/03/10	R053	06/08/2026		Bond Future	9.2492	127.6051	8.9864	130.7679	2.841	0.0000	0.0000
2026/03/10	R053	06/08/2026	12.28 Call	Bond Future	28498.8700	28.4989	31658.3600	31.6584	11.086	0.0000	0.0000
2026/03/10	R053	06/08/2026	12.28 Put	Bond Future	5.0800	0.0051	1.7900	0.0018	64.764	0.0000	0.0000
2026/03/10	R053	06/08/2026	8.10 Put	Bond Future	14905.2400	14.9052	11781.4100	11.7814	20.958	0.0000	0.0000
2026/03/10	R053	06/08/2026	8.10 Call	Bond Future	9.1500	0.0092	48.1000	0.0481	425.683	0.0000	0.0000
2026/03/10	R053	06/08/2026	8.60 Put	Bond Future	8345.4200	8.3454	5672.1800	5.6722	32.032	0.0000	0.0000
2026/03/10	R053	06/08/2026	8.60 Call	Bond Future	278.7500	0.2788	768.2900	0.7683	175.620	0.0000	0.0000
2026/03/10	R053	06/08/2026	9.10 Call	Bond Future	2110.7200	2.1107	3683.7400	3.6837	74.525	0.0000	0.0000
2026/03/10	R053	06/08/2026	9.10 Put	Bond Future	3890.2000	3.8902	2300.4400	2.3004	40.866	0.0000	0.0000
2026/03/10	R053	06/08/2026	9.60 Call	Bond Future	5734.1400	5.7341	8115.8300	8.1158	41.535	0.0000	0.0000
2026/03/10	R053	06/08/2026	9.60 Put	Bond Future	1716.1400	1.7161	935.0500	0.9351	45.514	0.0000	0.0000
2026/03/10	R053	05/11/2026		Bond Future	9.3034	123.9764	9.0329	127.1948	2.907	0.0000	0.0000
2026/03/10	R053	05/11/2026	11.21 Call	Bond Future	19543.8200	19.5438	22615.8100	22.6158	15.718	0.0000	0.0000
2026/03/10	R053	05/11/2026	11.21 Put	Bond Future	343.1800	0.3432	196.7900	0.1968	42.657	0.0000	0.0000
2026/03/10	R053	04/02/2027		Bond Future	9.3621	126.1483	9.0836	129.4234	2.975	0.0000	0.0000
2026/03/10	R053	04/02/2027	9.99 Call	Bond Future	9199.3500	9.1994	11696.1800	11.6962	27.141	0.0000	0.0000
2026/03/10	R053	04/02/2027	9.99 Put	Bond Future	2324.2900	2.3243	1546.0000	1.5460	33.485	0.0000	0.0000
2026/03/10	R053	06/05/2027		Bond Future	9.4280	122.4364	9.1410	125.7676	3.044	0.0000	0.0000
2026/03/10	R053	06/05/2027	8.92 Call	Bond Future	2272.7900	2.2728	3514.7500	3.5148	54.645	0.0000	0.0000
2026/03/10	R053	06/05/2027	8.92 Put	Bond Future	8274.8300	8.2748	6185.5400	6.1855	25.249	0.0000	0.0000
2026/03/10	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/10	R186	07/05/2026	8.69 Call	Bond Future	63.4000	0.0634	62.8600	0.0629	0.852	0.0000	0.0000
2026/03/10	R186	07/05/2026	8.69 Put	Bond Future	63.4000	0.0634	62.8600	0.0629	0.852	0.0000	0.0000
2026/03/10	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/10	R186	06/08/2026	8.57 Call	Bond Future	68.9400	0.0689	68.7100	0.0687	0.334	0.0000	0.0000
2026/03/10	R186	06/08/2026	8.57 Put	Bond Future	68.9400	0.0689	68.7100	0.0687	0.334	0.0000	0.0000
2026/03/10	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/10	R186	05/11/2026	8.12 Call	Bond Future	43.2800	0.0433	43.1900	0.0432	0.208	0.0000	0.0000
2026/03/10	R186	05/11/2026	8.12 Put	Bond Future	43.2800	0.0433	43.1900	0.0432	0.208	0.0000	0.0000
2026/03/10	R202	07/05/2026		Bond Future	304.8270	304.8270	298.9072	298.9072	1.942	0.0000	0.0000
2026/03/10	R202	07/05/2026	277.55 Call	Bond Future	27276.9800	27.2770	21357.1500	21.3572	21.703	0.0000	0.0000
2026/03/10	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	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	
2026/03/10	R202	06/08/2026		Bond Future	304.9278	304.9278	298.9007	298.9007	1.977	0.0000	0.0000
2026/03/10	R202	06/08/2026	278.86 Call	Bond Future	26067.7500	26.0678	20040.7300	20.0407	23.121	0.0000	0.0000
2026/03/10	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R202	05/11/2026		Bond Future	310.3288	310.3288	304.1953	304.1953	1.976	0.0000	0.0000
2026/03/10	R202	05/11/2026	280.46 Call	Bond Future	29868.8000	29.8688	23735.3000	23.7353	20.535	0.0000	0.0000
2026/03/10	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R202	04/02/2027		Bond Future	310.3621	310.3621	304.1116	304.1116	2.014	0.0000	0.0000
2026/03/10	R202	04/02/2027	294.73 Call	Bond Future	15632.0700	15.6321	9381.5600	9.3816	39.985	0.0000	0.0000
2026/03/10	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R202	06/05/2027		Bond Future	315.7176	315.7176	309.3600	309.3600	2.014	0.0000	0.0000
2026/03/10	R202	06/05/2027	306.99 Call	Bond Future	8727.6000	8.7276	2370.0400	2.3700	72.844	0.0000	0.0000
2026/03/10	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R209	07/05/2026		Bond Future	8.8711	83.6863	8.6042	85.2426	3.009	0.0000	0.0000
2026/03/10	R209	07/05/2026	11.07 Call	Bond Future	11516.5900	11.5166	13072.7400	13.0727	13.512	0.0000	0.0000
2026/03/10	R209	07/05/2026	11.07 Put	Bond Future	0.1100	0.0001	0.0100	0.0000	90.909	0.0000	0.0000
2026/03/10	R209	06/08/2026		Bond Future	8.9343	85.1742	8.6574	86.7582	3.099	0.0000	0.0000
2026/03/10	R209	06/08/2026	11.39 Call	Bond Future	12514.5900	12.5146	14094.1900	14.0942	12.622	0.0000	0.0000
2026/03/10	R209	06/08/2026	11.39 Put	Bond Future	6.9000	0.0069	2.4600	0.0025	64.348	0.0000	0.0000
2026/03/10	R209	05/11/2026		Bond Future	8.9991	83.5130	8.7119	85.1248	3.192	0.0000	0.0000
2026/03/10	R209	05/11/2026	10.32 Call	Bond Future	7263.0200	7.2630	8730.4100	8.7304	20.204	0.0000	0.0000
2026/03/10	R209	05/11/2026	10.32 Put	Bond Future	337.0900	0.3371	192.6700	0.1927	42.843	0.0000	0.0000
2026/03/10	R209	04/02/2027		Bond Future	9.0717	84.9763	8.7732	86.6166	3.290	0.0000	0.0000
2026/03/10	R209	04/02/2027	9.28 Call	Bond Future	2841.2100	2.8412	3898.9400	3.8989	37.228	0.0000	0.0000
2026/03/10	R209	04/02/2027	9.28 Put	Bond Future	1719.9100	1.7199	1137.3300	1.1373	33.873	0.0000	0.0000
2026/03/10	R209	04/02/2027	8.96 Call	Bond Future	1803.7700	1.8038	2666.7700	2.6668	47.844	0.0000	0.0000
2026/03/10	R209	04/02/2027	8.96 Put	Bond Future	2412.6800	2.4127	1635.3700	1.6354	32.218	0.0000	0.0000
2026/03/10	R209	04/02/2027	8.03 Put	Bond Future	6064.9100	6.0649	4623.7800	4.6238	23.762	0.0000	0.0000
2026/03/10	R209	04/02/2027	8.03 Call	Bond Future	157.4900	0.1575	356.6700	0.3567	126.472	0.0000	0.0000
2026/03/10	R209	06/05/2027	9.32 Call	Bond Future	2967.4300	2.9674	3999.3100	3.9993	34.774	0.0000	0.0000
2026/03/10	R209	06/05/2027	9.32 Put	Bond Future	2100.9400	2.1009	1464.3300	1.4643	30.301	0.0000	0.0000
2026/03/10	R209	06/05/2027	8.25 Put	Bond Future	5438.8300	5.4388	4134.4300	4.1344	23.983	0.0000	0.0000
2026/03/10	R209	06/05/2027	8.25 Call	Bond Future	448.0200	0.4480	812.1100	0.8121	81.266	0.0000	0.0000
2026/03/10	R209	06/05/2027		Bond Future	9.1557	83.2733	8.8454	84.9418	3.389	0.0000	0.0000
2026/03/10	R209	06/05/2027	8.41 Call	Bond Future	669.9400	0.6699	1138.1500	1.1382	69.888	0.0000	0.0000
2026/03/10	R209	06/05/2027	8.41 Put	Bond Future	4752.0700	4.7521	3551.7900	3.5518	25.258	0.0000	0.0000
2026/03/10	R210	07/05/2026		Bond Future	259.9870	259.9870	260.4172	260.4172	0.165	0.0000	0.0000
2026/03/10	R210	07/05/2026	255.40 Call	Bond Future	4586.9800	4.5870	5017.2200	5.0172	9.380	0.0000	0.0000
2026/03/10	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	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	
2026/03/10	R210	06/08/2026		Bond Future	264.6734	264.6734	265.1117	265.1117	0.166	0.0000	0.0000
2026/03/10	R210	06/08/2026	259.84 Call	Bond Future	4833.3700	4.8334	5271.6900	5.2717	9.069	0.0000	0.0000
2026/03/10	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R210	05/11/2026		Bond Future	265.8462	265.8462	266.2894	266.2894	0.167	0.0000	0.0000
2026/03/10	R210	05/11/2026	253.33 Call	Bond Future	12516.1600	12.5162	12959.3600	12.9594	3.541	0.0000	0.0000
2026/03/10	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R210	04/02/2027		Bond Future	270.5674	270.5674	271.0190	271.0190	0.167	0.0000	0.0000
2026/03/10	R210	04/02/2027	266.03 Call	Bond Future	4537.3900	4.5374	4989.0000	4.9890	9.953	0.0000	0.0000
2026/03/10	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R210	06/05/2027		Bond Future	271.6708	271.6708	272.1209	272.1209	0.166	0.0000	0.0000
2026/03/10	R210	06/05/2027	271.13 Call	Bond Future	540.7900	0.5408	990.9000	0.9909	83.232	0.0000	0.0000
2026/03/10	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R213	07/05/2026		Bond Future	8.1911	96.7206	7.9511	97.6366	2.929	0.0000	0.0000
2026/03/10	R213	07/05/2026	9.80 Call	Bond Future	5877.8800	5.8779	6792.3100	6.7923	15.557	0.0000	0.0000
2026/03/10	R213	07/05/2026	9.80 Put	Bond Future	2.0300	0.0020	0.4400	0.0004	78.325	0.0000	0.0000
2026/03/10	R213	06/08/2026		Bond Future	8.2575	98.4403	8.0017	99.3727	3.097	0.0000	0.0000
2026/03/10	R213	06/08/2026	9.69 Call	Bond Future	5091.9200	5.0919	5988.7500	5.9888	17.613	0.0000	0.0000
2026/03/10	R213	06/08/2026	9.69 Put	Bond Future	67.8000	0.0678	32.2000	0.0322	52.507	0.0000	0.0000
2026/03/10	R213	05/11/2026		Bond Future	8.3342	96.6124	8.0611	97.5613	3.277	0.0000	0.0000
2026/03/10	R213	05/11/2026	8.75 Call	Bond Future	2073.9900	2.0740	2768.6500	2.7687	33.494	0.0000	0.0000
2026/03/10	R213	05/11/2026	8.75 Put	Bond Future	650.9100	0.6509	396.7600	0.3968	39.045	0.0000	0.0000
2026/03/10	R213	04/02/2027		Bond Future	8.4287	98.3057	8.1356	99.2714	3.478	0.0000	0.0000
2026/03/10	R213	04/02/2027	8.14 Call	Bond Future	786.0800	0.7861	1213.6100	1.2136	54.388	0.0000	0.0000
2026/03/10	R213	04/02/2027	8.14 Put	Bond Future	1737.2400	1.7372	1199.0900	1.1991	30.977	0.0000	0.0000
2026/03/10	R213	06/05/2027		Bond Future	8.5424	96.4307	8.2271	97.4131	3.692	0.0000	0.0000
2026/03/10	R213	06/05/2027	7.56 Call	Bond Future	154.4200	0.1544	316.6100	0.3166	105.032	0.0000	0.0000
2026/03/10	R213	06/05/2027	7.56 Put	Bond Future	3255.9600	3.2560	2435.7400	2.4357	25.191	0.0000	0.0000
2026/03/10	R213	06/05/2027	9.25 Call	Bond Future	2856.4700	2.8565	3600.6700	3.6007	26.053	0.0000	0.0000
2026/03/10	R213	06/05/2027	9.25 Put	Bond Future	696.3200	0.6963	458.1100	0.4581	34.210	0.0000	0.0000
2026/03/10	R213	06/05/2027	8.13 Put	Bond Future	1980.6700	1.9807	1394.6700	1.3947	29.586	0.0000	0.0000
2026/03/10	R213	06/05/2027	8.13 Call	Bond Future	693.3800	0.6934	1089.7900	1.0898	57.171	0.0000	0.0000
2026/03/10	R214	07/05/2026		Bond Future	9.2183	79.5518	8.9679	81.2643	2.717	0.0000	0.0000
2026/03/10	R214	07/05/2026	11.53 Call	Bond Future	13608.3900	13.6084	15320.8300	15.3208	12.584	0.0000	0.0000
2026/03/10	R214	07/05/2026	11.53 Put	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000	0.0000
2026/03/10	R214	06/08/2026		Bond Future	9.2781	80.9662	9.0198	82.7092	2.783	0.0000	0.0000
2026/03/10	R214	06/08/2026	11.97 Call	Bond Future	15345.2800	15.3453	17085.2400	17.0852	11.339	0.0000	0.0000
2026/03/10	R214	06/08/2026	11.97 Put	Bond Future	4.9400	0.0049	1.8400	0.0018	62.753	0.0000	0.0000
2026/03/10	R214	05/11/2026		Bond Future	9.3406	79.0863	9.0744	80.8600	2.850	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	
2026/03/10	R214	05/11/2026	10.97 Call	Bond Future	10013.9800	10.0140	11674.1200	11.6741	16.578	0.0000	0.0000
2026/03/10	R214	05/11/2026	10.97 Put	Bond Future	278.8000	0.2788	165.2600	0.1653	40.725	0.0000	0.0000
2026/03/10	R214	04/02/2027		Bond Future	9.4099	80.4723	9.1351	82.2772	2.920	0.0000	0.0000
2026/03/10	R214	04/02/2027	9.90 Call	Bond Future	4571.1800	4.5712	5886.1800	5.8862	28.767	0.0000	0.0000
2026/03/10	R214	04/02/2027	9.90 Put	Bond Future	1490.3800	1.4904	1000.4600	1.0005	32.872	0.0000	0.0000
2026/03/10	R214	06/05/2027		Bond Future	9.4839	78.5468	9.2004	80.3827	2.989	0.0000	0.0000
2026/03/10	R214	06/05/2027	8.88 Call	Bond Future	1053.1200	1.0531	1661.2500	1.6613	57.746	0.0000	0.0000
2026/03/10	R214	06/05/2027	8.88 Put	Bond Future	5036.9500	5.0370	3809.1400	3.8091	24.376	0.0000	0.0000
2026/03/10	R248	07/05/2026		Bond Future	9.2966	96.6431	9.0362	99.0064	2.801	0.0000	0.0000
2026/03/10	R248	07/05/2026	11.72 Call	Bond Future	18162.9300	18.1629	20526.0800	20.5261	13.011	0.0000	0.0000
2026/03/10	R248	07/05/2026	11.72 Put	Bond Future	0.1100	0.0001	0.0100	0.0000	90.909	0.0000	0.0000
2026/03/10	R248	07/05/2026	8.30 Put	Bond Future	9572.3600	9.5724	7210.9400	7.2109	24.669	0.0000	0.0000
2026/03/10	R248	07/05/2026	8.30 Call	Bond Future	0.0500	0.0001	1.8800	0.0019	3,660.000	0.0000	0.0000
2026/03/10	R248	07/05/2026	8.70 Put	Bond Future	5584.1000	5.5841	3386.0500	3.3861	39.363	0.0000	0.0000
2026/03/10	R248	07/05/2026	8.70 Call	Bond Future	28.8000	0.0288	194.0000	0.1940	573.611	0.0000	0.0000
2026/03/10	R248	07/05/2026	9.18 Call	Bond Future	925.3200	0.9253	2147.3500	2.1474	132.066	0.0000	0.0000
2026/03/10	R248	07/05/2026	9.18 Put	Bond Future	1972.2800	1.9723	831.0600	0.8311	57.863	0.0000	0.0000
2026/03/10	R248	07/05/2026	9.19 Call	Bond Future	965.0800	0.9651	2210.9400	2.2109	129.094	0.0000	0.0000
2026/03/10	R248	07/05/2026	9.19 Put	Bond Future	1921.5400	1.9215	804.1500	0.8042	58.151	0.0000	0.0000
2026/03/10	R248	06/08/2026	9.00 Call	Bond Future	1715.0000	1.7150	2698.1800	2.6982	57.328	0.0000	0.0000
2026/03/10	R248	06/08/2026	9.00 Put	Bond Future	4906.7000	4.9067	3484.5400	3.4845	28.984	0.0000	0.0000
2026/03/10	R248	06/08/2026	10.00 Call	Bond Future	6823.3600	6.8234	8712.8600	8.7129	27.692	0.0000	0.0000
2026/03/10	R248	06/08/2026	10.00 Put	Bond Future	1401.3500	1.4014	885.5100	0.8855	36.810	0.0000	0.0000
2026/03/10	R248	06/08/2026		Bond Future	9.3535	98.3614	9.0854	100.7667	2.867	0.0000	0.0000
2026/03/10	R248	06/08/2026	12.37 Call	Bond Future	21515.7200	21.5157	23918.7400	23.9187	11.169	0.0000	0.0000
2026/03/10	R248	06/08/2026	12.37 Put	Bond Future	3.5400	0.0035	1.2200	0.0012	65.537	0.0000	0.0000
2026/03/10	R248	05/11/2026		Bond Future	9.4126	95.6451	9.1366	98.0925	2.932	0.0000	0.0000
2026/03/10	R248	05/11/2026	11.31 Call	Bond Future	14674.5100	14.6745	17011.8500	17.0119	15.928	0.0000	0.0000
2026/03/10	R248	05/11/2026	11.31 Put	Bond Future	254.2300	0.2542	144.0800	0.1441	43.327	0.0000	0.0000
2026/03/10	R248	04/02/2027		Bond Future	9.4777	97.3210	9.1933	99.8117	3.001	0.0000	0.0000
2026/03/10	R248	04/02/2027	10.11 Call	Bond Future	6981.9700	6.9820	8873.5900	8.8736	27.093	0.0000	0.0000
2026/03/10	R248	04/02/2027	10.11 Put	Bond Future	1801.1400	1.8011	1202.1500	1.2022	33.256	0.0000	0.0000
2026/03/10	R248	06/05/2027		Bond Future	9.5467	94.5413	9.2536	97.0747	3.070	0.0000	0.0000
2026/03/10	R248	06/05/2027	9.05 Call	Bond Future	1824.1300	1.8241	2793.7700	2.7938	53.156	0.0000	0.0000
2026/03/10	R248	06/05/2027	9.05 Put	Bond Future	6182.5800	6.1826	4618.8100	4.6188	25.293	0.0000	0.0000
2026/03/10	R2R9	07/05/2026		Bond Future	9.2115	106.0598	8.9446	108.1474	2.897	0.0000	0.0000
2026/03/10	R2R9	07/05/2026	99.91 Call	Bond Future	95210.1400	95.2101	97297.6700	97.2977	2.193	0.0000	0.0000
2026/03/10	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	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	
2026/03/10	R2R9	06/08/2026		Bond Future	9.2828	107.9454	9.0063	110.0702	2.979	0.0000	0.0000
2026/03/10	R2R9	06/08/2026	101.74 Call	Bond Future	94825.8800	94.8259	96950.6900	96.9507	2.241	0.0000	0.0000
2026/03/10	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R2R9	05/11/2026		Bond Future	9.3557	104.8552	9.0692	107.0173	3.063	0.0000	0.0000
2026/03/10	R2R9	05/11/2026	98.56 Call	Bond Future	93885.1500	93.8852	96047.2200	96.0472	2.303	0.0000	0.0000
2026/03/10	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R2R9	04/02/2027		Bond Future	9.4359	106.6921	9.1387	108.8923	3.149	0.0000	0.0000
2026/03/10	R2R9	04/02/2027	9.89 Call	Bond Future	4448.4000	4.4484	6123.4200	6.1234	37.654	0.0000	0.0000
2026/03/10	R2R9	04/02/2027	9.89 Put	Bond Future	1208.8300	1.2088	683.6400	0.6836	43.446	0.0000	0.0000
2026/03/10	R2R9	06/05/2027		Bond Future	9.5270	103.5310	9.2185	105.7691	3.238	0.0000	0.0000
2026/03/10	R2R9	06/05/2027	8.83 Call	Bond Future	1091.8500	1.0919	1779.9900	1.7800	63.025	0.0000	0.0000
2026/03/10	R2R9	06/05/2027	8.83 Put	Bond Future	6246.3500	6.2464	4696.4100	4.6964	24.814	0.0000	0.0000
2026/03/10	R4R2	07/05/2026		Bond Future	9.2889	108.0154	9.0327	110.2628	2.757	0.0000	0.0000
2026/03/10	R4R2	07/05/2026	100.23 Call	Bond Future	96926.3000	96.9263	99173.6600	99.1737	2.319	0.0000	0.0000
2026/03/10	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R4R2	06/08/2026		Bond Future	9.3560	109.9358	9.0913	112.2233	2.829	0.0000	0.0000
2026/03/10	R4R2	06/08/2026	102.06 Call	Bond Future	96518.5300	96.5185	98805.9800	98.8060	2.370	0.0000	0.0000
2026/03/10	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R4R2	05/11/2026		Bond Future	9.4241	106.7543	9.1506	109.0819	2.903	0.0000	0.0000
2026/03/10	R4R2	05/11/2026	98.76 Call	Bond Future	95531.7300	95.5317	97859.3500	97.8594	2.436	0.0000	0.0000
2026/03/10	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	R4R2	04/02/2027		Bond Future	9.4986	108.6245	9.2157	110.9932	2.978	0.0000	0.0000
2026/03/10	R4R2	04/02/2027	10.13 Call	Bond Future	5994.9900	5.9950	7929.5500	7.9296	32.270	0.0000	0.0000
2026/03/10	R4R2	04/02/2027	10.13 Put	Bond Future	978.8800	0.9789	544.7700	0.5448	44.348	0.0000	0.0000
2026/03/10	R4R2	06/05/2027		Bond Future	9.5825	105.3703	9.2897	107.7797	3.055	0.0000	0.0000
2026/03/10	R4R2	06/05/2027	9.00 Call	Bond Future	1489.9600	1.4900	2325.4200	2.3254	56.073	0.0000	0.0000
2026/03/10	R4R2	06/05/2027	9.00 Put	Bond Future	6364.0700	6.3641	4790.1300	4.7901	24.732	0.0000	0.0000
2026/03/10	RR87	07/05/2026		Bond Future	7.0982	102.8617	6.9698	102.9343	1.810	0.0000	0.0000
2026/03/10	RR87	07/05/2026	6.81 Call	Bond Future	1.6893	0.0017	8.5244	0.0085	404.601	0.0000	0.0000
2026/03/10	RR87	07/05/2026	6.81 Put	Bond Future	164.6893	0.1647	98.9244	0.0989	39.933	0.0000	0.0000
2026/03/10	RR87	06/08/2026		Bond Future	7.0310	100.9525	6.8125	101.0298	3.107	0.0000	0.0000
2026/03/10	RR87	06/08/2026	6.53 Call	Bond Future	4.1185	0.0041	14.3424	0.0143	248.244	0.0000	0.0000
2026/03/10	RR87	06/08/2026	6.53 Put	Bond Future	181.4885	0.1815	114.4524	0.1145	36.937	0.0000	0.0000
2026/03/10	RR87	05/11/2026		Bond Future	6.7884	102.7168	6.1013	102.7955	10.121	0.0000	0.0000
2026/03/10	RR87	05/11/2026	5.27 Call	Bond Future	0.0032	0.0000	0.5431	0.0005	16,663.580	0.0000	0.0000
2026/03/10	RR87	05/11/2026	5.27 Put	Bond Future	174.1632	0.1742	95.9631	0.0960	44.900	0.0000	0.0000
2026/03/10	RR88	07/05/2026		Bond Future	7.0933	105.9881	6.9819	106.1575	1.570	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	
2026/03/10	RR88	07/05/2026	6.84 Call	Bond Future	14.6234	0.0146	41.5724	0.0416	184.286	0.0000	0.0000
2026/03/10	RR88	07/05/2026	6.84 Put	Bond Future	400.3434	0.4003	257.9624	0.2580	35.565	0.0000	0.0000
2026/03/10	RR88	06/08/2026		Bond Future	7.0887	104.9863	6.9550	105.1475	1.886	0.0000	0.0000
2026/03/10	RR88	06/08/2026	6.79 Call	Bond Future	70.6743	0.0707	117.0484	0.1170	65.617	0.0000	0.0000
2026/03/10	RR88	06/08/2026	6.79 Put	Bond Future	431.1643	0.4312	316.3784	0.3164	26.622	0.0000	0.0000
2026/03/10	RR88	05/11/2026		Bond Future	7.0692	106.2195	6.9038	106.3931	2.340	0.0000	0.0000
2026/03/10	RR88	05/11/2026	6.71 Call	Bond Future	89.7724	0.0898	143.0531	0.1431	59.351	0.0000	0.0000
2026/03/10	RR88	05/11/2026	6.71 Put	Bond Future	467.2424	0.4672	346.9631	0.3470	25.742	0.0000	0.0000
2026/03/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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