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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/03/2026 TO 05/03/2026

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
2026/03/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/05	2029	07/05/2026		Bond Future	147.3857	147.3857	147.1869	0.135	0.0000	0.0000
2026/03/05	2029	07/05/2026	141.82 Call	Bond Future	5565.6700	5.5657	5366.8700	3.572	0.0000	0.0000
2026/03/05	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2029	06/08/2026		Bond Future	150.0487	150.0487	149.8465	0.135	0.0000	0.0000
2026/03/05	2029	06/08/2026	144.10 Call	Bond Future	5948.7200	5.9487	5746.4600	3.400	0.0000	0.0000
2026/03/05	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	
2026/03/05	2029	05/11/2026		Bond Future	151.2030	151.2030	150.9974	150.9974	0.136	0.0000	0.0000
2026/03/05	2029	05/11/2026	147.56 Call	Bond Future	3642.9600	3.6430	3437.3500	3.4374	5.644	0.0000	0.0000
2026/03/05	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2029	04/02/2027		Bond Future	153.8411	153.8411	153.6324	153.6324	0.136	0.0000	0.0000
2026/03/05	2029	04/02/2027	149.72 Call	Bond Future	4121.1200	4.1211	3912.3700	3.9124	5.065	0.0000	0.0000
2026/03/05	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2029	06/05/2027		Bond Future	154.9637	154.9637	154.7517	154.7517	0.137	0.0000	0.0000
2026/03/05	2029	06/05/2027	153.32 Call	Bond Future	1643.6700	1.6437	1431.6800	1.4317	12.897	0.0000	0.0000
2026/03/05	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2030	07/05/2026	7.21 Put	Bond Future	873.4800	0.8735	935.3800	0.9354	7.087	0.0000	0.0000
2026/03/05	2030	07/05/2026	7.21 Call	Bond Future	152.2900	0.1523	130.1600	0.1302	14.531	0.0000	0.0000
2026/03/05	2030	07/05/2026	7.71 Put	Bond Future	184.8300	0.1848	202.6600	0.2027	9.647	0.0000	0.0000
2026/03/05	2030	07/05/2026	7.71 Call	Bond Future	1080.6200	1.0806	1014.4200	1.0144	6.126	0.0000	0.0000
2026/03/05	2030	07/05/2026	7.92 Call	Bond Future	1654.7300	1.6547	1579.5300	1.5795	4.545	0.0000	0.0000
2026/03/05	2030	07/05/2026	7.92 Put	Bond Future	89.1400	0.0891	97.9700	0.0980	9.906	0.0000	0.0000
2026/03/05	2030	07/05/2026		Bond Future	7.4318	104.0320	7.4578	103.9480	0.349	0.0000	0.0000
2026/03/05	2030	07/05/2026	9.39 Call	Bond Future	6104.6500	6.1047	6020.6300	6.0206	1.376	0.0000	0.0000
2026/03/05	2030	07/05/2026	9.39 Put	Bond Future	0.1500	0.0002	0.1600	0.0002	6.667	0.0000	0.0000
2026/03/05	2030	06/08/2026		Bond Future	7.4610	101.8768	7.4892	101.7914	0.377	0.0000	0.0000
2026/03/05	2030	06/08/2026	9.22 Call	Bond Future	5194.8000	5.1948	5110.8000	5.1108	1.617	0.0000	0.0000
2026/03/05	2030	06/08/2026	9.22 Put	Bond Future	21.6600	0.0217	23.1300	0.0231	6.787	0.0000	0.0000
2026/03/05	2030	06/08/2026	7.21 Put	Bond Future	1106.4700	1.1065	1163.2900	1.1633	5.135	0.0000	0.0000
2026/03/05	2030	06/08/2026	7.21 Call	Bond Future	340.7000	0.3407	312.0500	0.3121	8.409	0.0000	0.0000
2026/03/05	2030	06/08/2026	7.71 Put	Bond Future	457.5600	0.4576	485.4600	0.4855	6.098	0.0000	0.0000
2026/03/05	2030	06/08/2026	7.71 Call	Bond Future	1210.2700	1.2103	1152.7000	1.1527	4.757	0.0000	0.0000
2026/03/05	2030	06/08/2026	8.06 Call	Bond Future	2039.3200	2.0393	1969.2100	1.9692	3.438	0.0000	0.0000
2026/03/05	2030	06/08/2026	8.06 Put	Bond Future	240.1500	0.2402	255.5100	0.2555	6.396	0.0000	0.0000
2026/03/05	2030	05/11/2026		Bond Future	7.4891	103.6385	7.5196	103.5517	0.407	0.0000	0.0000
2026/03/05	2030	05/11/2026	8.39 Call	Bond Future	2783.4500	2.7835	2710.6500	2.7107	2.615	0.0000	0.0000
2026/03/05	2030	05/11/2026	8.39 Put	Bond Future	260.3800	0.2604	274.3200	0.2743	5.354	0.0000	0.0000
2026/03/05	2030	04/02/2027		Bond Future	7.5347	101.4153	7.5680	101.3274	0.442	0.0000	0.0000
2026/03/05	2030	04/02/2027	7.82 Call	Bond Future	1478.7100	1.4787	1423.5400	1.4235	3.731	0.0000	0.0000
2026/03/05	2030	04/02/2027	7.82 Put	Bond Future	728.3700	0.7284	761.1700	0.7612	4.503	0.0000	0.0000
2026/03/05	2030	06/05/2027		Bond Future	7.6174	103.1168	7.6540	103.0276	0.481	0.0000	0.0000
2026/03/05	2030	06/05/2027	7.27 Call	Bond Future	555.0600	0.5551	522.6300	0.5226	5.843	0.0000	0.0000
2026/03/05	2030	06/05/2027	7.27 Put	Bond Future	1405.4500	1.4055	1462.1400	1.4621	4.034	0.0000	0.0000
2026/03/05	2031	07/05/2026		Bond Future	116.1989	116.1989	116.1960	116.1960	0.003	0.0000	0.0000
2026/03/05	2031	07/05/2026	113.84 Call	Bond Future	2358.9900	2.3590	2356.0200	2.3560	0.126	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	
2026/03/05	2031	07/05/2026	113.84 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2026/03/05	2031	06/08/2026		Bond Future	115.8859	115.8859	115.8829	115.8829	0.003	0.0000	0.0000
2026/03/05	2031	06/08/2026	113.81 Call	Bond Future	2087.4900	2.0875	2084.3400	2.0843	0.151	0.0000	0.0000
2026/03/05	2031	06/08/2026	113.81 Put	Bond Future	11.6000	0.0116	11.4600	0.0115	1.207	0.0000	0.0000
2026/03/05	2031	05/11/2026		Bond Future	117.9172	117.9172	117.9144	117.9144	0.002	0.0000	0.0000
2026/03/05	2031	05/11/2026	111.49 Call	Bond Future	6427.2100	6.4272	6424.4300	6.4244	0.043	0.0000	0.0000
2026/03/05	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2031	04/02/2027		Bond Future	117.5226	117.5226	117.5199	117.5199	0.002	0.0000	0.0000
2026/03/05	2031	04/02/2027	116.18 Call	Bond Future	1508.0200	1.5080	1505.1800	1.5052	0.188	0.0000	0.0000
2026/03/05	2031	04/02/2027	116.18 Put	Bond Future	165.3900	0.1654	165.2800	0.1653	0.067	0.0000	0.0000
2026/03/05	2031	06/05/2027		Bond Future	119.5232	119.5232	119.5208	119.5208	0.002	0.0000	0.0000
2026/03/05	2031	06/05/2027	116.87 Call	Bond Future	2692.3300	2.6923	2689.8500	2.6899	0.092	0.0000	0.0000
2026/03/05	2031	06/05/2027	116.87 Put	Bond Future	39.1600	0.0392	39.0800	0.0391	0.204	0.0000	0.0000
2026/03/05	2032	07/05/2026		Bond Future	7.8634	102.7265	7.8888	102.6072	0.323	0.0000	0.0000
2026/03/05	2032	07/05/2026	10.14 Call	Bond Future	10023.0700	10.0231	9903.8200	9.9038	1.190	0.0000	0.0000
2026/03/05	2032	07/05/2026	10.14 Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0.0000	0.0000
2026/03/05	2032	06/08/2026		Bond Future	7.9032	104.5573	7.9301	104.4360	0.340	0.0000	0.0000
2026/03/05	2032	06/08/2026	10.12 Call	Bond Future	9450.0100	9.4500	9329.3400	9.3293	1.277	0.0000	0.0000
2026/03/05	2032	06/08/2026	10.12 Put	Bond Future	10.1200	0.0101	10.7700	0.0108	6.423	0.0000	0.0000
2026/03/05	2032	05/11/2026		Bond Future	7.9503	102.2082	7.9786	102.0850	0.357	0.0000	0.0000
2026/03/05	2032	05/11/2026	9.16 Call	Bond Future	5365.7800	5.3658	5255.6600	5.2557	2.052	0.0000	0.0000
2026/03/05	2032	05/11/2026	9.16 Put	Bond Future	268.1600	0.2682	281.2600	0.2813	4.885	0.0000	0.0000
2026/03/05	2032	04/02/2027		Bond Future	8.0109	103.9665	8.0409	103.8414	0.374	0.0000	0.0000
2026/03/05	2032	04/02/2027	8.48 Call	Bond Future	2883.7000	2.8837	2797.1400	2.7971	3.002	0.0000	0.0000
2026/03/05	2032	04/02/2027	8.48 Put	Bond Future	949.8100	0.9498	988.3200	0.9883	4.054	0.0000	0.0000
2026/03/05	2032	06/05/2027		Bond Future	8.0875	101.5556	8.1193	101.4288	0.393	0.0000	0.0000
2026/03/05	2032	06/05/2027	7.80 Call	Bond Future	1046.6800	1.0467	996.1800	0.9962	4.825	0.0000	0.0000
2026/03/05	2032	06/05/2027	7.80 Put	Bond Future	2201.7600	2.2018	2278.0800	2.2781	3.466	0.0000	0.0000
2026/03/05	2033	07/05/2026		Bond Future	146.0592	146.0592	145.5883	145.5883	0.322	0.0000	0.0000
2026/03/05	2033	07/05/2026	135.16 Call	Bond Future	10899.2200	10.8992	10428.3200	10.4283	4.320	0.0000	0.0000
2026/03/05	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2033	06/08/2026		Bond Future	148.6984	148.6984	148.2191	148.2191	0.322	0.0000	0.0000
2026/03/05	2033	06/08/2026	134.25 Call	Bond Future	14448.3500	14.4484	13969.0600	13.9691	3.317	0.0000	0.0000
2026/03/05	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2033	05/11/2026		Bond Future	149.7270	149.7270	149.2396	149.2396	0.326	0.0000	0.0000
2026/03/05	2033	05/11/2026	137.26 Call	Bond Future	12467.0000	12.4670	11979.5500	11.9796	3.910	0.0000	0.0000
2026/03/05	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2033	04/02/2027		Bond Future	152.3396	152.3396	151.8441	151.8441	0.325	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	
2026/03/05	2033	04/02/2027	142.71 Call	Bond Future	9629.5600	9.6296	9134.0700	9.1341	5.146	0.0000	0.0000
2026/03/05	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2033	06/05/2027		Bond Future	153.3317	153.3317	152.8280	152.8280	0.329	0.0000	0.0000
2026/03/05	2033	06/05/2027	151.21 Call	Bond Future	2121.7200	2.1217	1617.9900	1.6180	23.742	0.0000	0.0000
2026/03/05	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2037	07/05/2026	9.00 Put	Bond Future	239.7600	0.2398	249.4200	0.2494	4.029	0.0000	0.0000
2026/03/05	2037	07/05/2026	9.00 Call	Bond Future	3411.4200	3.4114	3318.7000	3.3187	2.718	0.0000	0.0000
2026/03/05	2037	07/05/2026	9.49 Put	Bond Future	47.1900	0.0472	48.5100	0.0485	2.797	0.0000	0.0000
2026/03/05	2037	07/05/2026	9.49 Call	Bond Future	6397.7200	6.3977	6296.6600	6.2967	1.580	0.0000	0.0000
2026/03/05	2037	07/05/2026	10.06 Call	Bond Future	9880.8500	9.8809	9778.5300	9.7785	1.036	0.0000	0.0000
2026/03/05	2037	07/05/2026	10.06 Put	Bond Future	7.3200	0.0073	7.3800	0.0074	0.820	0.0000	0.0000
2026/03/05	2037	07/05/2026	12.40 Call	Bond Future	22578.8200	22.5788	22476.4400	22.4764	0.453	0.0000	0.0000
2026/03/05	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2037	07/05/2026	10.95 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2026/03/05	2037	07/05/2026	10.95 Call	Bond Future	15022.6100	15.0226	14920.2300	14.9202	0.682	0.0000	0.0000
2026/03/05	2037	07/05/2026		Bond Future	8.5322	102.1265	8.5470	102.0241	0.173	0.0000	0.0000
2026/03/05	2037	07/05/2026	11.32 Call	Bond Future	17044.5900	17.0446	16942.2100	16.9422	0.601	0.0000	0.0000
2026/03/05	2037	07/05/2026	11.32 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/05	2037	06/08/2026		Bond Future	8.5858	99.6867	8.6012	99.5826	0.179	0.0000	0.0000
2026/03/05	2037	06/08/2026	11.71 Call	Bond Future	18500.8200	18.5008	18396.7500	18.3968	0.563	0.0000	0.0000
2026/03/05	2037	06/08/2026	11.71 Put	Bond Future	1.0600	0.0011	1.0800	0.0011	1.887	0.0000	0.0000
2026/03/05	2037	06/08/2026	11.30 Call	Bond Future	16358.7800	16.3588	16254.7800	16.2548	0.636	0.0000	0.0000
2026/03/05	2037	06/08/2026	11.30 Put	Bond Future	4.5300	0.0045	4.6200	0.0046	1.987	0.0000	0.0000
2026/03/05	2037	06/08/2026	10.70 Call	Bond Future	13101.3300	13.1013	12997.9100	12.9979	0.789	0.0000	0.0000
2026/03/05	2037	06/08/2026	10.70 Put	Bond Future	29.7800	0.0298	30.4500	0.0305	2.250	0.0000	0.0000
2026/03/05	2037	06/08/2026	10.02 Put	Bond Future	145.4100	0.1454	148.9800	0.1490	2.455	0.0000	0.0000
2026/03/05	2037	06/08/2026	10.02 Call	Bond Future	9279.3700	9.2794	9178.8500	9.1789	1.083	0.0000	0.0000
2026/03/05	2037	05/11/2026	10.83 Call	Bond Future	13372.3400	13.3723	13268.8000	13.2688	0.774	0.0000	0.0000
2026/03/05	2037	05/11/2026	10.83 Put	Bond Future	95.2800	0.0953	97.4500	0.0975	2.277	0.0000	0.0000
2026/03/05	2037	05/11/2026	10.23 Call	Bond Future	10197.0700	10.1971	10097.8200	10.0978	0.973	0.0000	0.0000
2026/03/05	2037	05/11/2026	10.23 Put	Bond Future	303.9000	0.3039	310.3600	0.3104	2.126	0.0000	0.0000
2026/03/05	2037	05/11/2026	9.46 Put	Bond Future	765.8500	0.7659	783.3000	0.7833	2.279	0.0000	0.0000
2026/03/05	2037	05/11/2026	9.46 Call	Bond Future	6047.8200	6.0478	5959.5600	5.9596	1.459	0.0000	0.0000
2026/03/05	2037	05/11/2026		Bond Future	8.6378	101.4104	8.6537	101.3047	0.184	0.0000	0.0000
2026/03/05	2037	05/11/2026	10.62 Call	Bond Future	12259.2900	12.2593	12156.8600	12.1569	0.836	0.0000	0.0000
2026/03/05	2037	05/11/2026	10.62 Put	Bond Future	146.5300	0.1465	149.8100	0.1498	2.238	0.0000	0.0000
2026/03/05	2037	04/02/2027		Bond Future	8.6989	98.8983	8.7154	98.7911	0.189	0.0000	0.0000
2026/03/05	2037	04/02/2027	9.51 Call	Bond Future	6214.3700	6.2144	6129.0600	6.1291	1.373	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/05	2037	04/02/2027	9.51 Put	Bond Future	1106.1900	1.1062	1128.1700	1.1282	1.987	0.0000	0.0000
2026/03/05	2037	04/02/2027	9.81 Call	Bond Future	7721.9300	7.7219	7630.7600	7.6308	1.181	0.0000	0.0000
2026/03/05	2037	04/02/2027	9.81 Put	Bond Future	813.4600	0.8135	829.5800	0.8296	1.982	0.0000	0.0000
2026/03/05	2037	04/02/2027	9.31 Call	Bond Future	5245.9600	5.2460	5165.6400	5.1656	1.531	0.0000	0.0000
2026/03/05	2037	04/02/2027	9.31 Put	Bond Future	1364.1800	1.3642	1391.1500	1.3912	1.977	0.0000	0.0000
2026/03/05	2037	04/02/2027	8.44 Put	Bond Future	3372.0000	3.3720	3433.2000	3.4332	1.815	0.0000	0.0000
2026/03/05	2037	04/02/2027	8.44 Call	Bond Future	1663.9000	1.6639	1617.8100	1.6178	2.770	0.0000	0.0000
2026/03/05	2037	06/05/2027		Bond Future	8.7741	100.5570	8.7912	100.4483	0.194	0.0000	0.0000
2026/03/05	2037	06/05/2027	8.58 Call	Bond Future	2247.8200	2.2478	2196.6200	2.1966	2.278	0.0000	0.0000
2026/03/05	2037	06/05/2027	8.58 Put	Bond Future	3496.3200	3.4963	3553.8800	3.5539	1.646	0.0000	0.0000
2026/03/05	2038	07/05/2026		Bond Future	164.6717	164.6717	164.3350	164.3350	0.204	0.0000	0.0000
2026/03/05	2038	07/05/2026	144.53 Call	Bond Future	20141.7300	20.1417	19805.0100	19.8050	1.672	0.0000	0.0000
2026/03/05	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2038	06/08/2026		Bond Future	165.4568	165.4568	165.1140	165.1140	0.207	0.0000	0.0000
2026/03/05	2038	06/08/2026	144.72 Call	Bond Future	20736.7700	20.7368	20393.9900	20.3940	1.653	0.0000	0.0000
2026/03/05	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2038	05/11/2026		Bond Future	168.3574	168.3574	168.0090	168.0090	0.207	0.0000	0.0000
2026/03/05	2038	05/11/2026	146.31 Call	Bond Future	22047.4000	22.0474	21698.9800	21.6990	1.580	0.0000	0.0000
2026/03/05	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2038	04/02/2027		Bond Future	169.0691	169.0691	168.7149	168.7149	0.209	0.0000	0.0000
2026/03/05	2038	04/02/2027	153.83 Call	Bond Future	15239.1000	15.2391	14884.9200	14.8849	2.324	0.0000	0.0000
2026/03/05	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2038	06/05/2027		Bond Future	171.9491	171.9491	171.5893	171.5893	0.209	0.0000	0.0000
2026/03/05	2038	06/05/2027	166.10 Call	Bond Future	5849.1000	5.8491	5489.2900	5.4893	6.152	0.0000	0.0000
2026/03/05	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2040	07/05/2026	12.22 Call	Bond Future	23013.6500	23.0137	22814.2700	22.8143	0.866	0.0000	0.0000
2026/03/05	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2040	07/05/2026	11.72 Call	Bond Future	20182.6200	20.1826	19983.2400	19.9832	0.988	0.0000	0.0000
2026/03/05	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2040	07/05/2026	10.70 Put	Bond Future	1.7500	0.0018	1.8400	0.0018	5.143	0.0000	0.0000
2026/03/05	2040	07/05/2026	10.70 Call	Bond Future	13923.5700	13.9236	13724.2800	13.7243	1.431	0.0000	0.0000
2026/03/05	2040	07/05/2026	12.53 Call	Bond Future	24695.9700	24.6960	24496.5900	24.4966	0.807	0.0000	0.0000
2026/03/05	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2040	07/05/2026	12.03 Call	Bond Future	21955.3100	21.9553	21755.9300	21.7559	0.908	0.0000	0.0000
2026/03/05	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2040	07/05/2026	11.12 Put	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0.0000	0.0000
2026/03/05	2040	07/05/2026	11.12 Call	Bond Future	16582.4700	16.5825	16383.0900	16.3831	1.202	0.0000	0.0000
2026/03/05	2040	07/05/2026		Bond Future	8.7681	104.3173	8.7931	104.1180	0.285	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	
2026/03/05	2040	07/05/2026	11.67 Call	Bond Future	19891.2400	19.8912	19691.8600	19.6919	1.002	0.0000	0.0000
2026/03/05	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2040	07/05/2026	8.65 Put	Bond Future	1678.6300	1.6786	1797.6300	1.7976	7.089	0.0000	0.0000
2026/03/05	2040	07/05/2026	8.65 Call	Bond Future	728.2100	0.7282	647.8300	0.6478	11.038	0.0000	0.0000
2026/03/05	2040	06/08/2026		Bond Future	8.8231	101.6661	8.8489	101.4633	0.293	0.0000	0.0000
2026/03/05	2040	06/08/2026	12.19 Call	Bond Future	22232.8700	22.2329	22030.0700	22.0301	0.912	0.0000	0.0000
2026/03/05	2040	06/08/2026	12.19 Put	Bond Future	0.6300	0.0006	0.6700	0.0007	6.349	0.0000	0.0000
2026/03/05	2040	05/11/2026		Bond Future	8.8761	103.4239	8.9027	103.2178	0.300	0.0000	0.0000
2026/03/05	2040	05/11/2026	11.06 Call	Bond Future	15218.5400	15.2185	15017.9700	15.0180	1.318	0.0000	0.0000
2026/03/05	2040	05/11/2026	11.06 Put	Bond Future	120.2100	0.1202	125.7300	0.1257	4.592	0.0000	0.0000
2026/03/05	2040	05/11/2026	11.27 Call	Bond Future	16453.5900	16.4536	16251.2000	16.2512	1.230	0.0000	0.0000
2026/03/05	2040	05/11/2026	11.27 Put	Bond Future	77.7300	0.0777	81.4300	0.0814	4.760	0.0000	0.0000
2026/03/05	2040	05/11/2026	10.67 Call	Bond Future	12907.1700	12.9072	12711.9900	12.7120	1.512	0.0000	0.0000
2026/03/05	2040	05/11/2026	10.67 Put	Bond Future	256.7100	0.2567	267.6200	0.2676	4.250	0.0000	0.0000
2026/03/05	2040	05/11/2026	9.91 Put	Bond Future	691.4800	0.6915	720.3500	0.7204	4.175	0.0000	0.0000
2026/03/05	2040	05/11/2026	9.91 Call	Bond Future	8274.5700	8.2746	8097.3500	8.0974	2.142	0.0000	0.0000
2026/03/05	2040	04/02/2027		Bond Future	8.9372	100.6960	8.9647	100.4866	0.308	0.0000	0.0000
2026/03/05	2040	04/02/2027	9.93 Call	Bond Future	8259.4600	8.2595	8088.4700	8.0885	2.070	0.0000	0.0000
2026/03/05	2040	04/02/2027	9.93 Put	Bond Future	1079.8700	1.0799	1118.2500	1.1183	3.554	0.0000	0.0000
2026/03/05	2040	04/02/2027	10.17 Call	Bond Future	9657.8600	9.6579	9478.8600	9.4789	1.853	0.0000	0.0000
2026/03/05	2040	04/02/2027	10.17 Put	Bond Future	851.9500	0.8520	882.3200	0.8823	3.565	0.0000	0.0000
2026/03/05	2040	04/02/2027	9.67 Call	Bond Future	6778.8800	6.7789	6618.9900	6.6190	2.359	0.0000	0.0000
2026/03/05	2040	04/02/2027	9.67 Put	Bond Future	1407.7400	1.4077	1457.2200	1.4572	3.515	0.0000	0.0000
2026/03/05	2040	04/02/2027	8.78 Put	Bond Future	3543.5600	3.5436	3656.0700	3.6561	3.175	0.0000	0.0000
2026/03/05	2040	04/02/2027	8.78 Call	Bond Future	2336.3600	2.3364	2239.5000	2.2395	4.146	0.0000	0.0000
2026/03/05	2040	06/05/2027		Bond Future	9.0103	102.3846	9.0388	102.1720	0.316	0.0000	0.0000
2026/03/05	2040	06/05/2027	8.88 Call	Bond Future	2908.1600	2.9082	2805.3700	2.8054	3.535	0.0000	0.0000
2026/03/05	2040	06/05/2027	8.88 Put	Bond Future	3889.5600	3.8896	3999.3600	3.9994	2.823	0.0000	0.0000
2026/03/05	2043	07/05/2026		Bond Future	128.2326	128.2326	128.0805	128.0805	0.119	0.0000	0.0000
2026/03/05	2043	07/05/2026	111.70 Call	Bond Future	16532.6000	16.5326	16380.5000	16.3805	0.920	0.0000	0.0000
2026/03/05	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2043	06/08/2026		Bond Future	127.7075	127.7075	127.5529	127.5529	0.121	0.0000	0.0000
2026/03/05	2043	06/08/2026	110.88 Call	Bond Future	16827.5100	16.8275	16672.8900	16.6729	0.919	0.0000	0.0000
2026/03/05	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/03/05	2043	05/11/2026		Bond Future	129.9461	129.9461	129.7889	129.7889	0.121	0.0000	0.0000
2026/03/05	2043	05/11/2026	112.84 Call	Bond Future	17106.1347	17.1061	16948.8554	16.9489	0.919	0.0000	0.0000
2026/03/05	2043	05/11/2026	112.84 Put	Bond Future	0.0047	0.0000	0.0054	0.0000	14.316	0.0000	0.0000
2026/03/05	2043	04/02/2027		Bond Future	129.3249	129.3249	129.1651	129.1651	0.124	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	
2026/03/05	2043	04/02/2027	117.63 Call	Bond Future	11706.1097	11.7061	11547.3554	11.5474	1.356	0.0000	0.0000
2026/03/05	2043	04/02/2027	117.63 Put	Bond Future	11.2397	0.0112	12.2254	0.0122	8.770	0.0000	0.0000
2026/03/05	2043	06/05/2027		Bond Future	131.5261	131.5261	131.3640	131.3640	0.123	0.0000	0.0000
2026/03/05	2043	06/05/2027	127.48 Call	Bond Future	4831.7318	4.8317	4705.6116	4.7056	2.610	0.0000	0.0000
2026/03/05	2043	06/05/2027	127.48 Put	Bond Future	785.6218	0.7856	821.5716	0.8216	4.576	0.0000	0.0000
2026/03/05	2044	07/05/2026		Bond Future	8.8912	101.1700	8.8957	101.1304	0.051	0.0000	0.0000
2026/03/05	2044	07/05/2026	11.80 Call	Bond Future	21218.2500	21.2183	21178.6700	21.1787	0.187	0.0000	0.0000
2026/03/05	2044	07/05/2026	11.80 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/05	2044	07/05/2026	10.00 Call	Bond Future	9086.0200	9.0860	9045.1600	9.0452	0.450	0.0000	0.0000
2026/03/05	2044	07/05/2026	10.00 Put	Bond Future	48.7600	0.0488	47.4800	0.0475	2.625	0.0000	0.0000
2026/03/05	2044	07/05/2026	Put	Bond Future	1045.1600	1.0452	1048.3500	1.0484	0.305	0.0000	0.0000
2026/03/05	2044	07/05/2026	Call	Bond Future	2215.1500	2.2152	2178.7600	2.1788	1.643	0.0000	0.0000
2026/03/05	2044	06/08/2026	9.25 Call	Bond Future	3948.3900	3.9484	3914.0000	3.9140	0.871	0.0000	0.0000
2026/03/05	2044	06/08/2026	9.25 Put	Bond Future	1348.3400	1.3483	1354.2300	1.3542	0.437	0.0000	0.0000
2026/03/05	2044	06/08/2026	9.00 Call	Bond Future	2525.8600	2.5259	2496.6200	2.4966	1.158	0.0000	0.0000
2026/03/05	2044	06/08/2026	9.00 Put	Bond Future	2036.5100	2.0365	2047.5500	2.0476	0.542	0.0000	0.0000
2026/03/05	2044	06/08/2026		Bond Future	8.9432	98.5879	8.9479	98.5477	0.052	0.0000	0.0000
2026/03/05	2044	06/08/2026	12.42 Call	Bond Future	24259.0500	24.2591	24218.7500	24.2188	0.166	0.0000	0.0000
2026/03/05	2044	06/08/2026	12.42 Put	Bond Future	0.6900	0.0007	0.6700	0.0007	2.899	0.0000	0.0000
2026/03/05	2044	05/11/2026		Bond Future	8.9931	100.2926	8.9979	100.2518	0.053	0.0000	0.0000
2026/03/05	2044	05/11/2026	11.34 Call	Bond Future	17426.4500	17.4265	17385.4500	17.3855	0.235	0.0000	0.0000
2026/03/05	2044	05/11/2026	11.34 Put	Bond Future	106.8300	0.1068	106.6500	0.1067	0.168	0.0000	0.0000
2026/03/05	2044	04/02/2027		Bond Future	9.0500	97.6360	9.0549	97.5948	0.054	0.0000	0.0000
2026/03/05	2044	04/02/2027	10.18 Call	Bond Future	9875.7000	9.8757	9837.6700	9.8377	0.385	0.0000	0.0000
2026/03/05	2044	04/02/2027	10.18 Put	Bond Future	1008.6200	1.0086	1011.7800	1.0118	0.313	0.0000	0.0000
2026/03/05	2044	06/05/2027		Bond Future	9.1171	99.2732	9.1221	99.2316	0.055	0.0000	0.0000
2026/03/05	2044	06/05/2027	9.08 Call	Bond Future	3575.9400	3.5759	3550.6000	3.5506	0.709	0.0000	0.0000
2026/03/05	2044	06/05/2027	9.08 Put	Bond Future	3884.5900	3.8846	3900.8400	3.9008	0.418	0.0000	0.0000
2026/03/05	2046	07/05/2026		Bond Future	147.1590	147.1590	147.0450	147.0450	0.077	0.0000	0.0000
2026/03/05	2046	07/05/2026	124.95 Call	Bond Future	22209.0300	22.2090	22095.0400	22.0950	0.513	0.0000	0.0000
2026/03/05	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2046	06/08/2026		Bond Future	149.8181	149.8181	149.7021	149.7021	0.077	0.0000	0.0000
2026/03/05	2046	06/08/2026	122.38 Call	Bond Future	27438.1400	27.4381	27322.0600	27.3221	0.423	0.0000	0.0000
2026/03/05	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2046	05/11/2026		Bond Future	150.1245	150.1245	150.0066	150.0066	0.079	0.0000	0.0000
2026/03/05	2046	05/11/2026	125.48 Call	Bond Future	24644.5200	24.6445	24526.5900	24.5266	0.479	0.0000	0.0000
2026/03/05	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2046	04/02/2027		Bond Future	152.7432	152.7432	152.6240	152.6240	0.078	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	
2026/03/05	2046	04/02/2027	131.09 Call	Bond Future	21653.2400	21.6532	21533.9500	21.5340	0.551	0.0000	0.0000
2026/03/05	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2046	06/05/2027		Bond Future	152.9896	152.9896	152.8683	152.8683	0.079	0.0000	0.0000
2026/03/05	2046	06/05/2027	148.99 Call	Bond Future	3999.5800	3.9996	3878.2800	3.8783	3.033	0.0000	0.0000
2026/03/05	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2050	07/05/2026		Bond Future	152.7924	152.7924	152.1325	152.1325	0.432	0.0000	0.0000
2026/03/05	2050	07/05/2026	124.07 Call	Bond Future	28722.4200	28.7224	28062.5300	28.0625	2.297	0.0000	0.0000
2026/03/05	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2050	06/08/2026		Bond Future	153.1132	153.1132	152.4415	152.4415	0.439	0.0000	0.0000
2026/03/05	2050	06/08/2026	123.27 Call	Bond Future	29843.1700	29.8432	29171.4600	29.1715	2.251	0.0000	0.0000
2026/03/05	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2050	05/11/2026		Bond Future	155.7973	155.7973	155.1144	155.1144	0.438	0.0000	0.0000
2026/03/05	2050	05/11/2026	123.84 Call	Bond Future	31957.3100	31.9573	31274.3600	31.2744	2.137	0.0000	0.0000
2026/03/05	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2050	04/02/2027		Bond Future	156.0359	156.0359	155.3413	155.3413	0.445	0.0000	0.0000
2026/03/05	2050	04/02/2027	132.39 Call	Bond Future	23645.9400	23.6459	22951.3200	22.9513	2.938	0.0000	0.0000
2026/03/05	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	2050	06/05/2027		Bond Future	158.6938	158.6938	157.9877	157.9877	0.445	0.0000	0.0000
2026/03/05	2050	06/05/2027	150.46 Call	Bond Future	8233.8200	8.2338	7527.6500	7.5277	8.576	0.0000	0.0000
2026/03/05	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	AL37	07/05/2026		Index Future	1286.6460	1286.6460	1285.3840	1285.3840	0.098	0.0000	0.0000
2026/03/05	AL37	06/08/2026		Index Future	1309.3310	1309.3310	1308.0470	1308.0470	0.098	0.0000	0.0000
2026/03/05	AL37	05/11/2026		Index Future	1332.2380	1332.2380	1330.9340	1330.9340	0.098	0.0000	0.0000
2026/03/05	AL37	04/02/2027		Index Future	1355.1890	1355.1890	1353.8660	1353.8660	0.098	0.0000	0.0000
2026/03/05	AL37	06/05/2027		Index Future	1378.0030	1378.0030	1376.6620	1376.6620	0.097	0.0000	0.0000
2026/03/05	AL7T	07/05/2026		Index Future	1671.8710	1671.8710	1670.2640	1670.2640	0.096	0.0000	0.0000
2026/03/05	AL7T	06/08/2026		Index Future	1701.3480	1701.3480	1699.7130	1699.7130	0.096	0.0000	0.0000
2026/03/05	AL7T	05/11/2026		Index Future	1731.1130	1731.1130	1729.4520	1729.4520	0.096	0.0000	0.0000
2026/03/05	AL7T	04/02/2027		Index Future	1760.9350	1760.9350	1759.2510	1759.2510	0.096	0.0000	0.0000
2026/03/05	AL7T	06/05/2027		Index Future	1790.5810	1790.5810	1788.8730	1788.8730	0.095	0.0000	0.0000
2026/03/05	ALBI	07/05/2026		Index Future	1418.0410	1418.0410	1416.7900	1416.7900	0.088	0.0000	0.0000
2026/03/05	ALBI	06/08/2026		Index Future	1443.0420	1443.0420	1441.7700	1441.7700	0.088	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	
2026/03/05	ALBI	05/11/2026		Index Future	1468.2880	1468.2880	1466.9970	1466.9970	0.088	0.0000	0.0000
2026/03/05	ALBI	04/02/2027		Index Future	1493.5830	1493.5830	1492.2730	1492.2730	0.088	0.0000	0.0000
2026/03/05	ALBI	06/05/2027		Index Future	1518.7270	1518.7270	1517.4000	1517.4000	0.087	0.0000	0.0000
2026/03/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	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	
2026/03/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/05	ES33	07/05/2026		Bond Future	8.6993	94.7560	8.7140	94.6807	0.169	0.0000	0.0000
2026/03/05	ES33	07/05/2026	11.69 Call	Bond Future	13875.4800	13.8755	13800.1900	13.8002	0.543	0.0000	0.0000
2026/03/05	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES33	06/08/2026		Bond Future	8.7647	96.4681	8.7801	96.3916	0.175	0.0000	0.0000
2026/03/05	ES33	06/08/2026	12.02 Call	Bond Future	14599.4700	14.5995	14522.9500	14.5230	0.524	0.0000	0.0000
2026/03/05	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES33	05/11/2026		Bond Future	8.8403	94.3680	8.8563	94.2903	0.182	0.0000	0.0000
2026/03/05	ES33	05/11/2026	10.83 Call	Bond Future	9039.6100	9.0396	8961.9200	8.9619	0.859	0.0000	0.0000
2026/03/05	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES33	04/02/2027		Bond Future	8.9316	96.0132	8.9484	95.9344	0.188	0.0000	0.0000
2026/03/05	ES33	04/02/2027	9.70 Call	Bond Future	3516.6400	3.5166	3437.8400	3.4378	2.241	0.0000	0.0000
2026/03/05	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES33	06/05/2027		Bond Future	9.0342	93.8557	9.0518	93.7759	0.195	0.0000	0.0000
2026/03/05	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES33	06/05/2027	8.80 Put	Bond Future	1069.5700	1.0696	1149.4200	1.1494	7.466	0.0000	0.0000
2026/03/05	ES42	07/05/2026		Bond Future	9.1555	94.9440	9.1650	94.8678	0.105	0.0000	0.0000
2026/03/05	ES42	07/05/2026	12.20 Call	Bond Future	20302.6000	20.3026	20226.3500	20.2264	0.376	0.0000	0.0000
2026/03/05	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES42	06/08/2026		Bond Future	9.2119	96.6593	9.2218	96.5818	0.107	0.0000	0.0000
2026/03/05	ES42	06/08/2026	12.65 Call	Bond Future	22184.9900	22.1850	22107.4800	22.1075	0.349	0.0000	0.0000
2026/03/05	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES42	05/11/2026		Bond Future	9.2721	94.0903	9.2823	94.0117	0.109	0.0000	0.0000
2026/03/05	ES42	05/11/2026	11.66 Call	Bond Future	16125.5100	16.1255	16046.8400	16.0468	0.488	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	
2026/03/05	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES42	04/02/2027		Bond Future	9.3395	95.7294	9.3500	95.6496	0.112	0.0000	0.0000
2026/03/05	ES42	04/02/2027	10.29 Call	Bond Future	6869.5100	6.8695	6789.7100	6.7897	1.162	0.0000	0.0000
2026/03/05	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES42	06/05/2027		Bond Future	9.4157	93.0947	9.4265	93.0138	0.114	0.0000	0.0000
2026/03/05	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	ES42	06/05/2027	9.33 Put	Bond Future	647.6800	0.6477	728.5200	0.7285	12.481	0.0000	0.0000
2026/03/05	GOVI	07/05/2026		GOVI	1391.5510	1391.5510	1390.2850	1390.2850	0.091	0.0000	0.0000
2026/03/05	GOVI	07/05/2026	1,177. Call 00	GOVI	2145510.0000	214.5510	2132850.0000	213.2850	0.590	0.0000	0.0000
2026/03/05	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	GOVI	06/08/2026		GOVI	1416.0850	1416.0850	1414.7980	1414.7980	0.091	0.0000	0.0000
2026/03/05	GOVI	06/08/2026	1,189. Call 00	GOVI	2270850.0000	227.0850	2257980.0000	225.7980	0.567	0.0000	0.0000
2026/03/05	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	GOVI	05/11/2026		GOVI	1440.8590	1440.8590	1439.5520	1439.5520	0.091	0.0000	0.0000
2026/03/05	GOVI	05/11/2026	1,277. Call 00	GOVI	1638590.0000	163.8590	1625520.0000	162.5520	0.798	0.0000	0.0000
2026/03/05	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	GOVI	04/02/2027		GOVI	1465.6810	1465.6810	1464.3560	1464.3560	0.090	0.0000	0.0000
2026/03/05	GOVI	04/02/2027	1,369. Call 00	GOVI	966810.0000	96.6810	953560.0000	95.3560	1.370	0.0000	0.0000
2026/03/05	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	GOVI	06/05/2027		GOVI	1490.3560	1490.3560	1489.0120	1489.0120	0.090	0.0000	0.0000
2026/03/05	GOVI	06/05/2027	1,427. Call 00	GOVI	633560.0000	63.3560	620120.0000	62.0120	2.121	0.0000	0.0000
2026/03/05	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/05	I258	07/05/2026		Bond Future	140.3370	140.3370	139.3648	139.3648	0.693	0.0000	0.0000
2026/03/05	I258	07/05/2026	113.73 Call	Bond Future	26606.9800	26.6070	25634.7600	25.6348	3.654	0.0000	0.0000
2026/03/05	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	I258	06/08/2026		Bond Future	140.0307	140.0307	139.0410	139.0410	0.707	0.0000	0.0000
2026/03/05	I258	06/08/2026	112.95 Call	Bond Future	27080.6900	27.0807	26091.0300	26.0910	3.654	0.0000	0.0000
2026/03/05	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/03/05	I258	05/11/2026		Bond Future	142.4852	142.4852	141.4785	141.4785	0.707	0.0000	0.0000
2026/03/05	I258	05/11/2026	114.95 Call	Bond Future	27535.2392	27.5352	26528.4973	26.5285	3.656	0.0000	0.0000
2026/03/05	I258	05/11/2026	114.95 Put	Bond Future	0.0092	0.0000	0.0173	0.0000	87.216	0.0000	0.0000
2026/03/05	I258	04/02/2027		Bond Future	142.0830	142.0830	141.0589	141.0589	0.721	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	
2026/03/05	I258	04/02/2027	118.90 Call	Bond Future	23186.2570	23.1863	22163.8053	22.1638	4.410	0.0000	0.0000
2026/03/05	I258	04/02/2027	118.90 Put	Bond Future	3.2970	0.0033	4.9053	0.0049	48.778	0.0000	0.0000
2026/03/05	I258	06/05/2027		Bond Future	144.5017	144.5017	143.4607	143.4607	0.720	0.0000	0.0000
2026/03/05	I258	06/05/2027	134.78 Call	Bond Future	10483.5630	10.4836	9604.3388	9.6043	8.387	0.0000	0.0000
2026/03/05	I258	06/05/2027	134.78 Put	Bond Future	761.8330	0.7618	923.6888	0.9237	21.246	0.0000	0.0000
2026/03/05	IGOV	07/05/2026		Index Future	454.2250	454.2250	453.1610	453.1610	0.234	0.0000	0.0000
2026/03/05	IGOV	06/08/2026		Index Future	462.3440	462.3440	461.2610	461.2610	0.234	0.0000	0.0000
2026/03/05	IGOV	05/11/2026		Index Future	470.5410	470.5410	469.4400	469.4400	0.234	0.0000	0.0000
2026/03/05	IGOV	04/02/2027		Index Future	478.7540	478.7540	477.6350	477.6350	0.234	0.0000	0.0000
2026/03/05	IGOV	06/05/2027		Index Future	486.9180	486.9180	485.7820	485.7820	0.233	0.0000	0.0000
2026/03/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/05	R033	07/05/2026		Bond Future	7.9697	111.7315	7.9950	111.5905	0.318	0.0000	0.0000
2026/03/05	R033	07/05/2026	10.38 Call	Bond Future	12446.1200	12.4461	12305.1800	12.3052	1.132	0.0000	0.0000
2026/03/05	R033	07/05/2026	10.38 Put	Bond Future	2.8800	0.0029	2.9400	0.0029	2.083	0.0000	0.0000
2026/03/05	R033	06/08/2026		Bond Future	8.0114	113.7227	8.0381	113.5793	0.332	0.0000	0.0000
2026/03/05	R033	06/08/2026	10.25 Call	Bond Future	11393.6500	11.3937	11254.3700	11.2544	1.222	0.0000	0.0000
2026/03/05	R033	06/08/2026	10.25 Put	Bond Future	125.1900	0.1252	129.3200	0.1293	3.299	0.0000	0.0000
2026/03/05	R033	05/11/2026		Bond Future	8.0597	110.6502	8.0877	110.5045	0.347	0.0000	0.0000
2026/03/05	R033	05/11/2026	9.33 Call	Bond Future	7130.3200	7.1303	7007.3000	7.0073	1.725	0.0000	0.0000
2026/03/05	R033	05/11/2026	9.33 Put	Bond Future	757.0000	0.7570	779.6500	0.7797	2.992	0.0000	0.0000
2026/03/05	R033	04/02/2027		Bond Future	8.1201	112.5534	8.1496	112.4056	0.363	0.0000	0.0000
2026/03/05	R033	04/02/2027	8.65 Call	Bond Future	4554.9800	4.5550	4455.6000	4.4556	2.182	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	
2026/03/05	R033	04/02/2027	8.65 Put	Bond Future	1932.4700	1.9325	1980.9700	1.9810	2.510	0.0000	0.0000
2026/03/05	R033	06/05/2027		Bond Future	8.1945	109.4044	8.2256	109.2544	0.379	0.0000	0.0000
2026/03/05	R033	06/05/2027	7.93 Call	Bond Future	2239.1800	2.2392	2170.4100	2.1704	3.071	0.0000	0.0000
2026/03/05	R033	06/05/2027	7.93 Put	Bond Future	3528.2000	3.5282	3609.4800	3.6095	2.304	0.0000	0.0000
2026/03/05	R035	07/05/2026	8.29 Put	Bond Future	871.3900	0.8714	905.7500	0.9058	3.943	0.0000	0.0000
2026/03/05	R035	07/05/2026	8.29 Call	Bond Future	1218.9600	1.2190	1158.8000	1.1588	4.935	0.0000	0.0000
2026/03/05	R035	07/05/2026	8.79 Put	Bond Future	192.3300	0.1923	199.3100	0.1993	3.629	0.0000	0.0000
2026/03/05	R035	07/05/2026	8.79 Call	Bond Future	3632.1000	3.6321	3544.5600	3.5446	2.410	0.0000	0.0000
2026/03/05	R035	07/05/2026	9.20 Call	Bond Future	5936.4700	5.9365	5843.2900	5.8433	1.570	0.0000	0.0000
2026/03/05	R035	07/05/2026	9.20 Put	Bond Future	50.1500	0.0502	51.4900	0.0515	2.672	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.66 Call	Bond Future	13990.2400	13.9902	13895.7200	13.8957	0.676	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.66 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.16 Call	Bond Future	11318.6000	11.3186	11224.0700	11.2241	0.835	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.16 Put	Bond Future	0.9700	0.0010	0.9600	0.0010	1.031	0.0000	0.0000
2026/03/05	R035	07/05/2026	9.66 Put	Bond Future	11.3800	0.0114	11.5100	0.0115	1.142	0.0000	0.0000
2026/03/05	R035	07/05/2026	9.66 Call	Bond Future	8550.8700	8.5509	8456.4800	8.4565	1.104	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.71 Call	Bond Future	14251.8600	14.2519	14157.3400	14.1573	0.663	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.71 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.21 Call	Bond Future	11590.2800	11.5903	11495.7600	11.4958	0.816	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.21 Put	Bond Future	0.7200	0.0007	0.7200	0.0007	0.000	0.0000	0.0000
2026/03/05	R035	07/05/2026	9.71 Put	Bond Future	9.7400	0.0097	9.8300	0.0098	0.924	0.0000	0.0000
2026/03/05	R035	07/05/2026	9.71 Call	Bond Future	8831.9300	8.8319	8737.5000	8.7375	1.069	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.64 Call	Bond Future	13885.3200	13.8853	13790.8000	13.7908	0.681	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.64 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.14 Call	Bond Future	11209.6400	11.2096	11115.1200	11.1151	0.843	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.14 Put	Bond Future	1.0800	0.0011	1.0800	0.0011	0.000	0.0000	0.0000
2026/03/05	R035	07/05/2026	9.64 Put	Bond Future	12.1200	0.0121	12.2700	0.0123	1.238	0.0000	0.0000
2026/03/05	R035	07/05/2026	9.64 Call	Bond Future	8438.2200	8.4382	8343.8500	8.3439	1.118	0.0000	0.0000
2026/03/05	R035	07/05/2026		Bond Future	8.2350	105.6910	8.2499	105.5965	0.181	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.86 Call	Bond Future	15030.7000	15.0307	14936.1800	14.9362	0.629	0.0000	0.0000
2026/03/05	R035	07/05/2026	10.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/05	R035	07/05/2026	8.31 Call	Bond Future	1296.7400	1.2967	1234.8000	1.2348	4.777	0.0000	0.0000
2026/03/05	R035	07/05/2026	8.31 Put	Bond Future	823.1300	0.8231	855.7100	0.8557	3.958	0.0000	0.0000
2026/03/05	R035	07/05/2026	8.55 Call	Bond Future	2375.2000	2.3752	2296.6400	2.2966	3.308	0.0000	0.0000
2026/03/05	R035	07/05/2026	8.55 Put	Bond Future	404.5100	0.4045	420.4700	0.4205	3.946	0.0000	0.0000
2026/03/05	R035	06/08/2026	7.70 Put	Bond Future	3821.6000	3.8216	3905.3100	3.9053	2.190	0.0000	0.0000
2026/03/05	R035	06/08/2026	7.70 Call	Bond Future	162.3500	0.1624	149.9000	0.1499	7.669	0.0000	0.0000
2026/03/05	R035	06/08/2026	7.90 Put	Bond Future	2805.1600	2.8052	2876.1600	2.8762	2.531	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	
2026/03/05	R035	06/08/2026	7.90 Call	Bond Future	429.2400	0.4292	404.0800	0.4041	5.862	0.0000	0.0000
2026/03/05	R035	06/08/2026	8.34 Call	Bond Future	1693.1700	1.6932	1636.2300	1.6362	3.363	0.0000	0.0000
2026/03/05	R035	06/08/2026	8.34 Put	Bond Future	1314.6400	1.3146	1353.8600	1.3539	2.983	0.0000	0.0000
2026/03/05	R035	06/08/2026	7.95 Put	Bond Future	2584.1200	2.5841	2651.4400	2.6514	2.605	0.0000	0.0000
2026/03/05	R035	06/08/2026	7.95 Call	Bond Future	525.9400	0.5259	497.1000	0.4971	5.484	0.0000	0.0000
2026/03/05	R035	06/08/2026		Bond Future	8.2786	107.5747	8.2942	107.4785	0.188	0.0000	0.0000
2026/03/05	R035	06/08/2026	11.06 Call	Bond Future	15496.2900	15.4963	15400.1800	15.4002	0.620	0.0000	0.0000
2026/03/05	R035	06/08/2026	11.06 Put	Bond Future	2.3600	0.0024	2.4100	0.0024	2.119	0.0000	0.0000
2026/03/05	R035	06/08/2026	10.22 Call	Bond Future	11191.3100	11.1913	11096.0600	11.0961	0.851	0.0000	0.0000
2026/03/05	R035	06/08/2026	10.22 Put	Bond Future	36.7400	0.0367	37.6500	0.0377	2.477	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.72 Call	Bond Future	8547.1400	8.5471	8453.9200	8.4539	1.091	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.72 Put	Bond Future	109.4600	0.1095	112.4000	0.1124	2.686	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.22 Put	Bond Future	267.5200	0.2675	275.4400	0.2754	2.961	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.22 Call	Bond Future	5883.0000	5.8830	5794.7600	5.7948	1.500	0.0000	0.0000
2026/03/05	R035	06/08/2026	10.13 Call	Bond Future	10720.6700	10.7207	10625.6900	10.6257	0.886	0.0000	0.0000
2026/03/05	R035	06/08/2026	10.13 Put	Bond Future	47.5700	0.0476	48.7500	0.0488	2.481	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.63 Call	Bond Future	8065.6600	8.0657	7973.0100	7.9730	1.149	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.63 Put	Bond Future	128.0700	0.1281	131.5800	0.1316	2.741	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.13 Put	Bond Future	316.0000	0.3160	325.4400	0.3254	2.987	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.13 Call	Bond Future	5411.9600	5.4120	5325.2400	5.3252	1.602	0.0000	0.0000
2026/03/05	R035	06/08/2026	8.29 Put	Bond Future	1437.3300	1.4373	1479.7700	1.4798	2.953	0.0000	0.0000
2026/03/05	R035	06/08/2026	8.29 Call	Bond Future	1507.5500	1.5076	1453.8300	1.4538	3.563	0.0000	0.0000
2026/03/05	R035	06/08/2026	8.79 Put	Bond Future	583.7200	0.5837	601.6600	0.6017	3.073	0.0000	0.0000
2026/03/05	R035	06/08/2026	8.79 Call	Bond Future	3684.4000	3.6844	3606.1800	3.6062	2.123	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.39 Call	Bond Future	6783.4000	6.7834	6692.9000	6.6929	1.334	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.39 Put	Bond Future	196.2700	0.1963	201.9300	0.2019	2.884	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.71 Call	Bond Future	8493.6600	8.4937	8400.5100	8.4005	1.097	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.71 Put	Bond Future	111.3800	0.1114	114.3900	0.1144	2.702	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.21 Call	Bond Future	5830.4600	5.8305	5742.3700	5.7424	1.511	0.0000	0.0000
2026/03/05	R035	06/08/2026	9.21 Put	Bond Future	272.5200	0.2725	280.5900	0.2806	2.961	0.0000	0.0000
2026/03/05	R035	06/08/2026	8.71 Put	Bond Future	674.1000	0.6741	694.8500	0.6949	3.078	0.0000	0.0000
2026/03/05	R035	06/08/2026	8.71 Call	Bond Future	3297.6900	3.2977	3222.2800	3.2223	2.287	0.0000	0.0000
2026/03/05	R035	05/11/2026	9.80 Call	Bond Future	8654.0500	8.6541	8562.7100	8.5627	1.055	0.0000	0.0000
2026/03/05	R035	05/11/2026	9.80 Put	Bond Future	258.4300	0.2584	264.7100	0.2647	2.430	0.0000	0.0000
2026/03/05	R035	05/11/2026	9.30 Call	Bond Future	6145.4800	6.1455	6060.4800	6.0605	1.383	0.0000	0.0000
2026/03/05	R035	05/11/2026	9.30 Put	Bond Future	503.6000	0.5036	516.2200	0.5162	2.506	0.0000	0.0000
2026/03/05	R035	05/11/2026	8.80 Put	Bond Future	994.7600	0.9948	1019.6000	1.0196	2.497	0.0000	0.0000
2026/03/05	R035	05/11/2026	8.80 Call	Bond Future	3778.3200	3.7783	3705.5400	3.7055	1.926	0.0000	0.0000
2026/03/05	R035	05/11/2026		Bond Future	8.3304	104.9369	8.3466	104.8393	0.194	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
2026/03/05	R035	05/11/2026	10.03 Call	Bond Future		9816.8900	9.8169	9723.7700	9.7238	0.949	0.0000	0.0000
2026/03/05	R035	05/11/2026	10.03 Put	Bond Future		188.4800	0.1885	192.9800	0.1930	2.388	0.0000	0.0000
2026/03/05	R035	05/11/2026	8.97 Call	Bond Future		4560.5000	4.5605	4482.7400	4.4827	1.705	0.0000	0.0000
2026/03/05	R035	05/11/2026	8.97 Put	Bond Future		793.1000	0.7931	812.9600	0.8130	2.504	0.0000	0.0000
2026/03/05	R035	05/11/2026	8.47 Call	Bond Future		2391.9400	2.3919	2332.0600	2.3321	2.503	0.0000	0.0000
2026/03/05	R035	05/11/2026	8.47 Put	Bond Future		1554.3100	1.5543	1592.0500	1.5921	2.428	0.0000	0.0000
2026/03/05	R035	05/11/2026	7.97 Put	Bond Future		3014.7600	3.0148	3079.7300	3.0797	2.155	0.0000	0.0000
2026/03/05	R035	05/11/2026	7.97 Call	Bond Future		810.5100	0.8105	777.8600	0.7779	4.028	0.0000	0.0000
2026/03/05	R035	04/02/2027	7.70 Put	Bond Future		4646.6600	4.6467	4725.2700	4.7253	1.692	0.0000	0.0000
2026/03/05	R035	04/02/2027	7.70 Call	Bond Future		470.4200	0.4704	450.0300	0.4500	4.334	0.0000	0.0000
2026/03/05	R035	04/02/2027	8.20 Put	Bond Future		2720.0300	2.7200	2774.4300	2.7744	2.000	0.0000	0.0000
2026/03/05	R035	04/02/2027	8.20 Call	Bond Future		1577.3800	1.5774	1532.7800	1.5328	2.827	0.0000	0.0000
2026/03/05	R035	04/02/2027	8.85 Call	Bond Future		3949.2300	3.9492	3878.9800	3.8790	1.779	0.0000	0.0000
2026/03/05	R035	04/02/2027	8.85 Put	Bond Future		1311.0400	1.3110	1339.7900	1.3398	2.193	0.0000	0.0000
2026/03/05	R035	04/02/2027		Bond Future		8.3932	106.7426	8.4101	106.6436	0.201	0.0000	0.0000
2026/03/05	R035	04/02/2027	9.02 Call	Bond Future		4681.5400	4.6815	4606.5300	4.6065	1.602	0.0000	0.0000
2026/03/05	R035	04/02/2027	9.02 Put	Bond Future		1083.8000	1.0838	1107.7900	1.1078	2.214	0.0000	0.0000
2026/03/05	R035	06/05/2027		Bond Future		8.4624	104.0369	8.4800	103.9366	0.208	0.0000	0.0000
2026/03/05	R035	06/05/2027	8.25 Call	Bond Future		1824.8800	1.8249	1779.3200	1.7793	2.497	0.0000	0.0000
2026/03/05	R035	06/05/2027	8.25 Put	Bond Future		3047.7800	3.0478	3102.5600	3.1026	1.797	0.0000	0.0000
2026/03/05	R038	07/05/2026		Bond Future		8.6376	117.6497	8.6472	117.5712	0.111	0.0000	0.0000
2026/03/05	R038	07/05/2026	11.40 Call	Bond Future		19800.4900	19.8005	19722.0000	19.7220	0.396	0.0000	0.0000
2026/03/05	R038	07/05/2026	11.40 Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/05	R038	06/08/2026		Bond Future		8.6912	119.7465	8.7012	119.6667	0.115	0.0000	0.0000
2026/03/05	R038	06/08/2026	11.77 Call	Bond Future		21391.5900	21.3916	21311.7900	21.3118	0.373	0.0000	0.0000
2026/03/05	R038	06/08/2026	11.77 Put	Bond Future		2.0300	0.0020	2.0300	0.0020	0.000	0.0000	0.0000
2026/03/05	R038	05/11/2026		Bond Future		8.7494	116.3370	8.7597	116.2561	0.118	0.0000	0.0000
2026/03/05	R038	05/11/2026	10.72 Call	Bond Future		14297.6800	14.2977	14218.6300	14.2186	0.553	0.0000	0.0000
2026/03/05	R038	05/11/2026	10.72 Put	Bond Future		166.5900	0.1666	168.4500	0.1685	1.117	0.0000	0.0000
2026/03/05	R038	04/02/2027		Bond Future		8.8163	118.3380	8.8270	118.2560	0.121	0.0000	0.0000
2026/03/05	R038	04/02/2027	9.60 Call	Bond Future		7070.9500	7.0710	7004.3600	7.0044	0.942	0.0000	0.0000
2026/03/05	R038	04/02/2027	9.60 Put	Bond Future		1258.2700	1.2583	1273.7600	1.2738	1.231	0.0000	0.0000
2026/03/05	R038	06/05/2027		Bond Future		8.8927	114.8450	8.9037	114.7621	0.124	0.0000	0.0000
2026/03/05	R038	06/05/2027	8.71 Call	Bond Future		2632.7600	2.6328	2592.0600	2.5921	1.546	0.0000	0.0000
2026/03/05	R038	06/05/2027	8.71 Put	Bond Future		4018.2100	4.0182	4060.4900	4.0605	1.052	0.0000	0.0000
2026/03/05	R053	07/05/2026		Bond Future		8.7691	130.6391	8.7737	130.5802	0.053	0.0000	0.0000
2026/03/05	R053	07/05/2026	11.69 Call	Bond Future		29863.9600	29.8640	29805.0500	29.8051	0.197	0.0000	0.0000
2026/03/05	R053	07/05/2026	11.69 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	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	
2026/03/05	R053	06/08/2026		Bond Future	8.8101	132.9674	8.8148	132.9075	0.054	0.0000	0.0000
2026/03/05	R053	06/08/2026	12.28 Call	Bond Future	33857.6900	33.8577	33797.8300	33.7978	0.177	0.0000	0.0000
2026/03/05	R053	06/08/2026	12.28 Put	Bond Future	1.6200	0.0016	1.5800	0.0016	2.469	0.0000	0.0000
2026/03/05	R053	06/08/2026	8.10 Put	Bond Future	9712.8600	9.7129	9766.1100	9.7661	0.548	0.0000	0.0000
2026/03/05	R053	06/08/2026	8.10 Call	Bond Future	179.0500	0.1791	172.4800	0.1725	3.669	0.0000	0.0000
2026/03/05	R053	06/08/2026	8.60 Put	Bond Future	4451.8800	4.4519	4481.2300	4.4812	0.659	0.0000	0.0000
2026/03/05	R053	06/08/2026	8.60 Call	Bond Future	1747.4900	1.7475	1717.0200	1.7170	1.744	0.0000	0.0000
2026/03/05	R053	06/08/2026	9.10 Call	Bond Future	5472.1000	5.4721	5421.7500	5.4218	0.920	0.0000	0.0000
2026/03/05	R053	06/08/2026	9.10 Put	Bond Future	1889.3000	1.8893	1898.7700	1.8988	0.501	0.0000	0.0000
2026/03/05	R053	05/11/2026		Bond Future	8.8535	129.4087	8.8583	129.3481	0.055	0.0000	0.0000
2026/03/05	R053	05/11/2026	11.21 Call	Bond Future	24798.9900	24.7990	24738.1800	24.7382	0.245	0.0000	0.0000
2026/03/05	R053	05/11/2026	11.21 Put	Bond Future	166.0300	0.1660	165.8000	0.1658	0.139	0.0000	0.0000
2026/03/05	R053	04/02/2027		Bond Future	8.9024	131.6346	8.9073	131.5733	0.056	0.0000	0.0000
2026/03/05	R053	04/02/2027	9.99 Call	Bond Future	13996.9600	13.9970	13940.9000	13.9409	0.401	0.0000	0.0000
2026/03/05	R053	04/02/2027	9.99 Put	Bond Future	1635.6300	1.6356	1640.8300	1.6408	0.318	0.0000	0.0000
2026/03/05	R053	06/05/2027		Bond Future	8.9568	127.9872	8.9619	127.9253	0.056	0.0000	0.0000
2026/03/05	R053	06/05/2027	8.92 Call	Bond Future	5360.4000	5.3604	5322.4600	5.3225	0.708	0.0000	0.0000
2026/03/05	R053	06/05/2027	8.92 Put	Bond Future	5811.6600	5.8117	5835.5800	5.8356	0.412	0.0000	0.0000
2026/03/05	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/05	R186	07/05/2026	8.69 Call	Bond Future	66.0300	0.0660	65.5200	0.0655	0.772	0.0000	0.0000
2026/03/05	R186	07/05/2026	8.69 Put	Bond Future	66.0300	0.0660	65.5200	0.0655	0.772	0.0000	0.0000
2026/03/05	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/05	R186	06/08/2026	8.57 Call	Bond Future	70.0800	0.0701	69.8500	0.0699	0.328	0.0000	0.0000
2026/03/05	R186	06/08/2026	8.57 Put	Bond Future	70.0800	0.0701	69.8500	0.0699	0.328	0.0000	0.0000
2026/03/05	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/05	R186	05/11/2026	8.12 Call	Bond Future	43.7200	0.0437	43.6400	0.0436	0.183	0.0000	0.0000
2026/03/05	R186	05/11/2026	8.12 Put	Bond Future	43.7200	0.0437	43.6400	0.0436	0.183	0.0000	0.0000
2026/03/05	R202	07/05/2026		Bond Future	305.8631	305.8631	304.8384	304.8384	0.335	0.0000	0.0000
2026/03/05	R202	07/05/2026	277.55 Call	Bond Future	28313.0700	28.3131	27288.3700	27.2884	3.619	0.0000	0.0000
2026/03/05	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R202	06/08/2026		Bond Future	305.9948	305.9948	304.9517	304.9517	0.341	0.0000	0.0000
2026/03/05	R202	06/08/2026	278.86 Call	Bond Future	27134.7900	27.1348	26091.7300	26.0917	3.844	0.0000	0.0000
2026/03/05	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R202	05/11/2026		Bond Future	311.3594	311.3594	310.2986	310.2986	0.341	0.0000	0.0000
2026/03/05	R202	05/11/2026	280.46 Call	Bond Future	30899.3500	30.8994	29838.6000	29.8386	3.433	0.0000	0.0000
2026/03/05	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R202	04/02/2027		Bond Future	311.3092	311.3092	310.2304	310.2304	0.347	0.0000	0.0000
2026/03/05	R202	04/02/2027	294.73 Call	Bond Future	16579.2300	16.5792	15500.4000	15.5004	6.507	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	
2026/03/05	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R202	06/05/2027		Bond Future	316.6120	316.6120	315.5158	315.5158	0.346	0.0000	0.0000
2026/03/05	R202	06/05/2027	306.99 Call	Bond Future	9621.9700	9.6220	8525.7600	8.5258	11.393	0.0000	0.0000
2026/03/05	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R209	07/05/2026		Bond Future	8.3864	86.5401	8.4012	86.4509	0.177	0.0000	0.0000
2026/03/05	R209	07/05/2026	11.07 Call	Bond Future	14370.2800	14.3703	14281.0600	14.2811	0.621	0.0000	0.0000
2026/03/05	R209	07/05/2026	11.07 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/05	R209	06/08/2026		Bond Future	8.4309	88.0825	8.4463	87.9917	0.182	0.0000	0.0000
2026/03/05	R209	06/08/2026	11.39 Call	Bond Future	15417.3700	15.4174	15326.6300	15.3266	0.589	0.0000	0.0000
2026/03/05	R209	06/08/2026	11.39 Put	Bond Future	1.4200	0.0014	1.4500	0.0015	2.113	0.0000	0.0000
2026/03/05	R209	05/11/2026		Bond Future	8.4797	86.4563	8.4956	86.3642	0.188	0.0000	0.0000
2026/03/05	R209	05/11/2026	10.32 Call	Bond Future	10020.1400	10.0201	9931.4100	9.9314	0.886	0.0000	0.0000
2026/03/05	R209	05/11/2026	10.32 Put	Bond Future	150.8700	0.1509	154.3100	0.1543	2.280	0.0000	0.0000
2026/03/05	R209	04/02/2027		Bond Future	8.5371	87.9439	8.5536	87.8504	0.193	0.0000	0.0000
2026/03/05	R209	04/02/2027	9.28 Call	Bond Future	5012.3700	5.0124	4938.6600	4.9387	1.471	0.0000	0.0000
2026/03/05	R209	04/02/2027	9.28 Put	Bond Future	923.5000	0.9235	943.3200	0.9433	2.146	0.0000	0.0000
2026/03/05	R209	04/02/2027	8.96 Call	Bond Future	3670.7200	3.6707	3605.1000	3.6051	1.788	0.0000	0.0000
2026/03/05	R209	04/02/2027	8.96 Put	Bond Future	1312.0600	1.3121	1339.9700	1.3400	2.127	0.0000	0.0000
2026/03/05	R209	04/02/2027	8.03 Put	Bond Future	3690.2400	3.6902	3756.3000	3.7563	1.790	0.0000	0.0000
2026/03/05	R209	04/02/2027	8.03 Call	Bond Future	750.3900	0.7504	722.9200	0.7229	3.661	0.0000	0.0000
2026/03/05	R209	06/05/2027	9.32 Call	Bond Future	5071.6200	5.0716	5000.0500	5.0001	1.411	0.0000	0.0000
2026/03/05	R209	06/05/2027	9.32 Put	Bond Future	1206.4100	1.2064	1229.6300	1.2296	1.925	0.0000	0.0000
2026/03/05	R209	06/05/2027	8.25 Put	Bond Future	3378.0700	3.3781	3435.3000	3.4353	1.694	0.0000	0.0000
2026/03/05	R209	06/05/2027	8.25 Call	Bond Future	1385.9800	1.3860	1348.4200	1.3484	2.710	0.0000	0.0000
2026/03/05	R209	06/05/2027		Bond Future	8.6035	86.2720	8.6206	86.1772	0.199	0.0000	0.0000
2026/03/05	R209	06/05/2027	8.41 Call	Bond Future	1815.7500	1.8158	1771.7700	1.7718	2.422	0.0000	0.0000
2026/03/05	R209	06/05/2027	8.41 Put	Bond Future	2899.1600	2.8992	2949.9700	2.9500	1.753	0.0000	0.0000
2026/03/05	R210	07/05/2026		Bond Future	260.8032	260.8032	260.8218	260.8218	0.007	0.0000	0.0000
2026/03/05	R210	07/05/2026	255.40 Call	Bond Future	5403.2300	5.4032	5421.8300	5.4218	0.344	0.0000	0.0000
2026/03/05	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R210	06/08/2026		Bond Future	265.5155	265.5155	265.5347	265.5347	0.007	0.0000	0.0000
2026/03/05	R210	06/08/2026	259.84 Call	Bond Future	5675.5100	5.6755	5694.6900	5.6947	0.338	0.0000	0.0000
2026/03/05	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R210	05/11/2026		Bond Future	266.6534	266.6534	266.6732	266.6732	0.007	0.0000	0.0000
2026/03/05	R210	05/11/2026	253.33 Call	Bond Future	13323.3800	13.3234	13343.2400	13.3432	0.149	0.0000	0.0000
2026/03/05	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R210	04/02/2027		Bond Future	271.3054	271.3054	271.3264	271.3264	0.008	0.0000	0.0000
2026/03/05	R210	04/02/2027	266.03 Call	Bond Future	5275.4200	5.2754	5296.3600	5.2964	0.397	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
2026/03/05	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/05	R210	06/05/2027		Bond Future	272.3567	272.3567	272.3785	272.3785	0.008	0.0000
2026/03/05	R210	06/05/2027	271.13 Call	Bond Future	1226.6600	1.2267	1248.4700	1.2485	1.778	0.0000
2026/03/05	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/05	R213	07/05/2026		Bond Future	7.6669	98.7356	7.6926	98.6357	0.335	0.0000
2026/03/05	R213	07/05/2026	9.80 Call	Bond Future	7890.9800	7.8910	7791.0800	7.7911	1.266	0.0000
2026/03/05	R213	07/05/2026	9.80 Put	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0.0000
2026/03/05	R213	06/08/2026		Bond Future	7.6978	100.4953	7.7251	100.3937	0.355	0.0000
2026/03/05	R213	06/08/2026	9.69 Call	Bond Future	7094.1200	7.0941	6993.5200	6.9935	1.418	0.0000
2026/03/05	R213	06/08/2026	9.69 Put	Bond Future	14.9400	0.0149	15.9200	0.0159	6.560	0.0000
2026/03/05	R213	05/11/2026		Bond Future	7.7417	98.6856	7.7708	98.5824	0.376	0.0000
2026/03/05	R213	05/11/2026	8.75 Call	Bond Future	3781.9400	3.7819	3693.1600	3.6932	2.347	0.0000
2026/03/05	R213	05/11/2026	8.75 Put	Bond Future	285.7300	0.2857	300.1100	0.3001	5.033	0.0000
2026/03/05	R213	04/02/2027		Bond Future	7.8023	100.3841	7.8335	100.2794	0.399	0.0000
2026/03/05	R213	04/02/2027	8.14 Call	Bond Future	1942.2200	1.9422	1873.8600	1.8739	3.520	0.0000
2026/03/05	R213	04/02/2027	8.14 Put	Bond Future	815.0000	0.8150	851.3500	0.8514	4.460	0.0000
2026/03/05	R213	06/05/2027		Bond Future	7.8756	98.5226	7.9090	98.4164	0.424	0.0000
2026/03/05	R213	06/05/2027	7.56 Call	Bond Future	795.7100	0.7957	754.9000	0.7549	5.129	0.0000
2026/03/05	R213	06/05/2027	7.56 Put	Bond Future	1805.3100	1.8053	1870.6700	1.8707	3.620	0.0000
2026/03/05	R214	07/05/2026		Bond Future	8.7458	82.8274	8.7555	82.7582	0.111	0.0000
2026/03/05	R214	07/05/2026	11.53 Call	Bond Future	16883.9300	16.8839	16814.7200	16.8147	0.410	0.0000
2026/03/05	R214	07/05/2026	11.53 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/03/05	R214	06/08/2026		Bond Future	8.7904	84.3036	8.8004	84.2332	0.114	0.0000
2026/03/05	R214	06/08/2026	11.97 Call	Bond Future	18678.8900	18.6789	18608.4700	18.6085	0.377	0.0000
2026/03/05	R214	06/08/2026	11.97 Put	Bond Future	1.1000	0.0011	1.1000	0.0011	0.000	0.0000
2026/03/05	R214	05/11/2026		Bond Future	8.8402	82.4671	8.8504	82.3957	0.116	0.0000
2026/03/05	R214	05/11/2026	10.97 Call	Bond Future	13230.8300	13.2308	13160.6400	13.1606	0.531	0.0000
2026/03/05	R214	05/11/2026	10.97 Put	Bond Future	114.8000	0.1148	116.0300	0.1160	1.071	0.0000
2026/03/05	R214	04/02/2027		Bond Future	8.8974	83.8864	8.9079	83.8139	0.119	0.0000
2026/03/05	R214	04/02/2027	9.90 Call	Bond Future	7424.5200	7.4245	7362.7400	7.3627	0.832	0.0000
2026/03/05	R214	04/02/2027	9.90 Put	Bond Future	929.6400	0.9296	940.3500	0.9404	1.152	0.0000
2026/03/05	R214	06/05/2027		Bond Future	8.9579	82.0008	8.9688	81.9274	0.121	0.0000
2026/03/05	R214	06/05/2027	8.88 Call	Bond Future	2760.4500	2.7605	2721.0900	2.7211	1.426	0.0000
2026/03/05	R214	06/05/2027	8.88 Put	Bond Future	3290.2600	3.2903	3324.2800	3.3243	1.034	0.0000
2026/03/05	R248	07/05/2026		Bond Future	8.8652	100.6100	8.8698	100.5662	0.052	0.0000
2026/03/05	R248	07/05/2026	11.72 Call	Bond Future	22129.6900	22.1297	22085.9100	22.0859	0.198	0.0000
2026/03/05	R248	07/05/2026	11.72 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	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	
2026/03/05	R248	07/05/2026	8.30 Put	Bond Future	5640.9600	5.6410	5681.8200	5.6818	0.724	0.0000	0.0000
2026/03/05	R248	07/05/2026	8.30 Call	Bond Future	35.5000	0.0355	32.5900	0.0326	8.197	0.0000	0.0000
2026/03/05	R248	07/05/2026	8.70 Put	Bond Future	2335.3800	2.3354	2354.8900	2.3549	0.835	0.0000	0.0000
2026/03/05	R248	07/05/2026	8.70 Call	Bond Future	746.9300	0.7469	722.6700	0.7227	3.248	0.0000	0.0000
2026/03/05	R248	07/05/2026	9.18 Call	Bond Future	3511.0400	3.5110	3467.4000	3.4674	1.243	0.0000	0.0000
2026/03/05	R248	07/05/2026	9.18 Put	Bond Future	591.1500	0.5912	591.2800	0.5913	0.022	0.0000	0.0000
2026/03/05	R248	07/05/2026	9.19 Call	Bond Future	3583.8900	3.5839	3540.1000	3.5401	1.222	0.0000	0.0000
2026/03/05	R248	07/05/2026	9.19 Put	Bond Future	573.5000	0.5735	573.4800	0.5735	0.003	0.0000	0.0000
2026/03/05	R248	06/08/2026	9.00 Call	Bond Future	2911.1300	2.9111	2878.0800	2.8781	1.135	0.0000	0.0000
2026/03/05	R248	06/08/2026	9.00 Put	Bond Future	2061.0900	2.0611	2072.5600	2.0726	0.557	0.0000	0.0000
2026/03/05	R248	06/08/2026	10.00 Call	Bond Future	9871.1700	9.8712	9826.5400	9.8265	0.452	0.0000	0.0000
2026/03/05	R248	06/08/2026	10.00 Put	Bond Future	407.4200	0.4074	407.3100	0.4073	0.027	0.0000	0.0000
2026/03/05	R248	06/08/2026		Bond Future	8.9089	102.4031	8.9137	102.3586	0.053	0.0000	0.0000
2026/03/05	R248	06/08/2026	12.37 Call	Bond Future	25554.9800	25.5550	25510.4400	25.5104	0.174	0.0000	0.0000
2026/03/05	R248	06/08/2026	12.37 Put	Bond Future	1.0600	0.0011	1.0400	0.0010	1.887	0.0000	0.0000
2026/03/05	R248	05/11/2026		Bond Future	8.9571	99.7392	8.9619	99.6941	0.054	0.0000	0.0000
2026/03/05	R248	05/11/2026	11.31 Call	Bond Future	18634.1500	18.6342	18588.9100	18.5889	0.243	0.0000	0.0000
2026/03/05	R248	05/11/2026	11.31 Put	Bond Future	119.7100	0.1197	119.5400	0.1195	0.142	0.0000	0.0000
2026/03/05	R248	04/02/2027		Bond Future	9.0118	101.4555	9.0168	101.4099	0.055	0.0000	0.0000
2026/03/05	R248	04/02/2027	10.11 Call	Bond Future	10441.2500	10.4413	10399.4700	10.3995	0.400	0.0000	0.0000
2026/03/05	R248	04/02/2027	10.11 Put	Bond Future	1125.9900	1.1260	1129.7400	1.1297	0.333	0.0000	0.0000
2026/03/05	R248	06/05/2027		Bond Future	9.0693	98.7242	9.0744	98.6782	0.056	0.0000	0.0000
2026/03/05	R248	06/05/2027	9.05 Call	Bond Future	3944.9900	3.9450	3916.7200	3.9167	0.717	0.0000	0.0000
2026/03/05	R248	06/05/2027	9.05 Put	Bond Future	4120.5700	4.1206	4138.2700	4.1383	0.430	0.0000	0.0000
2026/03/05	R2R9	07/05/2026		Bond Future	8.7274	109.8903	8.7370	109.8123	0.110	0.0000	0.0000
2026/03/05	R2R9	07/05/2026	99.91 Call	Bond Future	99040.5800	99.0406	98962.6400	98.9626	0.079	0.0000	0.0000
2026/03/05	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R2R9	06/08/2026		Bond Future	8.7807	111.8487	8.7907	111.7695	0.113	0.0000	0.0000
2026/03/05	R2R9	06/08/2026	101.74 Call	Bond Future	98729.2200	98.7292	98649.9700	98.6500	0.080	0.0000	0.0000
2026/03/05	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R2R9	05/11/2026		Bond Future	8.8381	108.8067	8.8484	108.7263	0.116	0.0000	0.0000
2026/03/05	R2R9	05/11/2026	98.56 Call	Bond Future	97836.6300	97.8366	97756.2700	97.7563	0.082	0.0000	0.0000
2026/03/05	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R2R9	04/02/2027		Bond Future	8.9038	110.6782	8.9144	110.5968	0.119	0.0000	0.0000
2026/03/05	R2R9	04/02/2027	9.89 Call	Bond Future	7667.8400	7.6678	7594.7500	7.5948	0.953	0.0000	0.0000
2026/03/05	R2R9	04/02/2027	9.89 Put	Bond Future	442.1500	0.4422	450.5400	0.4505	1.898	0.0000	0.0000
2026/03/05	R2R9	06/05/2027		Bond Future	8.9781	107.5607	8.9890	107.4782	0.122	0.0000	0.0000
2026/03/05	R2R9	06/05/2027	8.83 Call	Bond Future	2575.4400	2.5754	2534.3300	2.5343	1.596	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	
2026/03/05	R2R9	06/05/2027	8.83 Put	Bond Future	3700.2300	3.7002	3741.6400	3.7416	1.119	0.0000	0.0000
2026/03/05	R4R2	07/05/2026		Bond Future	8.8413	111.9883	8.8611	111.8077	0.224	0.0000	0.0000
2026/03/05	R4R2	07/05/2026	100.23 Call	Bond Future	100899.2300	100.8992	100718.6200	100.7186	0.179	0.0000	0.0000
2026/03/05	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R4R2	06/08/2026		Bond Future	8.8930	113.9842	8.9135	113.8004	0.230	0.0000	0.0000
2026/03/05	R4R2	06/08/2026	102.06 Call	Bond Future	100566.9200	100.5669	100383.1600	100.3832	0.183	0.0000	0.0000
2026/03/05	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R4R2	05/11/2026		Bond Future	8.9482	110.8532	8.9693	110.6664	0.236	0.0000	0.0000
2026/03/05	R4R2	05/11/2026	98.76 Call	Bond Future	99630.5700	99.6306	99443.8600	99.4439	0.187	0.0000	0.0000
2026/03/05	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/05	R4R2	04/02/2027		Bond Future	9.0106	112.7599	9.0324	112.5702	0.242	0.0000	0.0000
2026/03/05	R4R2	04/02/2027	10.13 Call	Bond Future	9527.8300	9.5278	9355.6400	9.3556	1.807	0.0000	0.0000
2026/03/05	R4R2	04/02/2027	10.13 Put	Bond Future	376.3700	0.3764	393.7900	0.3938	4.628	0.0000	0.0000
2026/03/05	R4R2	06/05/2027		Bond Future	9.0805	109.5513	9.1030	109.3588	0.248	0.0000	0.0000
2026/03/05	R4R2	06/05/2027	9.00 Call	Bond Future	3195.5500	3.1956	3098.9300	3.0989	3.024	0.0000	0.0000
2026/03/05	R4R2	06/05/2027	9.00 Put	Bond Future	3888.5900	3.8886	3984.5000	3.9845	2.466	0.0000	0.0000
2026/03/05	RR87	07/05/2026		Bond Future	6.8414	103.0069	6.8549	102.9993	0.198	0.0000	0.0000
2026/03/05	RR87	07/05/2026	6.81 Call	Bond Future	33.0236	0.0330	29.5108	0.0295	10.637	0.0000	0.0000
2026/03/05	RR87	07/05/2026	6.81 Put	Bond Future	50.7936	0.0508	54.9408	0.0549	8.165	0.0000	0.0000
2026/03/05	RR87	06/08/2026		Bond Future	6.5824	101.1113	6.6052	101.1032	0.345	0.0000	0.0000
2026/03/05	RR87	06/08/2026	6.53 Call	Bond Future	41.2030	0.0412	37.5910	0.0376	8.766	0.0000	0.0000
2026/03/05	RR87	06/08/2026	6.53 Put	Bond Future	59.7930	0.0598	64.2410	0.0642	7.439	0.0000	0.0000
2026/03/05	RR87	05/11/2026		Bond Future	5.5413	102.8598	5.6109	102.8518	1.257	0.0000	0.0000
2026/03/05	RR87	05/11/2026	5.27 Call	Bond Future	8.3446	0.0083	6.3601	0.0064	23.782	0.0000	0.0000
2026/03/05	RR87	05/11/2026	5.27 Put	Bond Future	39.4946	0.0395	45.5101	0.0455	15.231	0.0000	0.0000
2026/03/05	RR88	07/05/2026		Bond Future	6.8706	106.3271	6.8820	106.3097	0.166	0.0000	0.0000
2026/03/05	RR88	07/05/2026	6.84 Call	Bond Future	109.4104	0.1094	100.8551	0.1009	7.819	0.0000	0.0000
2026/03/05	RR88	07/05/2026	6.84 Put	Bond Future	156.1704	0.1562	165.0051	0.1650	5.657	0.0000	0.0000
2026/03/05	RR88	06/08/2026		Bond Future	6.8180	105.3129	6.8317	105.2964	0.200	0.0000	0.0000
2026/03/05	RR88	06/08/2026	6.79 Call	Bond Future	197.0747	0.1971	188.6474	0.1886	4.276	0.0000	0.0000
2026/03/05	RR88	06/08/2026	6.79 Put	Bond Future	230.9547	0.2310	239.0074	0.2390	3.487	0.0000	0.0000
2026/03/05	RR88	05/11/2026		Bond Future	6.7526	106.5522	6.7692	106.5347	0.246	0.0000	0.0000
2026/03/05	RR88	05/11/2026	6.71 Call	Bond Future	219.1006	0.2191	210.4573	0.2105	3.945	0.0000	0.0000
2026/03/05	RR88	05/11/2026	6.71 Put	Bond Future	263.9106	0.2639	272.7773	0.2728	3.360	0.0000	0.0000
2026/03/05	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
2026/03/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/03/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/03/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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