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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/03/2026 TO 06/03/2026

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
2026/03/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/06	2029	07/05/2026		Bond Future	147.1869	147.1869	146.9690	0.148	0.0000	0.0000
2026/03/06	2029	07/05/2026	141.82 Call	Bond Future	5366.8700	5.3669	5149.0300	4.059	0.0000	0.0000
2026/03/06	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2029	06/08/2026		Bond Future	149.8465	149.8465	149.6181	0.152	0.0000	0.0000
2026/03/06	2029	06/08/2026	144.10 Call	Bond Future	5746.4600	5.7465	5518.0800	3.974	0.0000	0.0000
2026/03/06	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	
2026/03/06	2029	05/11/2026		Bond Future	150.9974	150.9974	150.7915	150.7915	0.136	0.0000	0.0000
2026/03/06	2029	05/11/2026	147.56 Call	Bond Future	3437.3500	3.4374	3231.4600	3.2315	5.990	0.0000	0.0000
2026/03/06	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2029	04/02/2027		Bond Future	153.6324	153.6324	153.4693	153.4693	0.106	0.0000	0.0000
2026/03/06	2029	04/02/2027	149.72 Call	Bond Future	3912.3700	3.9124	3749.3200	3.7493	4.168	0.0000	0.0000
2026/03/06	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2029	06/05/2027		Bond Future	154.7517	154.7517	154.6191	154.6191	0.086	0.0000	0.0000
2026/03/06	2029	06/05/2027	153.32 Call	Bond Future	1431.6800	1.4317	1299.1400	1.2991	9.258	0.0000	0.0000
2026/03/06	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2030	07/05/2026	7.21 Put	Bond Future	935.3800	0.9354	1788.9300	1.7889	91.252	0.0000	0.0000
2026/03/06	2030	07/05/2026	7.21 Call	Bond Future	130.1600	0.1302	4.1500	0.0042	96.812	0.0000	0.0000
2026/03/06	2030	07/05/2026	7.71 Put	Bond Future	202.6600	0.2027	495.0500	0.4951	144.276	0.0000	0.0000
2026/03/06	2030	07/05/2026	7.71 Call	Bond Future	1014.4200	1.0144	327.2500	0.3273	67.740	0.0000	0.0000
2026/03/06	2030	07/05/2026	7.92 Call	Bond Future	1579.5300	1.5795	741.7100	0.7417	53.042	0.0000	0.0000
2026/03/06	2030	07/05/2026	7.92 Put	Bond Future	97.9700	0.0980	239.7100	0.2397	144.677	0.0000	0.0000
2026/03/06	2030	07/05/2026		Bond Future	7.4578	103.9480	7.7625	102.9684	4.085	0.0000	0.0000
2026/03/06	2030	07/05/2026	9.39 Call	Bond Future	6020.6300	6.0206	5041.7200	5.0417	16.259	0.0000	0.0000
2026/03/06	2030	07/05/2026	9.39 Put	Bond Future	0.1600	0.0002	0.8100	0.0008	406.250	0.0000	0.0000
2026/03/06	2030	06/08/2026		Bond Future	7.4892	101.7914	7.8214	100.7897	4.436	0.0000	0.0000
2026/03/06	2030	06/08/2026	9.22 Call	Bond Future	5110.8000	5.1108	4133.0300	4.1330	19.131	0.0000	0.0000
2026/03/06	2030	06/08/2026	9.22 Put	Bond Future	23.1300	0.0231	47.0100	0.0470	103.243	0.0000	0.0000
2026/03/06	2030	06/08/2026	7.21 Put	Bond Future	1163.2900	1.1633	1897.2000	1.8972	63.089	0.0000	0.0000
2026/03/06	2030	06/08/2026	7.21 Call	Bond Future	312.0500	0.3121	44.3100	0.0443	85.800	0.0000	0.0000
2026/03/06	2030	06/08/2026	7.71 Put	Bond Future	485.4600	0.4855	819.6900	0.8197	68.848	0.0000	0.0000
2026/03/06	2030	06/08/2026	7.71 Call	Bond Future	1152.7000	1.1527	485.2800	0.4853	57.901	0.0000	0.0000
2026/03/06	2030	06/08/2026	8.06 Call	Bond Future	1969.2100	1.9692	1138.6600	1.1387	42.177	0.0000	0.0000
2026/03/06	2030	06/08/2026	8.06 Put	Bond Future	255.5100	0.2555	426.6100	0.4266	66.964	0.0000	0.0000
2026/03/06	2030	05/11/2026		Bond Future	7.5196	103.5517	7.8740	102.5510	4.713	0.0000	0.0000
2026/03/06	2030	05/11/2026	8.39 Call	Bond Future	2710.6500	2.7107	1855.9000	1.8559	31.533	0.0000	0.0000
2026/03/06	2030	05/11/2026	8.39 Put	Bond Future	274.3200	0.2743	420.3500	0.4204	53.233	0.0000	0.0000
2026/03/06	2030	04/02/2027		Bond Future	7.5680	101.3274	7.9440	100.3411	4.968	0.0000	0.0000
2026/03/06	2030	04/02/2027	7.82 Call	Bond Future	1423.5400	1.4235	784.1900	0.7842	44.913	0.0000	0.0000
2026/03/06	2030	04/02/2027	7.82 Put	Bond Future	761.1700	0.7612	1108.0500	1.1081	45.572	0.0000	0.0000
2026/03/06	2030	06/05/2027		Bond Future	7.6540	103.0276	8.0598	102.0468	5.301	0.0000	0.0000
2026/03/06	2030	06/05/2027	7.27 Call	Bond Future	522.6300	0.5226	212.9600	0.2130	59.252	0.0000	0.0000
2026/03/06	2030	06/05/2027	7.27 Put	Bond Future	1462.1400	1.4621	2133.3500	2.1334	45.906	0.0000	0.0000
2026/03/06	2031	07/05/2026		Bond Future	116.1960	116.1960	115.7889	115.7889	0.350	0.0000	0.0000
2026/03/06	2031	07/05/2026	113.84 Call	Bond Future	2356.0200	2.3560	1949.1400	1.9491	17.270	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	
2026/03/06	2031	07/05/2026	113.84 Put	Bond Future	0.0700	0.0001	0.2900	0.0003	314.286	0.0000	0.0000
2026/03/06	2031	06/08/2026		Bond Future	115.8829	115.8829	115.4634	115.4634	0.362	0.0000	0.0000
2026/03/06	2031	06/08/2026	113.81 Call	Bond Future	2084.3400	2.0843	1675.6200	1.6756	19.609	0.0000	0.0000
2026/03/06	2031	06/08/2026	113.81 Put	Bond Future	11.4600	0.0115	22.2200	0.0222	93.892	0.0000	0.0000
2026/03/06	2031	05/11/2026		Bond Future	117.9144	117.9144	117.5082	117.5082	0.345	0.0000	0.0000
2026/03/06	2031	05/11/2026	111.49 Call	Bond Future	6424.4300	6.4244	6018.1800	6.0182	6.324	0.0000	0.0000
2026/03/06	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2031	04/02/2027		Bond Future	117.5199	117.5199	117.1433	117.1433	0.320	0.0000	0.0000
2026/03/06	2031	04/02/2027	116.18 Call	Bond Future	1505.1800	1.5052	1184.2000	1.1842	21.325	0.0000	0.0000
2026/03/06	2031	04/02/2027	116.18 Put	Bond Future	165.2800	0.1653	220.9200	0.2209	33.664	0.0000	0.0000
2026/03/06	2031	06/05/2027		Bond Future	119.5208	119.5208	119.1631	119.1631	0.299	0.0000	0.0000
2026/03/06	2031	06/05/2027	116.87 Call	Bond Future	2689.8500	2.6899	2343.1500	2.3432	12.889	0.0000	0.0000
2026/03/06	2031	06/05/2027	116.87 Put	Bond Future	39.0800	0.0391	50.0600	0.0501	28.096	0.0000	0.0000
2026/03/06	2032	07/05/2026		Bond Future	7.8888	102.6072	8.1939	101.1901	3.867	0.0000	0.0000
2026/03/06	2032	07/05/2026	10.14 Call	Bond Future	9903.8200	9.9038	8487.1100	8.4871	14.305	0.0000	0.0000
2026/03/06	2032	07/05/2026	10.14 Put	Bond Future	0.0800	0.0001	0.5200	0.0005	550.000	0.0000	0.0000
2026/03/06	2032	06/08/2026		Bond Future	7.9301	104.4360	8.2534	102.9890	4.077	0.0000	0.0000
2026/03/06	2032	06/08/2026	10.12 Call	Bond Future	9329.3400	9.3293	7900.6900	7.9007	15.314	0.0000	0.0000
2026/03/06	2032	06/08/2026	10.12 Put	Bond Future	10.7700	0.0108	29.0800	0.0291	170.009	0.0000	0.0000
2026/03/06	2032	05/11/2026		Bond Future	7.9786	102.0850	8.3164	100.6311	4.233	0.0000	0.0000
2026/03/06	2032	05/11/2026	9.16 Call	Bond Future	5255.6600	5.2557	3926.3700	3.9264	25.293	0.0000	0.0000
2026/03/06	2032	05/11/2026	9.16 Put	Bond Future	281.2600	0.2813	405.8800	0.4059	44.308	0.0000	0.0000
2026/03/06	2032	04/02/2027		Bond Future	8.0409	103.8414	8.3915	102.3941	4.360	0.0000	0.0000
2026/03/06	2032	04/02/2027	8.48 Call	Bond Future	2797.1400	2.7971	1722.2700	1.7223	38.427	0.0000	0.0000
2026/03/06	2032	04/02/2027	8.48 Put	Bond Future	988.3200	0.9883	1360.8400	1.3608	37.692	0.0000	0.0000
2026/03/06	2032	06/05/2027		Bond Future	8.1193	101.4288	8.4865	99.9790	4.523	0.0000	0.0000
2026/03/06	2032	06/05/2027	7.80 Call	Bond Future	996.1800	0.9962	460.9800	0.4610	53.725	0.0000	0.0000
2026/03/06	2032	06/05/2027	7.80 Put	Bond Future	2278.0800	2.2781	3192.7100	3.1927	40.149	0.0000	0.0000
2026/03/06	2033	07/05/2026		Bond Future	145.5883	145.5883	145.4002	145.4002	0.129	0.0000	0.0000
2026/03/06	2033	07/05/2026	135.16 Call	Bond Future	10428.3200	10.4283	10240.2000	10.2402	1.804	0.0000	0.0000
2026/03/06	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2033	06/08/2026		Bond Future	148.2191	148.2191	148.0210	148.0210	0.134	0.0000	0.0000
2026/03/06	2033	06/08/2026	134.25 Call	Bond Future	13969.0600	13.9691	13771.0300	13.7710	1.418	0.0000	0.0000
2026/03/06	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2033	05/11/2026		Bond Future	149.2396	149.2396	149.0642	149.0642	0.118	0.0000	0.0000
2026/03/06	2033	05/11/2026	137.26 Call	Bond Future	11979.5500	11.9796	11804.1700	11.8042	1.464	0.0000	0.0000
2026/03/06	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2033	04/02/2027		Bond Future	151.8441	151.8441	151.7114	151.7114	0.087	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	
2026/03/06	2033	04/02/2027	142.71 Call	Bond Future	9134.0700	9.1341	9001.4300	9.0014	1.452	0.0000	0.0000
2026/03/06	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2033	06/05/2027		Bond Future	152.8280	152.8280	152.7260	152.7260	0.067	0.0000	0.0000
2026/03/06	2033	06/05/2027	151.21 Call	Bond Future	1617.9900	1.6180	1515.9800	1.5160	6.305	0.0000	0.0000
2026/03/06	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2037	07/05/2026	9.00 Put	Bond Future	249.4200	0.2494	580.2000	0.5802	132.620	0.0000	0.0000
2026/03/06	2037	07/05/2026	9.00 Call	Bond Future	3318.7000	3.3187	1798.6700	1.7987	45.802	0.0000	0.0000
2026/03/06	2037	07/05/2026	9.49 Put	Bond Future	48.5100	0.0485	117.9600	0.1180	143.166	0.0000	0.0000
2026/03/06	2037	07/05/2026	9.49 Call	Bond Future	6296.6600	6.2967	4515.3000	4.5153	28.291	0.0000	0.0000
2026/03/06	2037	07/05/2026	10.06 Call	Bond Future	9778.5300	9.7785	7937.5100	7.9375	18.827	0.0000	0.0000
2026/03/06	2037	07/05/2026	10.06 Put	Bond Future	7.3800	0.0074	17.1700	0.0172	132.656	0.0000	0.0000
2026/03/06	2037	07/05/2026	12.40 Call	Bond Future	22476.4400	22.4764	20625.6300	20.6256	8.234	0.0000	0.0000
2026/03/06	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2037	07/05/2026	10.95 Put	Bond Future	0.0700	0.0001	0.3400	0.0003	385.714	0.0000	0.0000
2026/03/06	2037	07/05/2026	10.95 Call	Bond Future	14920.2300	14.9202	13069.6900	13.0697	12.403	0.0000	0.0000
2026/03/06	2037	07/05/2026		Bond Future	8.5470	102.0241	8.8179	100.1733	3.170	0.0000	0.0000
2026/03/06	2037	07/05/2026	11.32 Call	Bond Future	16942.2100	16.9422	15091.4200	15.0914	10.924	0.0000	0.0000
2026/03/06	2037	07/05/2026	11.32 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2026/03/06	2037	06/08/2026		Bond Future	8.6012	99.5826	8.8832	97.6943	3.279	0.0000	0.0000
2026/03/06	2037	06/08/2026	11.71 Call	Bond Future	18396.7500	18.3968	16510.1900	16.5102	10.255	0.0000	0.0000
2026/03/06	2037	06/08/2026	11.71 Put	Bond Future	1.0800	0.0011	2.7900	0.0028	158.333	0.0000	0.0000
2026/03/06	2037	06/08/2026	11.30 Call	Bond Future	16254.7800	16.2548	14372.8500	14.3729	11.578	0.0000	0.0000
2026/03/06	2037	06/08/2026	11.30 Put	Bond Future	4.6200	0.0046	10.9600	0.0110	137.229	0.0000	0.0000
2026/03/06	2037	06/08/2026	10.70 Call	Bond Future	12997.9100	12.9979	11143.0000	11.1430	14.271	0.0000	0.0000
2026/03/06	2037	06/08/2026	10.70 Put	Bond Future	30.4500	0.0305	63.8100	0.0638	109.557	0.0000	0.0000
2026/03/06	2037	06/08/2026	10.02 Put	Bond Future	148.9800	0.1490	233.0200	0.2330	56.410	0.0000	0.0000
2026/03/06	2037	06/08/2026	10.02 Call	Bond Future	9178.8500	9.1789	7374.6200	7.3746	19.656	0.0000	0.0000
2026/03/06	2037	05/11/2026	10.83 Call	Bond Future	13268.8000	13.2688	11436.9400	11.4369	13.806	0.0000	0.0000
2026/03/06	2037	05/11/2026	10.83 Put	Bond Future	97.4500	0.0975	168.8800	0.1689	73.299	0.0000	0.0000
2026/03/06	2037	05/11/2026	10.23 Call	Bond Future	10097.8200	10.0978	8249.3800	8.2494	18.305	0.0000	0.0000
2026/03/06	2037	05/11/2026	10.23 Put	Bond Future	310.3600	0.3104	365.2100	0.3652	17.673	0.0000	0.0000
2026/03/06	2037	05/11/2026	9.46 Put	Bond Future	783.3000	0.7833	982.5500	0.9826	25.437	0.0000	0.0000
2026/03/06	2037	05/11/2026	9.46 Call	Bond Future	5959.5600	5.9596	4255.5200	4.2555	28.593	0.0000	0.0000
2026/03/06	2037	05/11/2026		Bond Future	8.6537	101.3047	8.9435	99.4014	3.349	0.0000	0.0000
2026/03/06	2037	05/11/2026	10.62 Call	Bond Future	12156.8600	12.1569	10332.5600	10.3326	15.006	0.0000	0.0000
2026/03/06	2037	05/11/2026	10.62 Put	Bond Future	149.8100	0.1498	228.8000	0.2288	52.727	0.0000	0.0000
2026/03/06	2037	04/02/2027		Bond Future	8.7154	98.7911	9.0117	96.8858	3.400	0.0000	0.0000
2026/03/06	2037	04/02/2027	9.51 Call	Bond Future	6129.0600	6.1291	4469.8100	4.4698	27.072	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	
2026/03/06	2037	04/02/2027	9.51 Put	Bond Future	1128.1700	1.1282	1374.1500	1.3742	21.803	0.0000	0.0000
2026/03/06	2037	04/02/2027	9.81 Call	Bond Future	7630.7600	7.6308	5896.9300	5.8969	22.722	0.0000	0.0000
2026/03/06	2037	04/02/2027	9.81 Put	Bond Future	829.5800	0.8296	1000.9800	1.0010	20.661	0.0000	0.0000
2026/03/06	2037	04/02/2027	9.31 Call	Bond Future	5165.6400	5.1656	3574.6400	3.5746	30.800	0.0000	0.0000
2026/03/06	2037	04/02/2027	9.31 Put	Bond Future	1391.1500	1.3912	1705.3800	1.7054	22.588	0.0000	0.0000
2026/03/06	2037	04/02/2027	8.44 Put	Bond Future	3433.2000	3.4332	4435.5200	4.4355	29.195	0.0000	0.0000
2026/03/06	2037	04/02/2027	8.44 Call	Bond Future	1617.8100	1.6178	714.9000	0.7149	55.811	0.0000	0.0000
2026/03/06	2037	06/05/2027		Bond Future	8.7912	100.4483	9.0959	98.5322	3.466	0.0000	0.0000
2026/03/06	2037	06/05/2027	8.58 Call	Bond Future	2196.6200	2.1966	1156.9400	1.1569	47.331	0.0000	0.0000
2026/03/06	2037	06/05/2027	8.58 Put	Bond Future	3553.8800	3.5539	4430.2900	4.4303	24.661	0.0000	0.0000
2026/03/06	2038	07/05/2026		Bond Future	164.3350	164.3350	164.0842	164.0842	0.153	0.0000	0.0000
2026/03/06	2038	07/05/2026	144.53 Call	Bond Future	19805.0100	19.8050	19554.2000	19.5542	1.266	0.0000	0.0000
2026/03/06	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2038	06/08/2026		Bond Future	165.1140	165.1140	164.8515	164.8515	0.159	0.0000	0.0000
2026/03/06	2038	06/08/2026	144.72 Call	Bond Future	20393.9900	20.3940	20131.5400	20.1315	1.287	0.0000	0.0000
2026/03/06	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2038	05/11/2026		Bond Future	168.0090	168.0090	167.7712	167.7712	0.142	0.0000	0.0000
2026/03/06	2038	05/11/2026	146.31 Call	Bond Future	21698.9800	21.6990	21461.1700	21.4612	1.096	0.0000	0.0000
2026/03/06	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2038	04/02/2027		Bond Future	168.7149	168.7149	168.5249	168.5249	0.113	0.0000	0.0000
2026/03/06	2038	04/02/2027	153.83 Call	Bond Future	14884.9200	14.8849	14694.9000	14.6949	1.277	0.0000	0.0000
2026/03/06	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2038	06/05/2027		Bond Future	171.5893	171.5893	171.4326	171.4326	0.091	0.0000	0.0000
2026/03/06	2038	06/05/2027	166.10 Call	Bond Future	5489.2900	5.4893	5332.5700	5.3326	2.855	0.0000	0.0000
2026/03/06	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2040	07/05/2026	12.22 Call	Bond Future	22814.2700	22.8143	20690.9900	20.6910	9.307	0.0000	0.0000
2026/03/06	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2040	07/05/2026	11.72 Call	Bond Future	19983.2400	19.9832	17859.9800	17.8600	10.625	0.0000	0.0000
2026/03/06	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/03/06	2040	07/05/2026	10.70 Put	Bond Future	1.8400	0.0018	6.2600	0.0063	240.217	0.0000	0.0000
2026/03/06	2040	07/05/2026	10.70 Call	Bond Future	13724.2800	13.7243	11605.4200	11.6054	15.439	0.0000	0.0000
2026/03/06	2040	07/05/2026	12.53 Call	Bond Future	24496.5900	24.4966	22373.3100	22.3733	8.668	0.0000	0.0000
2026/03/06	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2040	07/05/2026	12.03 Call	Bond Future	21755.9300	21.7559	19632.6500	19.6327	9.760	0.0000	0.0000
2026/03/06	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2040	07/05/2026	11.12 Put	Bond Future	0.1600	0.0002	0.7500	0.0008	368.750	0.0000	0.0000
2026/03/06	2040	07/05/2026	11.12 Call	Bond Future	16383.0900	16.3831	14260.4000	14.2604	12.957	0.0000	0.0000
2026/03/06	2040	07/05/2026		Bond Future	8.7931	104.1180	9.0633	101.9947	3.074	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	
2026/03/06	2040	07/05/2026	11.67 Call	Bond Future	19691.8600	19.6919	17568.6100	17.5686	10.782	0.0000	0.0000
2026/03/06	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0.0000	0.0000
2026/03/06	2040	07/05/2026	8.65 Put	Bond Future	1797.6300	1.7976	3376.7300	3.3767	87.843	0.0000	0.0000
2026/03/06	2040	07/05/2026	8.65 Call	Bond Future	647.8300	0.6478	103.6500	0.1037	84.000	0.0000	0.0000
2026/03/06	2040	06/08/2026		Bond Future	8.8489	101.4633	9.1292	99.2975	3.168	0.0000	0.0000
2026/03/06	2040	06/08/2026	12.19 Call	Bond Future	22030.0700	22.0301	19865.3600	19.8654	9.826	0.0000	0.0000
2026/03/06	2040	06/08/2026	12.19 Put	Bond Future	0.6700	0.0007	1.7400	0.0017	159.701	0.0000	0.0000
2026/03/06	2040	05/11/2026		Bond Future	8.9027	103.2178	9.1900	101.0325	3.227	0.0000	0.0000
2026/03/06	2040	05/11/2026	11.06 Call	Bond Future	15017.9700	15.0180	12920.2300	12.9202	13.968	0.0000	0.0000
2026/03/06	2040	05/11/2026	11.06 Put	Bond Future	125.7300	0.1257	213.2900	0.2133	69.641	0.0000	0.0000
2026/03/06	2040	05/11/2026	11.27 Call	Bond Future	16251.2000	16.2512	14126.2600	14.1263	13.076	0.0000	0.0000
2026/03/06	2040	05/11/2026	11.27 Put	Bond Future	81.4300	0.0814	141.7900	0.1418	74.125	0.0000	0.0000
2026/03/06	2040	05/11/2026	10.67 Call	Bond Future	12711.9900	12.7120	10604.5600	10.6046	16.578	0.0000	0.0000
2026/03/06	2040	05/11/2026	10.67 Put	Bond Future	267.6200	0.2676	345.4900	0.3455	29.097	0.0000	0.0000
2026/03/06	2040	05/11/2026	9.91 Put	Bond Future	720.3500	0.7204	884.1600	0.8842	22.740	0.0000	0.0000
2026/03/06	2040	05/11/2026	9.91 Call	Bond Future	8097.3500	8.0974	6075.8600	6.0759	24.965	0.0000	0.0000
2026/03/06	2040	04/02/2027		Bond Future	8.9647	100.4866	9.2578	98.2951	3.269	0.0000	0.0000
2026/03/06	2040	04/02/2027	9.93 Call	Bond Future	8088.4700	8.0885	6119.1100	6.1191	24.348	0.0000	0.0000
2026/03/06	2040	04/02/2027	9.93 Put	Bond Future	1118.2500	1.1183	1340.4500	1.3405	19.870	0.0000	0.0000
2026/03/06	2040	04/02/2027	10.17 Call	Bond Future	9478.8600	9.4789	7447.2300	7.4472	21.433	0.0000	0.0000
2026/03/06	2040	04/02/2027	10.17 Put	Bond Future	882.3200	0.8823	1042.2500	1.0423	18.126	0.0000	0.0000
2026/03/06	2040	04/02/2027	9.67 Call	Bond Future	6618.9900	6.6190	4730.6000	4.7306	28.530	0.0000	0.0000
2026/03/06	2040	04/02/2027	9.67 Put	Bond Future	1457.2200	1.4572	1760.3900	1.7604	20.805	0.0000	0.0000
2026/03/06	2040	04/02/2027	8.78 Put	Bond Future	3656.0700	3.6561	4667.8400	4.6678	27.674	0.0000	0.0000
2026/03/06	2040	04/02/2027	8.78 Call	Bond Future	2239.5000	2.2395	1059.7100	1.0597	52.681	0.0000	0.0000
2026/03/06	2040	06/05/2027		Bond Future	9.0388	102.1720	9.3393	99.9651	3.325	0.0000	0.0000
2026/03/06	2040	06/05/2027	8.88 Call	Bond Future	2805.3700	2.8054	1524.0600	1.5241	45.673	0.0000	0.0000
2026/03/06	2040	06/05/2027	8.88 Put	Bond Future	3999.3600	3.9994	4924.9200	4.9249	23.143	0.0000	0.0000
2026/03/06	2043	07/05/2026		Bond Future	128.0805	128.0805	127.8561	127.8561	0.175	0.0000	0.0000
2026/03/06	2043	07/05/2026	111.70 Call	Bond Future	16380.5000	16.3805	16156.1100	16.1561	1.370	0.0000	0.0000
2026/03/06	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2043	06/08/2026		Bond Future	127.5529	127.5529	127.3188	127.3188	0.184	0.0000	0.0000
2026/03/06	2043	06/08/2026	110.88 Call	Bond Future	16672.8900	16.6729	16438.8200	16.4388	1.404	0.0000	0.0000
2026/03/06	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/06	2043	05/11/2026		Bond Future	129.7889	129.7889	129.5735	129.5735	0.166	0.0000	0.0000
2026/03/06	2043	05/11/2026	112.84 Call	Bond Future	16948.8554	16.9489	16733.5128	16.7335	1.271	0.0000	0.0000
2026/03/06	2043	05/11/2026	112.84 Put	Bond Future	0.0054	0.0000	0.0028	0.0000	48.411	0.0000	0.0000
2026/03/06	2043	04/02/2027		Bond Future	129.1651	129.1651	128.9864	128.9864	0.138	0.0000	0.0000

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
2026/03/06	2043	04/02/2027	117.63 Call	Bond Future		11547.3554	11.5474	11366.1865	11.3662	1.569	0.0000	0.0000
2026/03/06	2043	04/02/2027	117.63 Put	Bond Future		12.2254	0.0122	9.7765	0.0098	20.032	0.0000	0.0000
2026/03/06	2043	06/05/2027		Bond Future		131.3640	131.3640	131.2102	131.2102	0.117	0.0000	0.0000
2026/03/06	2043	06/05/2027	127.48 Call	Bond Future		4705.6116	4.7056	4516.1067	4.5161	4.027	0.0000	0.0000
2026/03/06	2043	06/05/2027	127.48 Put	Bond Future		821.5716	0.8216	785.8667	0.7859	4.346	0.0000	0.0000
2026/03/06	2044	07/05/2026		Bond Future		8.8957	101.1304	9.1553	98.8966	2.918	0.0000	0.0000
2026/03/06	2044	07/05/2026	11.80 Call	Bond Future		21178.6700	21.1787	18944.8500	18.9449	10.547	0.0000	0.0000
2026/03/06	2044	07/05/2026	11.80 Put	Bond Future		0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2026/03/06	2044	07/05/2026	10.00 Call	Bond Future		9045.1600	9.0452	6833.9700	6.8340	24.446	0.0000	0.0000
2026/03/06	2044	07/05/2026	10.00 Put	Bond Future		47.4800	0.0475	70.1300	0.0701	47.704	0.0000	0.0000
2026/03/06	2044	07/05/2026	Put	Bond Future		1048.3500	1.0484	2079.2300	2.0792	98.334	0.0000	0.0000
2026/03/06	2044	07/05/2026	Call	Bond Future		2178.7600	2.1788	975.8000	0.9758	55.213	0.0000	0.0000
2026/03/06	2044	06/08/2026	9.25 Call	Bond Future		3914.0000	3.9140	2119.9800	2.1200	45.836	0.0000	0.0000
2026/03/06	2044	06/08/2026	9.25 Put	Bond Future		1354.2300	1.3542	1838.2900	1.8383	35.744	0.0000	0.0000
2026/03/06	2044	06/08/2026	9.00 Call	Bond Future		2496.6200	2.4966	1042.5800	1.0426	58.240	0.0000	0.0000
2026/03/06	2044	06/08/2026	9.00 Put	Bond Future		2047.5500	2.0476	2871.5900	2.8716	40.245	0.0000	0.0000
2026/03/06	2044	06/08/2026		Bond Future		8.9479	98.5477	9.2162	96.2696	2.999	0.0000	0.0000
2026/03/06	2044	06/08/2026	12.42 Call	Bond Future		24218.7500	24.2188	21941.4500	21.9415	9.403	0.0000	0.0000
2026/03/06	2044	06/08/2026	12.42 Put	Bond Future		0.6700	0.0007	1.4500	0.0015	116.418	0.0000	0.0000
2026/03/06	2044	05/11/2026		Bond Future		8.9979	100.2518	9.2721	97.9517	3.048	0.0000	0.0000
2026/03/06	2044	05/11/2026	11.34 Call	Bond Future		17385.4500	17.3855	15147.2300	15.1472	12.874	0.0000	0.0000
2026/03/06	2044	05/11/2026	11.34 Put	Bond Future		106.6500	0.1067	168.5300	0.1685	58.022	0.0000	0.0000
2026/03/06	2044	04/02/2027		Bond Future		9.0549	97.5948	9.3341	95.2855	3.083	0.0000	0.0000
2026/03/06	2044	04/02/2027	10.18 Call	Bond Future		9837.6700	9.8377	7797.1700	7.7972	20.742	0.0000	0.0000
2026/03/06	2044	04/02/2027	10.18 Put	Bond Future		1011.7800	1.0118	1280.5500	1.2806	26.564	0.0000	0.0000
2026/03/06	2044	06/05/2027		Bond Future		9.1221	99.2316	9.4076	96.9044	3.130	0.0000	0.0000
2026/03/06	2044	06/05/2027	9.08 Call	Bond Future		3550.6000	3.5506	2205.1900	2.2052	37.892	0.0000	0.0000
2026/03/06	2044	06/05/2027	9.08 Put	Bond Future		3900.8400	3.9008	4882.6600	4.8827	25.169	0.0000	0.0000
2026/03/06	2046	07/05/2026		Bond Future		147.0450	147.0450	146.0525	146.0525	0.675	0.0000	0.0000
2026/03/06	2046	07/05/2026	124.95 Call	Bond Future		22095.0400	22.0950	21102.5100	21.1025	4.492	0.0000	0.0000
2026/03/06	2046	07/05/2026	124.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2046	06/08/2026		Bond Future		149.7021	149.7021	148.6850	148.6850	0.679	0.0000	0.0000
2026/03/06	2046	06/08/2026	122.38 Call	Bond Future		27322.0600	27.3221	26305.0100	26.3050	3.722	0.0000	0.0000
2026/03/06	2046	06/08/2026	122.38 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2046	05/11/2026		Bond Future		150.0066	150.0066	148.9982	148.9982	0.672	0.0000	0.0000
2026/03/06	2046	05/11/2026	125.48 Call	Bond Future		24526.5900	24.5266	23518.1800	23.5182	4.111	0.0000	0.0000
2026/03/06	2046	05/11/2026	125.48 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2046	04/02/2027		Bond Future		152.6240	152.6240	151.6439	151.6439	0.642	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	
2026/03/06	2046	04/02/2027	131.09 Call	Bond Future	21533.9500	21.5340	20553.8500	20.5539	4.551	0.0000	0.0000
2026/03/06	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2046	06/05/2027		Bond Future	152.8683	152.8683	151.9047	151.9047	0.630	0.0000	0.0000
2026/03/06	2046	06/05/2027	148.99 Call	Bond Future	3878.2800	3.8783	2914.6700	2.9147	24.846	0.0000	0.0000
2026/03/06	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2050	07/05/2026		Bond Future	152.1325	152.1325	151.7390	151.7390	0.259	0.0000	0.0000
2026/03/06	2050	07/05/2026	124.07 Call	Bond Future	28062.5300	28.0625	27669.0400	27.6690	1.402	0.0000	0.0000
2026/03/06	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2050	06/08/2026		Bond Future	152.4415	152.4415	152.0342	152.0342	0.267	0.0000	0.0000
2026/03/06	2050	06/08/2026	123.27 Call	Bond Future	29171.4600	29.1715	28764.2100	28.7642	1.396	0.0000	0.0000
2026/03/06	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2050	05/11/2026		Bond Future	155.1144	155.1144	154.7266	154.7266	0.250	0.0000	0.0000
2026/03/06	2050	05/11/2026	123.84 Call	Bond Future	31274.3600	31.2744	30886.6400	30.8866	1.240	0.0000	0.0000
2026/03/06	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2050	04/02/2027		Bond Future	155.3413	155.3413	154.9948	154.9948	0.223	0.0000	0.0000
2026/03/06	2050	04/02/2027	132.39 Call	Bond Future	22951.3200	22.9513	22604.8000	22.6048	1.510	0.0000	0.0000
2026/03/06	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	2050	06/05/2027		Bond Future	157.9877	157.9877	157.6689	157.6689	0.202	0.0000	0.0000
2026/03/06	2050	06/05/2027	150.46 Call	Bond Future	7527.6500	7.5277	7208.8900	7.2089	4.235	0.0000	0.0000
2026/03/06	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	AL37	07/05/2026		Index Future	1285.3840	1285.3840	1270.4070	1270.4070	1.165	0.0000	0.0000
2026/03/06	AL37	06/08/2026		Index Future	1308.0470	1308.0470	1292.7490	1292.7490	1.170	0.0000	0.0000
2026/03/06	AL37	05/11/2026		Index Future	1330.9340	1330.9340	1315.5950	1315.5950	1.152	0.0000	0.0000
2026/03/06	AL37	04/02/2027		Index Future	1353.8660	1353.8660	1338.6660	1338.6660	1.123	0.0000	0.0000
2026/03/06	AL37	06/05/2027		Index Future	1376.6620	1376.6620	1361.4950	1361.4950	1.102	0.0000	0.0000
2026/03/06	AL7T	07/05/2026		Index Future	1670.2640	1670.2640	1641.7760	1641.7760	1.706	0.0000	0.0000
2026/03/06	AL7T	06/08/2026		Index Future	1699.7130	1699.7130	1670.6490	1670.6490	1.710	0.0000	0.0000
2026/03/06	AL7T	05/11/2026		Index Future	1729.4520	1729.4520	1700.1740	1700.1740	1.693	0.0000	0.0000
2026/03/06	AL7T	04/02/2027		Index Future	1759.2510	1759.2510	1729.9890	1729.9890	1.663	0.0000	0.0000
2026/03/06	AL7T	06/05/2027		Index Future	1788.8730	1788.8730	1759.4910	1759.4910	1.642	0.0000	0.0000
2026/03/06	ALBI	07/05/2026		Index Future	1416.7900	1416.7900	1392.1830	1392.1830	1.737	0.0000	0.0000
2026/03/06	ALBI	06/08/2026		Index Future	1441.7700	1441.7700	1416.6670	1416.6670	1.741	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	
2026/03/06	ALBI	05/11/2026		Index Future	1466.9970	1466.9970	1441.7040	1441.7040	1.724	0.0000	0.0000
2026/03/06	ALBI	04/02/2027		Index Future	1492.2730	1492.2730	1466.9860	1466.9860	1.695	0.0000	0.0000
2026/03/06	ALBI	06/05/2027		Index Future	1517.4000	1517.4000	1492.0030	1492.0030	1.674	0.0000	0.0000
2026/03/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	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	
2026/03/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/06	ES33	07/05/2026		Bond Future	8.7140	94.6807	8.9913	93.2738	3.182	0.0000	0.0000
2026/03/06	ES33	07/05/2026	11.69 Call	Bond Future	13800.1900	13.8002	12393.2900	12.3933	10.195	0.0000	0.0000
2026/03/06	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES33	06/08/2026		Bond Future	8.7801	96.3916	9.0714	94.9551	3.318	0.0000	0.0000
2026/03/06	ES33	06/08/2026	12.02 Call	Bond Future	14522.9500	14.5230	13086.4200	13.0864	9.891	0.0000	0.0000
2026/03/06	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES33	05/11/2026		Bond Future	8.8563	94.2903	9.1581	92.8452	3.408	0.0000	0.0000
2026/03/06	ES33	05/11/2026	10.83 Call	Bond Future	8961.9200	8.9619	7516.8100	7.5168	16.125	0.0000	0.0000
2026/03/06	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES33	04/02/2027		Bond Future	8.9484	95.9344	9.2593	94.4930	3.473	0.0000	0.0000
2026/03/06	ES33	04/02/2027	9.70 Call	Bond Future	3437.8400	3.4378	1996.4700	1.9965	41.927	0.0000	0.0000
2026/03/06	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES33	06/05/2027		Bond Future	9.0518	93.7759	9.3742	92.3300	3.561	0.0000	0.0000
2026/03/06	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES33	06/05/2027	8.80 Put	Bond Future	1149.4200	1.1494	2595.2900	2.5953	125.791	0.0000	0.0000
2026/03/06	ES42	07/05/2026		Bond Future	9.1650	94.8678	9.4401	92.7139	3.002	0.0000	0.0000
2026/03/06	ES42	07/05/2026	12.20 Call	Bond Future	20226.3500	20.2264	18072.5200	18.0725	10.649	0.0000	0.0000
2026/03/06	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES42	06/08/2026		Bond Future	9.2218	96.5818	9.5063	94.3848	3.085	0.0000	0.0000
2026/03/06	ES42	06/08/2026	12.65 Call	Bond Future	22107.4800	22.1075	19910.5100	19.9105	9.938	0.0000	0.0000
2026/03/06	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES42	05/11/2026		Bond Future	9.2823	94.0117	9.5738	91.7929	3.141	0.0000	0.0000
2026/03/06	ES42	05/11/2026	11.66 Call	Bond Future	16046.8400	16.0468	13828.0800	13.8281	13.827	0.0000	0.0000

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
2026/03/06	ES42	05/11/2026	11.66 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES42	04/02/2027		Bond Future		9.3500	95.6496	9.6472	93.4211	3.179	0.0000	0.0000
2026/03/06	ES42	04/02/2027	10.29 Call	Bond Future		6789.7100	6.7897	4561.1900	4.5612	32.822	0.0000	0.0000
2026/03/06	ES42	04/02/2027	10.29 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES42	06/05/2027		Bond Future		9.4265	93.0138	9.7310	90.7675	3.231	0.0000	0.0000
2026/03/06	ES42	06/05/2027	9.33 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	ES42	06/05/2027	9.33 Put	Bond Future		728.5200	0.7285	2974.8100	2.9748	308.336	0.0000	0.0000
2026/03/06	GOVI	07/05/2026		GOVI		1390.2850	1390.2850	1365.5130	1365.5130	1.782	0.0000	0.0000
2026/03/06	GOVI	07/05/2026	1,177. Call 00	GOVI		2132850.0000	213.2850	1885130.0000	188.5130	11.615	0.0000	0.0000
2026/03/06	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	GOVI	06/08/2026		GOVI		1414.7980	1414.7980	1389.5280	1389.5280	1.786	0.0000	0.0000
2026/03/06	GOVI	06/08/2026	1,189. Call 00	GOVI		2257980.0000	225.7980	2005280.0000	200.5280	11.191	0.0000	0.0000
2026/03/06	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	GOVI	05/11/2026		GOVI		1439.5520	1439.5520	1414.0850	1414.0850	1.769	0.0000	0.0000
2026/03/06	GOVI	05/11/2026	1,277. Call 00	GOVI		1625520.0000	162.5520	1370850.0000	137.0850	15.667	0.0000	0.0000
2026/03/06	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	GOVI	04/02/2027		GOVI		1464.3560	1464.3560	1438.8830	1438.8830	1.740	0.0000	0.0000
2026/03/06	GOVI	04/02/2027	1,369. Call 00	GOVI		953560.0000	95.3560	698830.0000	69.8830	26.714	0.0000	0.0000
2026/03/06	GOVI	04/02/2027	1,369. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	GOVI	06/05/2027		GOVI		1489.0120	1489.0120	1463.4200	1463.4200	1.719	0.0000	0.0000
2026/03/06	GOVI	06/05/2027	1,427. Call 00	GOVI		620120.0000	62.0120	364200.0000	36.4200	41.269	0.0000	0.0000
2026/03/06	GOVI	06/05/2027	1,427. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/06	I258	07/05/2026		Bond Future		139.3648	139.3648	139.3628	139.3628	0.001	0.0000	0.0000
2026/03/06	I258	07/05/2026	113.73 Call	Bond Future		25634.7600	25.6348	25632.8000	25.6328	0.008	0.0000	0.0000
2026/03/06	I258	07/05/2026	113.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	I258	06/08/2026		Bond Future		139.0410	139.0410	139.0328	139.0328	0.006	0.0000	0.0000
2026/03/06	I258	06/08/2026	112.95 Call	Bond Future		26091.0300	26.0910	26082.7500	26.0828	0.032	0.0000	0.0000
2026/03/06	I258	06/08/2026	112.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/06	I258	05/11/2026		Bond Future		141.4785	141.4785	141.4950	141.4950	0.012	0.0000	0.0000
2026/03/06	I258	05/11/2026	114.95 Call	Bond Future		26528.4973	26.5285	26545.0140	26.5450	0.062	0.0000	0.0000
2026/03/06	I258	05/11/2026	114.95 Put	Bond Future		0.0173	0.0000	0.0040	0.0000	77.141	0.0000	0.0000
2026/03/06	I258	04/02/2027		Bond Future		141.0589	141.0589	141.1198	141.1198	0.043	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	
2026/03/06	I258	04/02/2027	118.90 Call	Bond Future	22163.8053	22.1638	22221.9821	22.2220	0.262	0.0000	0.0000
2026/03/06	I258	04/02/2027	118.90 Put	Bond Future	4.9053	0.0049	2.1721	0.0022	55.720	0.0000	0.0000
2026/03/06	I258	06/05/2027		Bond Future	143.4607	143.4607	143.5533	143.5533	0.065	0.0000	0.0000
2026/03/06	I258	06/05/2027	134.78 Call	Bond Future	9604.3388	9.6043	9523.0949	9.5231	0.846	0.0000	0.0000
2026/03/06	I258	06/05/2027	134.78 Put	Bond Future	923.6888	0.9237	749.8349	0.7498	18.822	0.0000	0.0000
2026/03/06	IGOV	07/05/2026		Index Future	453.1610	453.1610	452.1250	452.1250	0.229	0.0000	0.0000
2026/03/06	IGOV	06/08/2026		Index Future	461.2610	461.2610	460.1860	460.1860	0.233	0.0000	0.0000
2026/03/06	IGOV	05/11/2026		Index Future	469.4400	469.4400	468.4270	468.4270	0.216	0.0000	0.0000
2026/03/06	IGOV	04/02/2027		Index Future	477.6350	477.6350	476.7470	476.7470	0.186	0.0000	0.0000
2026/03/06	IGOV	06/05/2027		Index Future	485.7820	485.7820	484.9820	484.9820	0.165	0.0000	0.0000
2026/03/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/06	R033	07/05/2026		Bond Future	7.9950	111.5905	8.2941	109.9438	3.740	0.0000	0.0000
2026/03/06	R033	07/05/2026	10.38 Call	Bond Future	12305.1800	12.3052	10664.2900	10.6643	13.335	0.0000	0.0000
2026/03/06	R033	07/05/2026	10.38 Put	Bond Future	2.9400	0.0029	8.7400	0.0087	197.279	0.0000	0.0000
2026/03/06	R033	06/08/2026		Bond Future	8.0381	113.5793	8.3535	111.8983	3.925	0.0000	0.0000
2026/03/06	R033	06/08/2026	10.25 Call	Bond Future	11254.3700	11.2544	9664.2000	9.6642	14.129	0.0000	0.0000
2026/03/06	R033	06/08/2026	10.25 Put	Bond Future	129.3200	0.1293	220.1700	0.2202	70.252	0.0000	0.0000
2026/03/06	R033	05/11/2026		Bond Future	8.0877	110.5045	8.4158	108.8141	4.058	0.0000	0.0000
2026/03/06	R033	05/11/2026	9.33 Call	Bond Future	7007.3000	7.0073	5573.1700	5.5732	20.466	0.0000	0.0000
2026/03/06	R033	05/11/2026	9.33 Put	Bond Future	779.6500	0.7797	1035.9800	1.0360	32.878	0.0000	0.0000
2026/03/06	R033	04/02/2027		Bond Future	8.1496	112.4056	8.4888	110.7202	4.163	0.0000	0.0000
2026/03/06	R033	04/02/2027	8.65 Call	Bond Future	4455.6000	4.4556	3256.4500	3.2565	26.913	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	
2026/03/06	R033	04/02/2027	8.65 Put	Bond Future	1980.9700	1.9810	2467.2200	2.4672	24.546	0.0000	0.0000
2026/03/06	R033	06/05/2027		Bond Future	8.2256	109.2544	8.5791	107.5643	4.298	0.0000	0.0000
2026/03/06	R033	06/05/2027	7.93 Call	Bond Future	2170.4100	2.1704	1190.9600	1.1910	45.127	0.0000	0.0000
2026/03/06	R033	06/05/2027	7.93 Put	Bond Future	3609.4800	3.6095	4320.0700	4.3201	19.687	0.0000	0.0000
2026/03/06	R035	07/05/2026	8.29 Put	Bond Future	905.7500	0.9058	1755.6600	1.7557	93.835	0.0000	0.0000
2026/03/06	R035	07/05/2026	8.29 Call	Bond Future	1158.8000	1.1588	276.5200	0.2765	76.137	0.0000	0.0000
2026/03/06	R035	07/05/2026	8.79 Put	Bond Future	199.3100	0.1993	387.3800	0.3874	94.361	0.0000	0.0000
2026/03/06	R035	07/05/2026	8.79 Call	Bond Future	3544.5600	3.5446	2000.4400	2.0004	43.563	0.0000	0.0000
2026/03/06	R035	07/05/2026	9.20 Call	Bond Future	5843.2900	5.8433	4155.0900	4.1551	28.891	0.0000	0.0000
2026/03/06	R035	07/05/2026	9.20 Put	Bond Future	51.4900	0.0515	95.4800	0.0955	85.434	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.66 Call	Bond Future	13895.7200	13.8957	12163.7100	12.1637	12.464	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.66 Put	Bond Future	0.0400	0.0000	0.2200	0.0002	450.000	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.16 Call	Bond Future	11224.0700	11.2241	9494.2900	9.4943	15.411	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.16 Put	Bond Future	0.9600	0.0010	3.3700	0.0034	251.042	0.0000	0.0000
2026/03/06	R035	07/05/2026	9.66 Put	Bond Future	11.5100	0.0115	18.5500	0.0186	61.164	0.0000	0.0000
2026/03/06	R035	07/05/2026	9.66 Call	Bond Future	8456.4800	8.4565	6731.3300	6.7313	20.400	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.71 Call	Bond Future	14157.3400	14.1573	12425.2800	12.4253	12.234	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.71 Put	Bond Future	0.0300	0.0000	0.1600	0.0002	433.333	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.21 Call	Bond Future	11495.7600	11.4958	9765.7100	9.7657	15.049	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.21 Put	Bond Future	0.7200	0.0007	2.8600	0.0029	297.222	0.0000	0.0000
2026/03/06	R035	07/05/2026	9.71 Put	Bond Future	9.8300	0.0098	15.5500	0.0156	58.189	0.0000	0.0000
2026/03/06	R035	07/05/2026	9.71 Call	Bond Future	8737.5000	8.7375	7011.0300	7.0110	19.759	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.64 Call	Bond Future	13790.8000	13.7908	12058.8100	12.0588	12.559	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.64 Put	Bond Future	0.0500	0.0001	0.2500	0.0003	400.000	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.14 Call	Bond Future	11115.1200	11.1151	9385.4400	9.3854	15.562	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.14 Put	Bond Future	1.0800	0.0011	3.5900	0.0036	232.407	0.0000	0.0000
2026/03/06	R035	07/05/2026	9.64 Put	Bond Future	12.2700	0.0123	19.9100	0.0199	62.266	0.0000	0.0000
2026/03/06	R035	07/05/2026	9.64 Call	Bond Future	8343.8500	8.3439	6619.3000	6.6193	20.669	0.0000	0.0000
2026/03/06	R035	07/05/2026		Bond Future	8.2499	105.5965	8.5267	103.8643	3.355	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.86 Call	Bond Future	14936.1800	14.9362	13204.0400	13.2040	11.597	0.0000	0.0000
2026/03/06	R035	07/05/2026	10.86 Put	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0.0000	0.0000
2026/03/06	R035	07/05/2026	8.31 Call	Bond Future	1234.8000	1.2348	313.0900	0.3131	74.644	0.0000	0.0000
2026/03/06	R035	07/05/2026	8.31 Put	Bond Future	855.7100	0.8557	1666.1900	1.6662	94.714	0.0000	0.0000
2026/03/06	R035	07/05/2026	8.55 Call	Bond Future	2296.6400	2.2966	979.3000	0.9793	57.359	0.0000	0.0000
2026/03/06	R035	07/05/2026	8.55 Put	Bond Future	420.4700	0.4205	835.3200	0.8353	98.663	0.0000	0.0000
2026/03/06	R035	06/08/2026	7.70 Put	Bond Future	3905.3100	3.9053	5546.1200	5.5461	42.015	0.0000	0.0000
2026/03/06	R035	06/08/2026	7.70 Call	Bond Future	149.9000	0.1499	22.9500	0.0230	84.690	0.0000	0.0000
2026/03/06	R035	06/08/2026	7.90 Put	Bond Future	2876.1600	2.8762	4325.8400	4.3258	50.403	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	
2026/03/06	R035	06/08/2026	7.90 Call	Bond Future	404.0800	0.4041	86.0000	0.0860	78.717	0.0000	0.0000
2026/03/06	R035	06/08/2026	8.34 Call	Bond Future	1636.2300	1.6362	708.6300	0.7086	56.691	0.0000	0.0000
2026/03/06	R035	06/08/2026	8.34 Put	Bond Future	1353.8600	1.3539	2194.0200	2.1940	62.057	0.0000	0.0000
2026/03/06	R035	06/08/2026	7.95 Put	Bond Future	2651.4400	2.6514	4038.0100	4.0380	52.295	0.0000	0.0000
2026/03/06	R035	06/08/2026	7.95 Call	Bond Future	497.1000	0.4971	115.9100	0.1159	76.683	0.0000	0.0000
2026/03/06	R035	06/08/2026		Bond Future	8.2942	107.4785	8.5836	105.7108	3.489	0.0000	0.0000
2026/03/06	R035	06/08/2026	11.06 Call	Bond Future	15400.1800	15.4002	13636.3700	13.6364	11.453	0.0000	0.0000
2026/03/06	R035	06/08/2026	11.06 Put	Bond Future	2.4100	0.0024	6.3600	0.0064	163.900	0.0000	0.0000
2026/03/06	R035	06/08/2026	10.22 Call	Bond Future	11096.0600	11.0961	9369.5700	9.3696	15.559	0.0000	0.0000
2026/03/06	R035	06/08/2026	10.22 Put	Bond Future	37.6500	0.0377	78.9200	0.0789	109.615	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.72 Call	Bond Future	8453.9200	8.4539	6759.5900	6.7596	20.042	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.72 Put	Bond Future	112.4000	0.1124	185.8300	0.1858	65.329	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.22 Put	Bond Future	275.4400	0.2754	461.1800	0.4612	67.434	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.22 Call	Bond Future	5794.7600	5.7948	4212.7400	4.2127	27.301	0.0000	0.0000
2026/03/06	R035	06/08/2026	10.13 Call	Bond Future	10625.6900	10.6257	8900.7500	8.9008	16.234	0.0000	0.0000
2026/03/06	R035	06/08/2026	10.13 Put	Bond Future	48.7500	0.0488	91.5700	0.0916	87.836	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.63 Call	Bond Future	7973.0100	7.9730	6291.8800	6.2919	21.085	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.63 Put	Bond Future	131.5800	0.1316	218.2100	0.2182	65.838	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.13 Put	Bond Future	325.4400	0.3254	540.7900	0.5408	66.172	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.13 Call	Bond Future	5325.2400	5.3252	3772.8300	3.7728	29.152	0.0000	0.0000
2026/03/06	R035	06/08/2026	8.29 Put	Bond Future	1479.7700	1.4798	2385.5600	2.3856	61.212	0.0000	0.0000
2026/03/06	R035	06/08/2026	8.29 Call	Bond Future	1453.8300	1.4538	591.8600	0.5919	59.290	0.0000	0.0000
2026/03/06	R035	06/08/2026	8.79 Put	Bond Future	601.6600	0.6017	996.9600	0.9970	65.702	0.0000	0.0000
2026/03/06	R035	06/08/2026	8.79 Call	Bond Future	3606.1800	3.6062	2233.7200	2.2337	38.059	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.39 Call	Bond Future	6692.9000	6.6929	5060.9700	5.0610	24.383	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.39 Put	Bond Future	201.9300	0.2019	337.7600	0.3378	67.266	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.71 Call	Bond Future	8400.5100	8.4005	6707.4800	6.7075	20.154	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.71 Put	Bond Future	114.3900	0.1144	189.1200	0.1891	65.329	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.21 Call	Bond Future	5742.3700	5.7424	4163.3900	4.1634	27.497	0.0000	0.0000
2026/03/06	R035	06/08/2026	9.21 Put	Bond Future	280.5900	0.2806	469.3700	0.4694	67.280	0.0000	0.0000
2026/03/06	R035	06/08/2026	8.71 Put	Bond Future	694.8500	0.6949	1150.4600	1.1505	65.570	0.0000	0.0000
2026/03/06	R035	06/08/2026	8.71 Call	Bond Future	3222.2800	3.2223	1910.1300	1.9101	40.721	0.0000	0.0000
2026/03/06	R035	05/11/2026	9.80 Call	Bond Future	8562.7100	8.5627	6910.8700	6.9109	19.291	0.0000	0.0000
2026/03/06	R035	05/11/2026	9.80 Put	Bond Future	264.7100	0.2647	392.7500	0.3928	48.370	0.0000	0.0000
2026/03/06	R035	05/11/2026	9.30 Call	Bond Future	6060.4800	6.0605	4536.5400	4.5365	25.146	0.0000	0.0000
2026/03/06	R035	05/11/2026	9.30 Put	Bond Future	516.2200	0.5162	772.1600	0.7722	49.580	0.0000	0.0000
2026/03/06	R035	05/11/2026	8.80 Put	Bond Future	1019.6000	1.0196	1504.3900	1.5044	47.547	0.0000	0.0000
2026/03/06	R035	05/11/2026	8.80 Call	Bond Future	3705.5400	3.7055	2410.4500	2.4105	34.950	0.0000	0.0000
2026/03/06	R035	05/11/2026		Bond Future	8.3466	104.8393	8.6453	103.0594	3.579	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	
2026/03/06	R035	05/11/2026	10.03 Call	Bond Future	9723.7700	9.7238	8041.8100	8.0418	17.297	0.0000	0.0000
2026/03/06	R035	05/11/2026	10.03 Put	Bond Future	192.9800	0.1930	290.9000	0.2909	50.741	0.0000	0.0000
2026/03/06	R035	05/11/2026	8.97 Call	Bond Future	4482.7400	4.4827	3087.7700	3.0878	31.119	0.0000	0.0000
2026/03/06	R035	05/11/2026	8.97 Put	Bond Future	812.9600	0.8130	1197.8700	1.1979	47.347	0.0000	0.0000
2026/03/06	R035	05/11/2026	8.47 Call	Bond Future	2332.0600	2.3321	1288.8100	1.2888	44.735	0.0000	0.0000
2026/03/06	R035	05/11/2026	8.47 Put	Bond Future	1592.0500	1.5921	2328.6800	2.3287	46.269	0.0000	0.0000
2026/03/06	R035	05/11/2026	7.97 Put	Bond Future	3079.7300	3.0797	4354.4000	4.3544	41.389	0.0000	0.0000
2026/03/06	R035	05/11/2026	7.97 Call	Bond Future	777.8600	0.7779	272.6500	0.2727	64.949	0.0000	0.0000
2026/03/06	R035	04/02/2027	7.70 Put	Bond Future	4725.2700	4.7253	6188.3000	6.1883	30.962	0.0000	0.0000
2026/03/06	R035	04/02/2027	7.70 Call	Bond Future	450.0300	0.4500	134.6400	0.1346	70.082	0.0000	0.0000
2026/03/06	R035	04/02/2027	8.20 Put	Bond Future	2774.4300	2.7744	3691.0700	3.6911	33.039	0.0000	0.0000
2026/03/06	R035	04/02/2027	8.20 Call	Bond Future	1532.7800	1.5328	671.0000	0.6710	56.223	0.0000	0.0000
2026/03/06	R035	04/02/2027	8.85 Call	Bond Future	3878.9800	3.8790	2503.3400	2.5033	35.464	0.0000	0.0000
2026/03/06	R035	04/02/2027	8.85 Put	Bond Future	1339.7900	1.3398	1742.5700	1.7426	30.063	0.0000	0.0000
2026/03/06	R035	04/02/2027		Bond Future	8.4101	106.6436	8.7167	104.8652	3.646	0.0000	0.0000
2026/03/06	R035	04/02/2027	9.02 Call	Bond Future	4606.5300	4.6065	3147.6900	3.1477	31.669	0.0000	0.0000
2026/03/06	R035	04/02/2027	9.02 Put	Bond Future	1107.7900	1.1078	1427.3700	1.4274	28.848	0.0000	0.0000
2026/03/06	R035	06/05/2027		Bond Future	8.4800	103.9366	8.7965	102.1504	3.733	0.0000	0.0000
2026/03/06	R035	06/05/2027	8.25 Call	Bond Future	1779.3200	1.7793	882.9300	0.8829	50.378	0.0000	0.0000
2026/03/06	R035	06/05/2027	8.25 Put	Bond Future	3102.5600	3.1026	3992.3400	3.9923	28.679	0.0000	0.0000
2026/03/06	R038	07/05/2026		Bond Future	8.6472	117.5712	8.9232	115.3507	3.191	0.0000	0.0000
2026/03/06	R038	07/05/2026	11.40 Call	Bond Future	19722.0000	19.7220	17501.5400	17.5015	11.259	0.0000	0.0000
2026/03/06	R038	07/05/2026	11.40 Put	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0.0000	0.0000
2026/03/06	R038	06/08/2026		Bond Future	8.7012	119.6667	8.9883	117.4013	3.299	0.0000	0.0000
2026/03/06	R038	06/08/2026	11.77 Call	Bond Future	21311.7900	21.3118	19049.4700	19.0495	10.615	0.0000	0.0000
2026/03/06	R038	06/08/2026	11.77 Put	Bond Future	2.0300	0.0020	5.0400	0.0050	148.276	0.0000	0.0000
2026/03/06	R038	05/11/2026		Bond Future	8.7597	116.2561	9.0549	113.9723	3.370	0.0000	0.0000
2026/03/06	R038	05/11/2026	10.72 Call	Bond Future	14218.6300	14.2186	12000.3900	12.0004	15.601	0.0000	0.0000
2026/03/06	R038	05/11/2026	10.72 Put	Bond Future	168.4500	0.1685	234.0500	0.2341	38.943	0.0000	0.0000
2026/03/06	R038	04/02/2027		Bond Future	8.8270	118.2560	9.1290	115.9686	3.421	0.0000	0.0000
2026/03/06	R038	04/02/2027	9.60 Call	Bond Future	7004.3600	7.0044	5008.6500	5.0087	28.492	0.0000	0.0000
2026/03/06	R038	04/02/2027	9.60 Put	Bond Future	1273.7600	1.2738	1565.3800	1.5654	22.894	0.0000	0.0000
2026/03/06	R038	06/05/2027		Bond Future	8.9037	114.7621	9.2144	112.4610	3.489	0.0000	0.0000
2026/03/06	R038	06/05/2027	8.71 Call	Bond Future	2592.0600	2.5921	1349.8300	1.3498	47.924	0.0000	0.0000
2026/03/06	R038	06/05/2027	8.71 Put	Bond Future	4060.4900	4.0605	5119.3100	5.1193	26.076	0.0000	0.0000
2026/03/06	R053	07/05/2026		Bond Future	8.7737	130.5802	9.0278	127.4013	2.897	0.0000	0.0000
2026/03/06	R053	07/05/2026	11.69 Call	Bond Future	29805.0500	29.8051	26626.1500	26.6262	10.666	0.0000	0.0000
2026/03/06	R053	07/05/2026	11.69 Put	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	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	
2026/03/06	R053	06/08/2026		Bond Future	8.8148	132.9075	9.0767	129.6662	2.971	0.0000	0.0000
2026/03/06	R053	06/08/2026	12.28 Call	Bond Future	33797.8300	33.7978	30557.8700	30.5579	9.586	0.0000	0.0000
2026/03/06	R053	06/08/2026	12.28 Put	Bond Future	1.5800	0.0016	3.0000	0.0030	89.873	0.0000	0.0000
2026/03/06	R053	06/08/2026	8.10 Put	Bond Future	9766.1100	9.7661	12865.4600	12.8655	31.736	0.0000	0.0000
2026/03/06	R053	06/08/2026	8.10 Call	Bond Future	172.4800	0.1725	30.4500	0.0305	82.346	0.0000	0.0000
2026/03/06	R053	06/08/2026	8.60 Put	Bond Future	4481.2300	4.4812	6577.4700	6.5775	46.778	0.0000	0.0000
2026/03/06	R053	06/08/2026	8.60 Call	Bond Future	1717.0200	1.7170	571.8800	0.5719	66.693	0.0000	0.0000
2026/03/06	R053	06/08/2026	9.10 Call	Bond Future	5421.7500	5.4218	3110.0000	3.1100	42.638	0.0000	0.0000
2026/03/06	R053	06/08/2026	9.10 Put	Bond Future	1898.7700	1.8988	2828.4000	2.8284	48.960	0.0000	0.0000
2026/03/06	R053	05/11/2026		Bond Future	8.8583	129.3481	9.1258	126.0734	3.019	0.0000	0.0000
2026/03/06	R053	05/11/2026	11.21 Call	Bond Future	24738.1800	24.7382	21546.7300	21.5467	12.901	0.0000	0.0000
2026/03/06	R053	05/11/2026	11.21 Put	Bond Future	165.8000	0.1658	249.0700	0.2491	50.223	0.0000	0.0000
2026/03/06	R053	04/02/2027		Bond Future	8.9073	131.5733	9.1793	128.2819	3.053	0.0000	0.0000
2026/03/06	R053	04/02/2027	9.99 Call	Bond Future	13940.9000	13.9409	10819.2100	10.8192	22.392	0.0000	0.0000
2026/03/06	R053	04/02/2027	9.99 Put	Bond Future	1640.8300	1.6408	1810.5400	1.8105	10.343	0.0000	0.0000
2026/03/06	R053	06/05/2027		Bond Future	8.9619	127.9253	9.2396	124.6059	3.099	0.0000	0.0000
2026/03/06	R053	06/05/2027	8.92 Call	Bond Future	5322.4600	5.3225	3059.7600	3.0598	42.512	0.0000	0.0000
2026/03/06	R053	06/05/2027	8.92 Put	Bond Future	5835.5800	5.8356	6892.3200	6.8923	18.109	0.0000	0.0000
2026/03/06	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/06	R186	07/05/2026	8.69 Call	Bond Future	65.5200	0.0655	64.9900	0.0650	0.809	0.0000	0.0000
2026/03/06	R186	07/05/2026	8.69 Put	Bond Future	65.5200	0.0655	64.9900	0.0650	0.809	0.0000	0.0000
2026/03/06	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/06	R186	06/08/2026	8.57 Call	Bond Future	69.8500	0.0699	69.6300	0.0696	0.315	0.0000	0.0000
2026/03/06	R186	06/08/2026	8.57 Put	Bond Future	69.8500	0.0699	69.6300	0.0696	0.315	0.0000	0.0000
2026/03/06	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/06	R186	05/11/2026	8.12 Call	Bond Future	43.6400	0.0436	43.5500	0.0436	0.206	0.0000	0.0000
2026/03/06	R186	05/11/2026	8.12 Put	Bond Future	43.6400	0.0436	43.5500	0.0436	0.206	0.0000	0.0000
2026/03/06	R202	07/05/2026		Bond Future	304.8384	304.8384	304.8346	304.8346	0.001	0.0000	0.0000
2026/03/06	R202	07/05/2026	277.55 Call	Bond Future	27288.3700	27.2884	27284.5600	27.2846	0.014	0.0000	0.0000
2026/03/06	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R202	06/08/2026		Bond Future	304.9517	304.9517	304.9345	304.9345	0.006	0.0000	0.0000
2026/03/06	R202	06/08/2026	278.86 Call	Bond Future	26091.7300	26.0917	26074.4500	26.0745	0.066	0.0000	0.0000
2026/03/06	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R202	05/11/2026		Bond Future	310.2986	310.2986	310.3350	310.3350	0.012	0.0000	0.0000
2026/03/06	R202	05/11/2026	280.46 Call	Bond Future	29838.6000	29.8386	29875.0300	29.8750	0.122	0.0000	0.0000
2026/03/06	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R202	04/02/2027		Bond Future	310.2304	310.2304	310.3633	310.3633	0.043	0.0000	0.0000
2026/03/06	R202	04/02/2027	294.73 Call	Bond Future	15500.4000	15.5004	15633.3100	15.6333	0.857	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
2026/03/06	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/06	R202	06/05/2027		Bond Future	315.5158	315.5158	315.7180	315.7180	0.064	0.0000
2026/03/06	R202	06/05/2027	306.99 Call	Bond Future	8525.7600	8.5258	8728.0200	8.7280	2.372	0.0000
2026/03/06	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/06	R209	07/05/2026		Bond Future	8.4012	86.4509	8.6771	84.8136	3.284	0.0000
2026/03/06	R209	07/05/2026	11.07 Call	Bond Future	14281.0600	14.2811	12643.8100	12.6438	11.464	0.0000
2026/03/06	R209	07/05/2026	11.07 Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000
2026/03/06	R209	06/08/2026		Bond Future	8.4463	87.9917	8.7331	86.3214	3.395	0.0000
2026/03/06	R209	06/08/2026	11.39 Call	Bond Future	15326.6300	15.3266	13658.6500	13.6587	10.883	0.0000
2026/03/06	R209	06/08/2026	11.39 Put	Bond Future	1.4500	0.0015	3.7500	0.0038	158.621	0.0000
2026/03/06	R209	05/11/2026		Bond Future	8.4956	86.3642	8.7904	84.6801	3.470	0.0000
2026/03/06	R209	05/11/2026	10.32 Call	Bond Future	9931.4100	9.9314	8325.9300	8.3259	16.166	0.0000
2026/03/06	R209	05/11/2026	10.32 Put	Bond Future	154.3100	0.1543	232.8800	0.2329	50.917	0.0000
2026/03/06	R209	04/02/2027		Bond Future	8.5536	87.8504	8.8549	86.1638	3.523	0.0000
2026/03/06	R209	04/02/2027	9.28 Call	Bond Future	4938.6600	4.9387	3601.1200	3.6011	27.083	0.0000
2026/03/06	R209	04/02/2027	9.28 Put	Bond Future	943.3200	0.9433	1292.3600	1.2924	37.001	0.0000
2026/03/06	R209	04/02/2027	8.96 Call	Bond Future	3605.1000	3.6051	2420.0800	2.4201	32.871	0.0000
2026/03/06	R209	04/02/2027	8.96 Put	Bond Future	1339.9700	1.3400	1841.5300	1.8415	37.431	0.0000
2026/03/06	R209	04/02/2027	8.03 Put	Bond Future	3756.3000	3.7563	5013.4300	5.0134	33.467	0.0000
2026/03/06	R209	04/02/2027	8.03 Call	Bond Future	722.9200	0.7229	293.4700	0.2935	59.405	0.0000
2026/03/06	R209	06/05/2027	9.32 Call	Bond Future	5000.0500	5.0001	3708.2300	3.7082	25.836	0.0000
2026/03/06	R209	06/05/2027	9.32 Put	Bond Future	1229.6300	1.2296	1634.2900	1.6343	32.909	0.0000
2026/03/06	R209	06/05/2027	8.25 Put	Bond Future	3435.3000	3.4353	4485.2700	4.4853	30.564	0.0000
2026/03/06	R209	06/05/2027	8.25 Call	Bond Future	1348.4200	1.3484	701.9100	0.7019	47.946	0.0000
2026/03/06	R209	06/05/2027		Bond Future	8.6206	86.1772	8.9304	84.4807	3.593	0.0000
2026/03/06	R209	06/05/2027	8.41 Call	Bond Future	1771.7700	1.7718	998.7800	0.9988	43.628	0.0000
2026/03/06	R209	06/05/2027	8.41 Put	Bond Future	2949.9700	2.9500	3873.4600	3.8735	31.305	0.0000
2026/03/06	R210	07/05/2026		Bond Future	260.8218	260.8218	260.6629	260.6629	0.061	0.0000
2026/03/06	R210	07/05/2026	255.40 Call	Bond Future	5421.8300	5.4218	5262.8900	5.2629	2.931	0.0000
2026/03/06	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/06	R210	06/08/2026		Bond Future	265.5347	265.5347	265.3611	265.3611	0.065	0.0000
2026/03/06	R210	06/08/2026	259.84 Call	Bond Future	5694.6900	5.6947	5521.1300	5.5211	3.048	0.0000
2026/03/06	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/06	R210	05/11/2026		Bond Future	266.6732	266.6732	266.5437	266.5437	0.049	0.0000
2026/03/06	R210	05/11/2026	253.33 Call	Bond Future	13343.2400	13.3432	13213.7100	13.2137	0.971	0.0000
2026/03/06	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/06	R210	04/02/2027		Bond Future	271.3264	271.3264	271.2768	271.2768	0.018	0.0000
2026/03/06	R210	04/02/2027	266.03 Call	Bond Future	5296.3600	5.2964	5246.8400	5.2468	0.935	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
2026/03/06	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/06	R210	06/05/2027		Bond Future	272.3785	272.3785	272.3871	272.3871	0.003	0.0000
2026/03/06	R210	06/05/2027	271.13 Call	Bond Future	1248.4700	1.2485	1257.1300	1.2571	0.694	0.0000
2026/03/06	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/06	R213	07/05/2026		Bond Future	7.6926	98.6357	8.0043	97.4327	4.052	0.0000
2026/03/06	R213	07/05/2026	9.80 Call	Bond Future	7791.0800	7.7911	6588.8800	6.5889	15.430	0.0000
2026/03/06	R213	07/05/2026	9.80 Put	Bond Future	0.1400	0.0001	0.9100	0.0009	550.000	0.0000
2026/03/06	R213	06/08/2026		Bond Future	7.7251	100.3937	8.0585	99.1649	4.315	0.0000
2026/03/06	R213	06/08/2026	9.69 Call	Bond Future	6993.5200	6.9935	5789.8400	5.7898	17.211	0.0000
2026/03/06	R213	06/08/2026	9.69 Put	Bond Future	15.9200	0.0159	41.0700	0.0411	157.977	0.0000
2026/03/06	R213	05/11/2026		Bond Future	7.7708	98.5824	8.1217	97.3496	4.515	0.0000
2026/03/06	R213	05/11/2026	8.75 Call	Bond Future	3693.1600	3.6932	2613.2700	2.6133	29.240	0.0000
2026/03/06	R213	05/11/2026	8.75 Put	Bond Future	300.1100	0.3001	452.9900	0.4530	50.941	0.0000
2026/03/06	R213	04/02/2027		Bond Future	7.8335	100.2794	8.2008	99.0557	4.689	0.0000
2026/03/06	R213	04/02/2027	8.14 Call	Bond Future	1873.8600	1.8739	1114.3500	1.1144	40.532	0.0000
2026/03/06	R213	04/02/2027	8.14 Put	Bond Future	851.3500	0.8514	1315.5200	1.3155	54.522	0.0000
2026/03/06	R213	06/05/2027		Bond Future	7.9090	98.4164	8.2973	97.1932	4.910	0.0000
2026/03/06	R213	06/05/2027	7.56 Call	Bond Future	754.9000	0.7549	275.2900	0.2753	63.533	0.0000
2026/03/06	R213	06/05/2027	7.56 Put	Bond Future	1870.6700	1.8707	2614.3400	2.6143	39.754	0.0000
2026/03/06	R214	07/05/2026		Bond Future	8.7555	82.7582	9.0302	80.8332	3.138	0.0000
2026/03/06	R214	07/05/2026	11.53 Call	Bond Future	16814.7200	16.8147	14889.7800	14.8898	11.448	0.0000
2026/03/06	R214	07/05/2026	11.53 Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000
2026/03/06	R214	06/08/2026		Bond Future	8.8004	84.2332	9.0841	82.2703	3.224	0.0000
2026/03/06	R214	06/08/2026	11.97 Call	Bond Future	18608.4700	18.6085	16647.1900	16.6472	10.540	0.0000
2026/03/06	R214	06/08/2026	11.97 Put	Bond Future	1.1000	0.0011	2.7200	0.0027	147.273	0.0000
2026/03/06	R214	05/11/2026		Bond Future	8.8504	82.3957	9.1406	80.4132	3.279	0.0000
2026/03/06	R214	05/11/2026	10.97 Call	Bond Future	13160.6400	13.1606	11257.9900	11.2580	14.457	0.0000
2026/03/06	R214	05/11/2026	10.97 Put	Bond Future	116.0300	0.1160	195.9100	0.1959	68.844	0.0000
2026/03/06	R214	04/02/2027		Bond Future	8.9079	83.8139	9.2035	81.8223	3.319	0.0000
2026/03/06	R214	04/02/2027	9.90 Call	Bond Future	7362.7400	7.3627	5553.4800	5.5535	24.573	0.0000
2026/03/06	R214	04/02/2027	9.90 Put	Bond Future	940.3500	0.9404	1122.7000	1.1227	19.392	0.0000
2026/03/06	R214	06/05/2027		Bond Future	8.9688	81.9274	9.2711	79.9196	3.370	0.0000
2026/03/06	R214	06/05/2027	8.88 Call	Bond Future	2721.0900	2.7211	1500.1800	1.5002	44.868	0.0000
2026/03/06	R214	06/05/2027	8.88 Put	Bond Future	3324.2800	3.3243	4111.2300	4.1112	23.673	0.0000
2026/03/06	R248	07/05/2026		Bond Future	8.8698	100.5662	9.1341	98.1071	2.980	0.0000
2026/03/06	R248	07/05/2026	11.72 Call	Bond Future	22085.9100	22.0859	19626.8700	19.6269	11.134	0.0000
2026/03/06	R248	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	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	
2026/03/06	R248	07/05/2026	8.30 Put	Bond Future	5681.8200	5.6818	8109.1000	8.1091	42.720	0.0000	0.0000
2026/03/06	R248	07/05/2026	8.30 Call	Bond Future	32.5900	0.0326	0.7800	0.0008	97.607	0.0000	0.0000
2026/03/06	R248	07/05/2026	8.70 Put	Bond Future	2354.8900	2.3549	4204.5400	4.2045	78.545	0.0000	0.0000
2026/03/06	R248	07/05/2026	8.70 Call	Bond Future	722.6700	0.7227	113.2300	0.1132	84.332	0.0000	0.0000
2026/03/06	R248	07/05/2026	9.18 Call	Bond Future	3467.4000	3.4674	1650.0400	1.6500	52.413	0.0000	0.0000
2026/03/06	R248	07/05/2026	9.18 Put	Bond Future	591.2800	0.5913	1233.0100	1.2330	108.532	0.0000	0.0000
2026/03/06	R248	07/05/2026	9.19 Call	Bond Future	3540.1000	3.5401	1705.0100	1.7050	51.837	0.0000	0.0000
2026/03/06	R248	07/05/2026	9.19 Put	Bond Future	573.4800	0.5735	1197.4800	1.1975	108.809	0.0000	0.0000
2026/03/06	R248	06/08/2026	9.00 Call	Bond Future	2878.0800	2.8781	1219.0600	1.2191	57.643	0.0000	0.0000
2026/03/06	R248	06/08/2026	9.00 Put	Bond Future	2072.5600	2.0726	2920.8800	2.9209	40.931	0.0000	0.0000
2026/03/06	R248	06/08/2026	10.00 Call	Bond Future	9826.5400	9.8265	7409.4800	7.4095	24.597	0.0000	0.0000
2026/03/06	R248	06/08/2026	10.00 Put	Bond Future	407.3100	0.4073	497.5900	0.4976	22.165	0.0000	0.0000
2026/03/06	R248	06/08/2026		Bond Future	8.9137	102.3586	9.1862	99.8513	3.057	0.0000	0.0000
2026/03/06	R248	06/08/2026	12.37 Call	Bond Future	25510.4400	25.5104	23004.2000	23.0042	9.824	0.0000	0.0000
2026/03/06	R248	06/08/2026	12.37 Put	Bond Future	1.0400	0.0010	2.1400	0.0021	105.769	0.0000	0.0000
2026/03/06	R248	05/11/2026		Bond Future	8.9619	99.6941	9.2403	97.1608	3.107	0.0000	0.0000
2026/03/06	R248	05/11/2026	11.31 Call	Bond Future	18588.9100	18.5889	16122.4700	16.1225	13.268	0.0000	0.0000
2026/03/06	R248	05/11/2026	11.31 Put	Bond Future	119.5400	0.1195	186.4900	0.1865	56.006	0.0000	0.0000
2026/03/06	R248	04/02/2027		Bond Future	9.0168	101.4099	9.3002	98.8633	3.143	0.0000	0.0000
2026/03/06	R248	04/02/2027	10.11 Call	Bond Future	10399.4700	10.3995	8147.4000	8.1474	21.656	0.0000	0.0000
2026/03/06	R248	04/02/2027	10.11 Put	Bond Future	1129.7400	1.1297	1424.3400	1.4243	26.077	0.0000	0.0000
2026/03/06	R248	06/05/2027		Bond Future	9.0744	98.6782	9.3638	96.1095	3.190	0.0000	0.0000
2026/03/06	R248	06/05/2027	9.05 Call	Bond Future	3916.7200	3.9167	2406.7600	2.4068	38.552	0.0000	0.0000
2026/03/06	R248	06/05/2027	9.05 Put	Bond Future	4138.2700	4.1383	5196.9600	5.1970	25.583	0.0000	0.0000
2026/03/06	R2R9	07/05/2026		Bond Future	8.7370	109.8123	9.0228	107.5295	3.272	0.0000	0.0000
2026/03/06	R2R9	07/05/2026	99.91 Call	Bond Future	98962.6400	98.9626	96679.8100	96.6798	2.307	0.0000	0.0000
2026/03/06	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R2R9	06/08/2026		Bond Future	8.7907	111.7695	9.0874	109.4411	3.375	0.0000	0.0000
2026/03/06	R2R9	06/08/2026	101.74 Call	Bond Future	98649.9700	98.6500	96321.5900	96.3216	2.360	0.0000	0.0000
2026/03/06	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R2R9	05/11/2026		Bond Future	8.8484	108.7263	9.1532	106.3769	3.444	0.0000	0.0000
2026/03/06	R2R9	05/11/2026	98.56 Call	Bond Future	97756.2700	97.7563	95406.8000	95.4068	2.403	0.0000	0.0000
2026/03/06	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R2R9	04/02/2027		Bond Future	8.9144	110.5968	9.2259	108.2403	3.494	0.0000	0.0000
2026/03/06	R2R9	04/02/2027	9.89 Call	Bond Future	7594.7500	7.5948	5613.6900	5.6137	26.085	0.0000	0.0000
2026/03/06	R2R9	04/02/2027	9.89 Put	Bond Future	450.5400	0.4505	825.9500	0.8260	83.324	0.0000	0.0000
2026/03/06	R2R9	06/05/2027		Bond Future	8.9890	107.4782	9.3090	105.1053	3.560	0.0000	0.0000
2026/03/06	R2R9	06/05/2027	8.83 Call	Bond Future	2534.3300	2.5343	1562.6900	1.5627	38.339	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	
2026/03/06	R2R9	06/05/2027	8.83 Put	Bond Future	3741.6400	3.7416	5142.9000	5.1429	37.450	0.0000	0.0000
2026/03/06	R4R2	07/05/2026		Bond Future	8.8611	111.8077	9.1261	109.4358	2.990	0.0000	0.0000
2026/03/06	R4R2	07/05/2026	100.23 Call	Bond Future	100718.6200	100.7186	98346.6400	98.3466	2.355	0.0000	0.0000
2026/03/06	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R4R2	06/08/2026		Bond Future	8.9135	113.8004	9.1877	111.3813	3.077	0.0000	0.0000
2026/03/06	R4R2	06/08/2026	102.06 Call	Bond Future	100383.1600	100.3832	97964.0300	97.9640	2.410	0.0000	0.0000
2026/03/06	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R4R2	05/11/2026		Bond Future	8.9693	110.6664	9.2503	108.2250	3.133	0.0000	0.0000
2026/03/06	R4R2	05/11/2026	98.76 Call	Bond Future	99443.8600	99.4439	97002.3900	97.0024	2.455	0.0000	0.0000
2026/03/06	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/06	R4R2	04/02/2027		Bond Future	9.0324	112.5702	9.3188	110.1208	3.171	0.0000	0.0000
2026/03/06	R4R2	04/02/2027	10.13 Call	Bond Future	9355.6400	9.3556	7203.6000	7.2036	23.003	0.0000	0.0000
2026/03/06	R4R2	04/02/2027	10.13 Put	Bond Future	393.7900	0.3938	691.2300	0.6912	75.533	0.0000	0.0000
2026/03/06	R4R2	06/05/2027		Bond Future	9.1030	109.3588	9.3964	106.8917	3.224	0.0000	0.0000
2026/03/06	R4R2	06/05/2027	9.00 Call	Bond Future	3098.9300	3.0989	2001.2900	2.0013	35.420	0.0000	0.0000
2026/03/06	R4R2	06/05/2027	9.00 Put	Bond Future	3984.5000	3.9845	5353.9900	5.3540	34.370	0.0000	0.0000
2026/03/06	RR87	07/05/2026		Bond Future	6.8549	102.9993	7.0082	102.9126	2.236	0.0000	0.0000
2026/03/06	RR87	07/05/2026	6.81 Call	Bond Future	29.5108	0.0295	6.0765	0.0061	79.409	0.0000	0.0000
2026/03/06	RR87	07/05/2026	6.81 Put	Bond Future	54.9408	0.0549	118.2065	0.1182	115.153	0.0000	0.0000
2026/03/06	RR87	06/08/2026		Bond Future	6.6052	101.1032	6.8785	101.0064	4.138	0.0000	0.0000
2026/03/06	RR87	06/08/2026	6.53 Call	Bond Future	37.5910	0.0376	10.4999	0.0105	72.068	0.0000	0.0000
2026/03/06	RR87	06/08/2026	6.53 Put	Bond Future	64.2410	0.0642	133.9399	0.1339	108.496	0.0000	0.0000
2026/03/06	RR87	05/11/2026		Bond Future	5.6109	102.8518	6.3105	102.7715	12.468	0.0000	0.0000
2026/03/06	RR87	05/11/2026	5.27 Call	Bond Future	6.3601	0.0064	0.1516	0.0002	97.617	0.0000	0.0000
2026/03/06	RR87	05/11/2026	5.27 Put	Bond Future	45.5101	0.0455	119.5516	0.1196	162.692	0.0000	0.0000
2026/03/06	RR88	07/05/2026		Bond Future	6.8820	106.3097	7.0153	106.1067	1.936	0.0000	0.0000
2026/03/06	RR88	07/05/2026	6.84 Call	Bond Future	100.8551	0.1009	33.6149	0.0336	66.670	0.0000	0.0000
2026/03/06	RR88	07/05/2026	6.84 Put	Bond Future	165.0051	0.1650	300.7849	0.3008	82.288	0.0000	0.0000
2026/03/06	RR88	06/08/2026		Bond Future	6.8317	105.2964	6.9952	105.0990	2.394	0.0000	0.0000
2026/03/06	RR88	06/08/2026	6.79 Call	Bond Future	188.6474	0.1886	103.4368	0.1034	45.169	0.0000	0.0000
2026/03/06	RR88	06/08/2026	6.79 Put	Bond Future	239.0074	0.2390	351.2768	0.3513	46.973	0.0000	0.0000
2026/03/06	RR88	05/11/2026		Bond Future	6.7692	106.5347	6.9538	106.3406	2.727	0.0000	0.0000
2026/03/06	RR88	05/11/2026	6.71 Call	Bond Future	210.4573	0.2105	126.6166	0.1266	39.837	0.0000	0.0000
2026/03/06	RR88	05/11/2026	6.71 Put	Bond Future	272.7773	0.2728	382.9866	0.3830	40.403	0.0000	0.0000
2026/03/06	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
2026/03/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/03/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/03/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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