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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/03/2026 TO 11/03/2026

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
2026/03/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/11	2029	07/05/2026		Bond Future	146.4036	146.4036	146.3931	0.007	0.0000	0.0000
2026/03/11	2029	07/05/2026	141.82 Call	Bond Future	4583.6300	4.5836	4573.0500	0.231	0.0000	0.0000
2026/03/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2029	06/08/2026		Bond Future	149.0428	149.0428	149.0326	0.007	0.0000	0.0000
2026/03/11	2029	06/08/2026	144.10 Call	Bond Future	4942.8200	4.9428	4932.5900	0.207	0.0000	0.0000
2026/03/11	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	
2026/03/11	2029	05/11/2026		Bond Future	150.2059	150.2059	150.1962	150.1962	0.006	0.0000	0.0000
2026/03/11	2029	05/11/2026	147.56 Call	Bond Future	2645.9200	2.6459	2636.1600	2.6362	0.369	0.0000	0.0000
2026/03/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2029	04/02/2027		Bond Future	152.8740	152.8740	152.8649	152.8649	0.006	0.0000	0.0000
2026/03/11	2029	04/02/2027	149.72 Call	Bond Future	3153.9800	3.1540	3144.9100	3.1449	0.288	0.0000	0.0000
2026/03/11	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2029	06/05/2027		Bond Future	154.0121	154.0121	154.0044	154.0044	0.005	0.0000	0.0000
2026/03/11	2029	06/05/2027	153.32 Call	Bond Future	692.0900	0.6921	684.3900	0.6844	1.113	0.0000	0.0000
2026/03/11	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2030	07/05/2026	7.21 Put	Bond Future	1634.9800	1.6350	1794.3300	1.7943	9.746	0.0000	0.0000
2026/03/11	2030	07/05/2026	7.21 Call	Bond Future	5.6700	0.0057	2.9600	0.0030	47.795	0.0000	0.0000
2026/03/11	2030	07/05/2026	7.71 Put	Bond Future	398.8300	0.3988	482.3300	0.4823	20.936	0.0000	0.0000
2026/03/11	2030	07/05/2026	7.71 Call	Bond Future	386.5000	0.3865	307.9400	0.3079	20.326	0.0000	0.0000
2026/03/11	2030	07/05/2026	7.92 Call	Bond Future	838.1900	0.8382	720.6700	0.7207	14.021	0.0000	0.0000
2026/03/11	2030	07/05/2026	7.92 Put	Bond Future	180.7200	0.1807	225.2600	0.2253	24.646	0.0000	0.0000
2026/03/11	2030	07/05/2026		Bond Future	7.7139	103.1239	7.7645	102.9618	0.657	0.0000	0.0000
2026/03/11	2030	07/05/2026	9.39 Call	Bond Future	5196.7800	5.1968	5034.8300	5.0348	3.116	0.0000	0.0000
2026/03/11	2030	07/05/2026	9.39 Put	Bond Future	0.4000	0.0004	0.5100	0.0005	27.500	0.0000	0.0000
2026/03/11	2030	06/08/2026		Bond Future	7.7685	100.9482	7.8234	100.7836	0.706	0.0000	0.0000
2026/03/11	2030	06/08/2026	9.22 Call	Bond Future	4282.0100	4.2820	4123.3500	4.1234	3.705	0.0000	0.0000
2026/03/11	2030	06/08/2026	9.22 Put	Bond Future	37.5100	0.0375	43.4500	0.0435	15.836	0.0000	0.0000
2026/03/11	2030	06/08/2026	7.21 Put	Bond Future	1749.5800	1.7496	1899.8600	1.8999	8.589	0.0000	0.0000
2026/03/11	2030	06/08/2026	7.21 Call	Bond Future	55.1700	0.0552	40.8500	0.0409	25.956	0.0000	0.0000
2026/03/11	2030	06/08/2026	7.71 Put	Bond Future	722.5600	0.7226	812.9600	0.8130	12.511	0.0000	0.0000
2026/03/11	2030	06/08/2026	7.71 Call	Bond Future	546.6300	0.5466	472.4300	0.4724	13.574	0.0000	0.0000
2026/03/11	2030	06/08/2026	8.06 Call	Bond Future	1236.4400	1.2364	1123.5400	1.1235	9.131	0.0000	0.0000
2026/03/11	2030	06/08/2026	8.06 Put	Bond Future	365.9100	0.3659	417.6100	0.4176	14.129	0.0000	0.0000
2026/03/11	2030	05/11/2026		Bond Future	7.8165	102.7124	7.8760	102.5453	0.761	0.0000	0.0000
2026/03/11	2030	05/11/2026	8.39 Call	Bond Future	1968.3500	1.9684	1843.3800	1.8434	6.349	0.0000	0.0000
2026/03/11	2030	05/11/2026	8.39 Put	Bond Future	371.3100	0.3713	413.4500	0.4135	11.349	0.0000	0.0000
2026/03/11	2030	04/02/2027		Bond Future	7.8809	100.5059	7.9458	100.3364	0.824	0.0000	0.0000
2026/03/11	2030	04/02/2027	7.82 Call	Bond Future	854.9800	0.8550	775.1000	0.7751	9.343	0.0000	0.0000
2026/03/11	2030	04/02/2027	7.82 Put	Bond Future	1014.1000	1.0141	1103.7100	1.1037	8.836	0.0000	0.0000
2026/03/11	2030	06/05/2027		Bond Future	7.9899	102.2149	8.0612	102.0434	0.892	0.0000	0.0000
2026/03/11	2030	06/05/2027	7.27 Call	Bond Future	243.2600	0.2433	209.0200	0.2090	14.075	0.0000	0.0000
2026/03/11	2030	06/05/2027	7.27 Put	Bond Future	1995.5200	1.9955	2132.7500	2.1328	6.877	0.0000	0.0000
2026/03/11	2031	07/05/2026		Bond Future	114.9032	114.9032	114.8217	114.8217	0.071	0.0000	0.0000
2026/03/11	2031	07/05/2026	113.84 Call	Bond Future	1075.4400	1.0754	997.5900	0.9976	7.239	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	
2026/03/11	2031	07/05/2026	113.84 Put	Bond Future	12.2300	0.0122	15.9100	0.0159	30.090	0.0000	0.0000
2026/03/11	2031	06/08/2026		Bond Future	114.5614	114.5614	114.4790	114.4790	0.072	0.0000	0.0000
2026/03/11	2031	06/08/2026	113.81 Call	Bond Future	882.1100	0.8821	818.1600	0.8182	7.250	0.0000	0.0000
2026/03/11	2031	06/08/2026	113.81 Put	Bond Future	130.6900	0.1307	149.1900	0.1492	14.156	0.0000	0.0000
2026/03/11	2031	05/11/2026		Bond Future	116.5905	116.5905	116.5070	116.5070	0.072	0.0000	0.0000
2026/03/11	2031	05/11/2026	111.49 Call	Bond Future	5100.5300	5.1005	5017.0100	5.0170	1.637	0.0000	0.0000
2026/03/11	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/11	2031	04/02/2027		Bond Future	116.2068	116.2068	116.1227	116.1227	0.072	0.0000	0.0000
2026/03/11	2031	04/02/2027	116.18 Call	Bond Future	587.3400	0.5873	544.6000	0.5446	7.277	0.0000	0.0000
2026/03/11	2031	04/02/2027	116.18 Put	Bond Future	560.5700	0.5606	601.8600	0.6019	7.366	0.0000	0.0000
2026/03/11	2031	06/05/2027		Bond Future	118.2111	118.2111	118.1267	118.1267	0.071	0.0000	0.0000
2026/03/11	2031	06/05/2027	116.87 Call	Bond Future	1508.1800	1.5082	1440.1100	1.4401	4.513	0.0000	0.0000
2026/03/11	2031	06/05/2027	116.87 Put	Bond Future	167.0800	0.1671	183.4200	0.1834	9.780	0.0000	0.0000
2026/03/11	2032	07/05/2026	Put	Bond Future	268.0200	0.2680	305.8800	0.3059	14.126	0.0000	0.0000
2026/03/11	2032	07/05/2026	Call	Bond Future	1775.0800	1.7751	1630.9300	1.6309	8.121	0.0000	0.0000
2026/03/11	2032	07/05/2026		Bond Future	8.1252	101.5071	8.1646	101.3251	0.485	0.0000	0.0000
2026/03/11	2032	07/05/2026	10.14 Call	Bond Future	8803.7700	8.8038	8621.7900	8.6218	2.067	0.0000	0.0000
2026/03/11	2032	07/05/2026	10.14 Put	Bond Future	0.2100	0.0002	0.2400	0.0002	14.286	0.0000	0.0000
2026/03/11	2032	06/08/2026		Bond Future	8.1808	103.3119	8.2223	103.1270	0.508	0.0000	0.0000
2026/03/11	2032	06/08/2026	10.12 Call	Bond Future	8215.7400	8.2157	8033.2100	8.0332	2.222	0.0000	0.0000
2026/03/11	2032	06/08/2026	10.12 Put	Bond Future	21.2900	0.0213	23.6700	0.0237	11.179	0.0000	0.0000
2026/03/11	2032	05/11/2026		Bond Future	8.2395	100.9598	8.2834	100.7720	0.533	0.0000	0.0000
2026/03/11	2032	05/11/2026	9.16 Call	Bond Future	4190.7100	4.1907	4031.7800	4.0318	3.792	0.0000	0.0000
2026/03/11	2032	05/11/2026	9.16 Put	Bond Future	341.5000	0.3415	370.3300	0.3703	8.442	0.0000	0.0000
2026/03/11	2032	04/02/2027		Bond Future	8.3098	102.7289	8.3562	102.5385	0.558	0.0000	0.0000
2026/03/11	2032	04/02/2027	8.48 Call	Bond Future	1901.4200	1.9014	1790.6300	1.7906	5.827	0.0000	0.0000
2026/03/11	2032	04/02/2027	8.48 Put	Bond Future	1205.1300	1.2051	1284.7800	1.2848	6.609	0.0000	0.0000
2026/03/11	2032	06/05/2027		Bond Future	8.3995	100.3201	8.4486	100.1274	0.585	0.0000	0.0000
2026/03/11	2032	06/05/2027	7.80 Call	Bond Future	538.6100	0.5386	489.3400	0.4893	9.148	0.0000	0.0000
2026/03/11	2032	06/05/2027	7.80 Put	Bond Future	2929.1700	2.9292	3072.6600	3.0727	4.899	0.0000	0.0000
2026/03/11	2033	07/05/2026		Bond Future	143.4089	143.4089	143.2180	143.2180	0.133	0.0000	0.0000
2026/03/11	2033	07/05/2026	135.16 Call	Bond Future	8248.9100	8.2489	8058.0400	8.0580	2.314	0.0000	0.0000
2026/03/11	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2033	06/08/2026		Bond Future	145.9942	145.9942	145.8004	145.8004	0.133	0.0000	0.0000
2026/03/11	2033	06/08/2026	134.25 Call	Bond Future	11744.1600	11.7442	11550.3500	11.5504	1.650	0.0000	0.0000
2026/03/11	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2033	05/11/2026		Bond Future	147.0013	147.0013	146.8047	146.8047	0.134	0.0000	0.0000
2026/03/11	2033	05/11/2026	137.26 Call	Bond Future	9741.3200	9.7413	9544.7000	9.5447	2.018	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
2026/03/11	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/11	2033	04/02/2027		Bond Future	149.6125	149.6125	149.4133	149.4133	0.133	0.0000
2026/03/11	2033	04/02/2027	142.71 Call	Bond Future	6902.5400	6.9025	6703.3000	6.7033	2.886	0.0000
2026/03/11	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/11	2033	06/05/2027		Bond Future	150.5894	150.5894	150.3883	150.3883	0.134	0.0000
2026/03/11	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/11	2033	06/05/2027	151.21 Put	Bond Future	620.5700	0.6206	821.7400	0.8217	32.417	0.0000
2026/03/11	2037	07/05/2026	9.00 Put	Bond Future	416.4100	0.4164	461.0200	0.4610	10.713	0.0000
2026/03/11	2037	07/05/2026	9.00 Call	Bond Future	2095.1700	2.0952	1945.4600	1.9455	7.145	0.0000
2026/03/11	2037	07/05/2026	9.49 Put	Bond Future	73.5800	0.0736	81.6100	0.0816	10.913	0.0000
2026/03/11	2037	07/05/2026	9.49 Call	Bond Future	4931.2100	4.9312	4744.9200	4.7449	3.778	0.0000
2026/03/11	2037	07/05/2026	10.06 Call	Bond Future	8389.8300	8.3898	8196.3700	8.1964	2.306	0.0000
2026/03/11	2037	07/05/2026	10.06 Put	Bond Future	9.2000	0.0092	10.0600	0.0101	9.348	0.0000
2026/03/11	2037	07/05/2026	12.40 Call	Bond Future	21085.9200	21.0859	20891.6000	20.8916	0.922	0.0000
2026/03/11	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/11	2037	07/05/2026	10.95 Put	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0.0000
2026/03/11	2037	07/05/2026	10.95 Call	Bond Future	13529.7700	13.5298	13335.4600	13.3355	1.436	0.0000
2026/03/11	2037	07/05/2026		Bond Future	8.7499	100.6336	8.7785	100.4392	0.328	0.0000
2026/03/11	2037	07/05/2026	11.32 Call	Bond Future	15551.6900	15.5517	15357.3700	15.3574	1.250	0.0000
2026/03/11	2037	07/05/2026	11.32 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/03/11	2037	06/08/2026		Bond Future	8.8126	98.1630	8.8423	97.9656	0.337	0.0000
2026/03/11	2037	06/08/2026	11.71 Call	Bond Future	16977.8800	16.9779	16780.6700	16.7807	1.162	0.0000
2026/03/11	2037	06/08/2026	11.71 Put	Bond Future	1.8300	0.0018	1.9800	0.0020	8.197	0.0000
2026/03/11	2037	06/08/2026	11.30 Call	Bond Future	14838.1900	14.8382	14641.3900	14.6414	1.326	0.0000
2026/03/11	2037	06/08/2026	11.30 Put	Bond Future	7.6500	0.0077	8.2100	0.0082	7.320	0.0000
2026/03/11	2037	06/08/2026	10.70 Call	Bond Future	11596.0500	11.5961	11401.8800	11.4019	1.674	0.0000
2026/03/11	2037	06/08/2026	10.70 Put	Bond Future	48.2100	0.0482	51.4000	0.0514	6.617	0.0000
2026/03/11	2037	06/08/2026	10.02 Put	Bond Future	184.3800	0.1844	196.5500	0.1966	6.600	0.0000
2026/03/11	2037	06/08/2026	10.02 Call	Bond Future	7794.6300	7.7946	7609.4400	7.6094	2.376	0.0000
2026/03/11	2037	05/11/2026		Bond Future	8.8702	99.8785	8.9009	99.6780	0.347	0.0000
2026/03/11	2037	05/11/2026	10.62 Call	Bond Future	10771.7400	10.7717	10581.5200	10.5815	1.766	0.0000
2026/03/11	2037	05/11/2026	10.62 Put	Bond Future	190.8400	0.1908	201.1300	0.2011	5.392	0.0000
2026/03/11	2037	05/11/2026	10.83 Call	Bond Future	11885.0000	11.8850	11692.0900	11.6921	1.623	0.0000
2026/03/11	2037	05/11/2026	10.83 Put	Bond Future	139.8000	0.1398	147.4000	0.1474	5.436	0.0000
2026/03/11	2037	05/11/2026	10.23 Call	Bond Future	8668.4700	8.6685	8484.8200	8.4848	2.119	0.0000
2026/03/11	2037	05/11/2026	10.23 Put	Bond Future	307.1600	0.3072	324.0200	0.3240	5.489	0.0000
2026/03/11	2037	05/11/2026	9.46 Put	Bond Future	844.6900	0.8447	890.6800	0.8907	5.445	0.0000
2026/03/11	2037	05/11/2026	9.46 Call	Bond Future	4594.8000	4.5948	4440.2800	4.4403	3.363	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	
2026/03/11	2037	04/02/2027		Bond Future	8.9354	97.3717	8.9673	97.1683	0.357	0.0000	0.0000
2026/03/11	2037	04/02/2027	9.51 Call	Bond Future	4798.6500	4.7987	4650.0900	4.6501	3.096	0.0000	0.0000
2026/03/11	2037	04/02/2027	9.51 Put	Bond Future	1217.1300	1.2171	1271.9900	1.2720	4.507	0.0000	0.0000
2026/03/11	2037	04/02/2027	9.81 Call	Bond Future	6263.1200	6.2631	6099.9600	6.1000	2.605	0.0000	0.0000
2026/03/11	2037	04/02/2027	9.81 Put	Bond Future	881.3100	0.8813	921.5700	0.9216	4.568	0.0000	0.0000
2026/03/11	2037	04/02/2027	9.31 Call	Bond Future	3872.6800	3.8727	3736.5600	3.7366	3.515	0.0000	0.0000
2026/03/11	2037	04/02/2027	9.31 Put	Bond Future	1517.5600	1.5176	1584.8600	1.5849	4.435	0.0000	0.0000
2026/03/11	2037	04/02/2027	8.44 Put	Bond Future	4065.5200	4.0655	4212.1200	4.2121	3.606	0.0000	0.0000
2026/03/11	2037	04/02/2027	8.44 Call	Bond Future	830.7600	0.8308	773.9400	0.7739	6.840	0.0000	0.0000
2026/03/11	2037	06/05/2027		Bond Future	9.0164	99.0269	9.0495	98.8209	0.366	0.0000	0.0000
2026/03/11	2037	06/05/2027	8.58 Call	Bond Future	1306.1000	1.3061	1235.4700	1.2355	5.408	0.0000	0.0000
2026/03/11	2037	06/05/2027	8.58 Put	Bond Future	4084.7100	4.0847	4220.1300	4.2201	3.315	0.0000	0.0000
2026/03/11	2038	07/05/2026		Bond Future	160.2321	160.2321	159.2602	159.2602	0.607	0.0000	0.0000
2026/03/11	2038	07/05/2026	144.53 Call	Bond Future	15702.1300	15.7021	14730.1900	14.7302	6.190	0.0000	0.0000
2026/03/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2038	06/08/2026		Bond Future	160.9297	160.9297	159.9409	159.9409	0.614	0.0000	0.0000
2026/03/11	2038	06/08/2026	144.72 Call	Bond Future	16209.6800	16.2097	15220.9300	15.2209	6.100	0.0000	0.0000
2026/03/11	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2038	05/11/2026		Bond Future	163.7802	163.7802	162.7746	162.7746	0.614	0.0000	0.0000
2026/03/11	2038	05/11/2026	146.31 Call	Bond Future	17470.2000	17.4702	16464.6200	16.4646	5.756	0.0000	0.0000
2026/03/11	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2038	04/02/2027		Bond Future	164.4610	164.4610	163.4387	163.4387	0.622	0.0000	0.0000
2026/03/11	2038	04/02/2027	153.83 Call	Bond Future	10631.0400	10.6310	9608.6700	9.6087	9.617	0.0000	0.0000
2026/03/11	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2038	06/05/2027		Bond Future	167.2994	167.2994	166.2610	166.2610	0.621	0.0000	0.0000
2026/03/11	2038	06/05/2027	166.10 Call	Bond Future	1199.4300	1.1994	160.9700	0.1610	86.579	0.0000	0.0000
2026/03/11	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2040	07/05/2026	8.65 Put	Bond Future	2788.1800	2.7882	2978.7800	2.9788	6.836	0.0000	0.0000
2026/03/11	2040	07/05/2026	8.65 Call	Bond Future	162.0500	0.1621	129.7000	0.1297	19.963	0.0000	0.0000
2026/03/11	2040	07/05/2026	12.53 Call	Bond Future	23020.2600	23.0203	22797.3100	22.7973	0.968	0.0000	0.0000
2026/03/11	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2040	07/05/2026	12.03 Call	Bond Future	20279.6000	20.2796	20056.6500	20.0567	1.099	0.0000	0.0000
2026/03/11	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2040	07/05/2026	11.12 Put	Bond Future	0.2800	0.0003	0.3000	0.0003	7.143	0.0000	0.0000
2026/03/11	2040	07/05/2026	11.12 Call	Bond Future	14906.8800	14.9069	14683.9500	14.6840	1.495	0.0000	0.0000
2026/03/11	2040	07/05/2026	12.22 Call	Bond Future	21337.9400	21.3379	21114.9900	21.1150	1.045	0.0000	0.0000
2026/03/11	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2040	07/05/2026	11.72 Call	Bond Future	18506.9100	18.5069	18283.9600	18.2840	1.205	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
2026/03/11	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/11	2040	07/05/2026	10.70 Put	Bond Future	2.8500	0.0029	3.0600	0.0031	7.368	0.0000
2026/03/11	2040	07/05/2026	10.70 Call	Bond Future	12248.9600	12.2490	12026.2200	12.0262	1.818	0.0000
2026/03/11	2040	07/05/2026	Put	Bond Future	368.3900	0.3684	406.9500	0.4070	10.467	0.0000
2026/03/11	2040	07/05/2026	Call	Bond Future	3010.0200	3.0100	2825.6300	2.8256	6.126	0.0000
2026/03/11	2040	07/05/2026		Bond Future	8.9801	102.6416	9.0087	102.4187	0.318	0.0000
2026/03/11	2040	07/05/2026	11.67 Call	Bond Future	18215.5400	18.2155	17992.5900	17.9926	1.224	0.0000
2026/03/11	2040	07/05/2026	11.67 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/03/11	2040	06/08/2026		Bond Future	9.0430	99.9561	9.0726	99.7296	0.327	0.0000
2026/03/11	2040	06/08/2026	12.19 Call	Bond Future	20523.3300	20.5233	20296.9000	20.2969	1.103	0.0000
2026/03/11	2040	06/08/2026	12.19 Put	Bond Future	1.0500	0.0011	1.1400	0.0011	8.571	0.0000
2026/03/11	2040	05/11/2026		Bond Future	9.1009	101.7030	9.1314	101.4728	0.335	0.0000
2026/03/11	2040	05/11/2026	11.06 Call	Bond Future	13549.1800	13.5492	13328.1300	13.3281	1.631	0.0000
2026/03/11	2040	05/11/2026	11.06 Put	Bond Future	171.7800	0.1718	180.8600	0.1809	5.286	0.0000
2026/03/11	2040	05/11/2026	11.27 Call	Bond Future	14767.3700	14.7674	14543.4400	14.5434	1.516	0.0000
2026/03/11	2040	05/11/2026	11.27 Put	Bond Future	112.4400	0.1124	118.6400	0.1186	5.514	0.0000
2026/03/11	2040	05/11/2026	10.67 Call	Bond Future	11210.6400	11.2106	10995.5200	10.9955	1.919	0.0000
2026/03/11	2040	05/11/2026	10.67 Put	Bond Future	281.1100	0.2811	296.1200	0.2961	5.340	0.0000
2026/03/11	2040	05/11/2026	9.91 Put	Bond Future	734.2700	0.7343	773.9300	0.7739	5.401	0.0000
2026/03/11	2040	05/11/2026	9.91 Call	Bond Future	6596.4300	6.5964	6405.9600	6.4060	2.887	0.0000
2026/03/11	2040	04/02/2027		Bond Future	9.1655	98.9777	9.1970	98.7441	0.343	0.0000
2026/03/11	2040	04/02/2027	9.93 Call	Bond Future	6617.9600	6.6180	6435.9700	6.4360	2.750	0.0000
2026/03/11	2040	04/02/2027	9.93 Put	Bond Future	1156.6900	1.1567	1208.2800	1.2083	4.460	0.0000
2026/03/11	2040	04/02/2027	10.17 Call	Bond Future	7982.3900	7.9824	7789.0600	7.7891	2.422	0.0000
2026/03/11	2040	04/02/2027	10.17 Put	Bond Future	894.8000	0.8948	935.0500	0.9351	4.498	0.0000
2026/03/11	2040	04/02/2027	9.67 Call	Bond Future	5180.7000	5.1807	5014.4400	5.0144	3.209	0.0000
2026/03/11	2040	04/02/2027	9.67 Put	Bond Future	1527.8800	1.5279	1595.2000	1.5952	4.406	0.0000
2026/03/11	2040	04/02/2027	8.78 Put	Bond Future	4182.8500	4.1829	4338.2800	4.3383	3.716	0.0000
2026/03/11	2040	04/02/2027	8.78 Call	Bond Future	1257.3300	1.2573	1179.1800	1.1792	6.216	0.0000
2026/03/11	2040	06/05/2027		Bond Future	9.2437	100.6600	9.2761	100.4232	0.351	0.0000
2026/03/11	2040	06/05/2027	8.88 Call	Bond Future	1755.4800	1.7555	1666.4600	1.6665	5.071	0.0000
2026/03/11	2040	06/05/2027	8.88 Put	Bond Future	4461.5000	4.4615	4609.2300	4.6092	3.311	0.0000
2026/03/11	2043	07/05/2026		Bond Future	123.5648	123.5648	123.2756	123.2756	0.234	0.0000
2026/03/11	2043	07/05/2026	111.70 Call	Bond Future	11864.7900	11.8648	11575.5900	11.5756	2.437	0.0000
2026/03/11	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/11	2043	06/08/2026		Bond Future	122.9497	122.9497	122.6559	122.6559	0.239	0.0000
2026/03/11	2043	06/08/2026	110.88 Call	Bond Future	12069.6940	12.0697	11775.8560	11.7759	2.435	0.0000
2026/03/11	2043	06/08/2026	110.88 Put	Bond Future	0.0040	0.0000	0.0060	0.0000	49.377	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	
2026/03/11	2043	05/11/2026		Bond Future	125.1272	125.1272	124.8287	124.8287	0.239	0.0000	0.0000
2026/03/11	2043	05/11/2026	112.84 Call	Bond Future	12287.5384	12.2875	11989.1734	11.9892	2.428	0.0000	0.0000
2026/03/11	2043	05/11/2026	112.84 Put	Bond Future	0.3384	0.0003	0.4434	0.0004	31.030	0.0000	0.0000
2026/03/11	2043	04/02/2027		Bond Future	124.4583	124.4583	124.1555	124.1555	0.243	0.0000	0.0000
2026/03/11	2043	04/02/2027	117.63 Call	Bond Future	6951.3766	6.9514	6667.4552	6.6675	4.084	0.0000	0.0000
2026/03/11	2043	04/02/2027	117.63 Put	Bond Future	123.1066	0.1231	141.9252	0.1419	15.286	0.0000	0.0000
2026/03/11	2043	06/05/2027		Bond Future	126.6046	126.6046	126.2977	126.2977	0.242	0.0000	0.0000
2026/03/11	2043	06/05/2027	127.48 Call	Bond Future	1699.9768	1.7000	1565.2931	1.5653	7.923	0.0000	0.0000
2026/03/11	2043	06/05/2027	127.48 Put	Bond Future	2575.4268	2.5754	2747.6131	2.7476	6.686	0.0000	0.0000
2026/03/11	2044	07/05/2026	10.00 Call	Bond Future	7591.8600	7.5919	7350.7700	7.3508	3.176	0.0000	0.0000
2026/03/11	2044	07/05/2026	10.00 Put	Bond Future	35.3100	0.0353	39.3500	0.0394	11.442	0.0000	0.0000
2026/03/11	2044	07/05/2026	Put	Bond Future	1580.2100	1.5802	1700.8000	1.7008	7.631	0.0000	0.0000
2026/03/11	2044	07/05/2026	Call	Bond Future	1269.4900	1.2695	1144.9500	1.1450	9.810	0.0000	0.0000
2026/03/11	2044	07/05/2026		Bond Future	9.0621	99.6893	9.0908	99.4442	0.316	0.0000	0.0000
2026/03/11	2044	07/05/2026	11.80 Call	Bond Future	19737.5400	19.7375	19492.4100	19.4924	1.242	0.0000	0.0000
2026/03/11	2044	07/05/2026	11.80 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/11	2044	06/08/2026	9.25 Call	Bond Future	2550.4700	2.5505	2397.5400	2.3975	5.996	0.0000	0.0000
2026/03/11	2044	06/08/2026	9.25 Put	Bond Future	1461.6900	1.4617	1557.9100	1.5579	6.583	0.0000	0.0000
2026/03/11	2044	06/08/2026	9.00 Call	Bond Future	1330.8700	1.3309	1223.3400	1.2233	8.080	0.0000	0.0000
2026/03/11	2044	06/08/2026	9.00 Put	Bond Future	2352.7900	2.3528	2494.4100	2.4944	6.019	0.0000	0.0000
2026/03/11	2044	06/08/2026		Bond Future	9.1200	97.0767	9.1496	96.8275	0.324	0.0000	0.0000
2026/03/11	2044	06/08/2026	12.42 Call	Bond Future	22747.9200	22.7479	22498.8400	22.4988	1.095	0.0000	0.0000
2026/03/11	2044	06/08/2026	12.42 Put	Bond Future	0.8300	0.0008	0.9000	0.0009	8.434	0.0000	0.0000
2026/03/11	2044	05/11/2026		Bond Future	9.1731	98.7732	9.2035	98.5200	0.331	0.0000	0.0000
2026/03/11	2044	05/11/2026	11.34 Call	Bond Future	15931.5600	15.9316	15685.5300	15.6855	1.544	0.0000	0.0000
2026/03/11	2044	05/11/2026	11.34 Put	Bond Future	131.3600	0.1314	138.5100	0.1385	5.443	0.0000	0.0000
2026/03/11	2044	04/02/2027		Bond Future	9.2318	96.1217	9.2631	95.8647	0.339	0.0000	0.0000
2026/03/11	2044	04/02/2027	10.18 Call	Bond Future	8441.6200	8.4416	8232.0000	8.2320	2.483	0.0000	0.0000
2026/03/11	2044	04/02/2027	10.18 Put	Bond Future	1088.8000	1.0888	1136.2300	1.1362	4.356	0.0000	0.0000
2026/03/11	2044	06/05/2027		Bond Future	9.3020	97.7555	9.3342	97.4949	0.346	0.0000	0.0000
2026/03/11	2044	06/05/2027	9.08 Call	Bond Future	2540.2900	2.5403	2425.6000	2.4256	4.515	0.0000	0.0000
2026/03/11	2044	06/05/2027	9.08 Put	Bond Future	4366.6900	4.3667	4512.5900	4.5126	3.341	0.0000	0.0000
2026/03/11	2046	07/05/2026		Bond Future	140.7942	140.7942	139.6413	139.6413	0.819	0.0000	0.0000
2026/03/11	2046	07/05/2026	124.95 Call	Bond Future	15844.1800	15.8442	14691.2700	14.6913	7.277	0.0000	0.0000
2026/03/11	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2046	06/08/2026		Bond Future	143.3324	143.3324	142.1592	142.1592	0.819	0.0000	0.0000
2026/03/11	2046	06/08/2026	122.38 Call	Bond Future	20952.3900	20.9524	19779.1600	19.7792	5.600	0.0000	0.0000
2026/03/11	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/11	2046	05/11/2026		Bond Future	143.5503	143.5503	142.3569	142.3569	0.831	0.0000	0.0000
2026/03/11	2046	05/11/2026	125.48 Call	Bond Future	18070.3000	18.0703	16876.8700	16.8769	6.604	0.0000	0.0000
2026/03/11	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2046	04/02/2027		Bond Future	146.0996	146.0996	144.8860	144.8860	0.831	0.0000	0.0000
2026/03/11	2046	04/02/2027	131.09 Call	Bond Future	15009.6200	15.0096	13795.9500	13.7960	8.086	0.0000	0.0000
2026/03/11	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2046	06/05/2027		Bond Future	146.2618	146.2618	145.0287	145.0287	0.843	0.0000	0.0000
2026/03/11	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2046	06/05/2027	148.99 Put	Bond Future	2728.1800	2.7282	3961.2900	3.9613	45.199	0.0000	0.0000
2026/03/11	2050	07/05/2026		Bond Future	143.3091	143.3091	144.0322	144.0322	0.505	0.0000	0.0000
2026/03/11	2050	07/05/2026	124.07 Call	Bond Future	19239.0700	19.2391	19962.2000	19.9622	3.759	0.0000	0.0000
2026/03/11	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2050	06/08/2026		Bond Future	143.4523	143.4523	144.1890	144.1890	0.514	0.0000	0.0000
2026/03/11	2050	06/08/2026	123.27 Call	Bond Future	20182.2900	20.1823	20918.9600	20.9190	3.650	0.0000	0.0000
2026/03/11	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2050	05/11/2026		Bond Future	145.9931	145.9931	146.7436	146.7436	0.514	0.0000	0.0000
2026/03/11	2050	05/11/2026	123.84 Call	Bond Future	22153.0900	22.1531	22903.6400	22.9036	3.388	0.0000	0.0000
2026/03/11	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2050	04/02/2027		Bond Future	146.1043	146.1043	146.8690	146.8690	0.523	0.0000	0.0000
2026/03/11	2050	04/02/2027	132.39 Call	Bond Future	13714.3000	13.7143	14479.0400	14.4790	5.576	0.0000	0.0000
2026/03/11	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2050	06/05/2027		Bond Future	148.6256	148.6256	149.4050	149.4050	0.524	0.0000	0.0000
2026/03/11	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	2050	06/05/2027	150.46 Put	Bond Future	1834.3800	1.8344	1055.0300	1.0550	42.486	0.0000	0.0000
2026/03/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	AL37	07/05/2026		Index Future	1273.3290	1273.3290	1271.1850	1271.1850	0.168	0.0000	0.0000
2026/03/11	AL37	06/08/2026		Index Future	1295.7280	1295.7280	1293.5480	1293.5480	0.168	0.0000	0.0000
2026/03/11	AL37	05/11/2026		Index Future	1318.6330	1318.6330	1316.4160	1316.4160	0.168	0.0000	0.0000
2026/03/11	AL37	04/02/2027		Index Future	1341.7670	1341.7670	1339.5140	1339.5140	0.168	0.0000	0.0000
2026/03/11	AL37	06/05/2027		Index Future	1364.6630	1364.6630	1362.3750	1362.3750	0.168	0.0000	0.0000
2026/03/11	AL7T	07/05/2026		Index Future	1649.2200	1649.2200	1646.0030	1646.0030	0.195	0.0000	0.0000
2026/03/11	AL7T	06/08/2026		Index Future	1678.2310	1678.2310	1674.9600	1674.9600	0.195	0.0000	0.0000
2026/03/11	AL7T	05/11/2026		Index Future	1707.8980	1707.8980	1704.5710	1704.5710	0.195	0.0000	0.0000
2026/03/11	AL7T	04/02/2027		Index Future	1737.8610	1737.8610	1734.4780	1734.4780	0.195	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	
2026/03/11	AL7T	06/05/2027		Index Future	1767.5160	1767.5160	1764.0800	1764.0800	0.194	0.0000	0.0000
2026/03/11	ALBI	07/05/2026		Index Future	1399.3590	1399.3590	1396.5660	1396.5660	0.200	0.0000	0.0000
2026/03/11	ALBI	06/08/2026		Index Future	1423.9760	1423.9760	1421.1350	1421.1350	0.200	0.0000	0.0000
2026/03/11	ALBI	05/11/2026		Index Future	1449.1480	1449.1480	1446.2590	1446.2590	0.199	0.0000	0.0000
2026/03/11	ALBI	04/02/2027		Index Future	1474.5710	1474.5710	1471.6340	1471.6340	0.199	0.0000	0.0000
2026/03/11	ALBI	06/05/2027		Index Future	1499.7340	1499.7340	1496.7500	1496.7500	0.199	0.0000	0.0000
2026/03/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/11	ES33	07/05/2026		Bond Future	8.9174	93.6463	8.9405	93.5295	0.259	0.0000	0.0000
2026/03/11	ES33	07/05/2026	11.69 Call	Bond Future	12765.7400	12.7657	12648.9300	12.6489	0.915	0.0000	0.0000
2026/03/11	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES33	06/08/2026		Bond Future	8.9939	95.3344	9.0181	95.2159	0.269	0.0000	0.0000
2026/03/11	ES33	06/08/2026	12.02 Call	Bond Future	13465.8000	13.4658	13347.2400	13.3472	0.880	0.0000	0.0000
2026/03/11	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES33	05/11/2026		Bond Future	9.0769	93.2315	9.1021	93.1112	0.278	0.0000	0.0000
2026/03/11	ES33	05/11/2026	10.83 Call	Bond Future	7903.1400	7.9031	7782.8300	7.7828	1.522	0.0000	0.0000
2026/03/11	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES33	04/02/2027		Bond Future	9.1738	94.8866	9.2002	94.7647	0.288	0.0000	0.0000
2026/03/11	ES33	04/02/2027	9.70 Call	Bond Future	2390.0300	2.3900	2268.1500	2.2682	5.100	0.0000	0.0000
2026/03/11	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES33	06/05/2027		Bond Future	9.2842	92.7310	9.3118	92.6078	0.297	0.0000	0.0000
2026/03/11	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES33	06/05/2027	8.80 Put	Bond Future	2194.3500	2.1944	2317.5100	2.3175	5.613	0.0000	0.0000
2026/03/11	ES42	07/05/2026		Bond Future	9.3773	93.1992	9.4057	92.9792	0.303	0.0000	0.0000
2026/03/11	ES42	07/05/2026	12.20 Call	Bond Future	18557.8000	18.5578	18337.8000	18.3378	1.185	0.0000	0.0000
2026/03/11	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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2026/03/11	ES42	06/08/2026		Bond Future	9.4414	94.8790	9.4707	94.6555	0.310	0.0000	0.0000
2026/03/11	ES42	06/08/2026	12.65 Call	Bond Future	20404.7000	20.4047	20181.1300	20.1811	1.096	0.0000	0.0000
2026/03/11	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES42	05/11/2026		Bond Future	9.5068	92.2962	9.5370	92.0690	0.318	0.0000	0.0000
2026/03/11	ES42	05/11/2026	11.66 Call	Bond Future	14331.3400	14.3313	14104.1400	14.1041	1.585	0.0000	0.0000
2026/03/11	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES42	04/02/2027		Bond Future	9.5779	93.9337	9.6090	93.7030	0.325	0.0000	0.0000
2026/03/11	ES42	04/02/2027	10.29 Call	Bond Future	5073.7800	5.0738	4843.1200	4.8431	4.546	0.0000	0.0000
2026/03/11	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES42	06/05/2027		Bond Future	9.6593	91.2895	9.6913	91.0557	0.332	0.0000	0.0000
2026/03/11	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	ES42	06/05/2027	9.33 Put	Bond Future	2452.8400	2.4528	2686.6400	2.6866	9.532	0.0000	0.0000
2026/03/11	GOVI	07/05/2026		GOVI	1372.8090	1372.8090	1370.1570	1370.1570	0.193	0.0000	0.0000
2026/03/11	GOVI	07/05/2026	1,177. Call 00	GOVI	1958090.0000	195.8090	1931570.0000	193.1570	1.354	0.0000	0.0000
2026/03/11	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	GOVI	06/08/2026		GOVI	1396.9580	1396.9580	1394.2610	1394.2610	0.193	0.0000	0.0000
2026/03/11	GOVI	06/08/2026	1,189. Call 00	GOVI	2079580.0000	207.9580	2052610.0000	205.2610	1.297	0.0000	0.0000
2026/03/11	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	GOVI	05/11/2026		GOVI	1421.6530	1421.6530	1418.9090	1418.9090	0.193	0.0000	0.0000
2026/03/11	GOVI	05/11/2026	1,277. Call 00	GOVI	1446530.0000	144.6530	1419090.0000	141.9090	1.897	0.0000	0.0000
2026/03/11	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	GOVI	04/02/2027		GOVI	1446.5940	1446.5940	1443.8050	1443.8050	0.193	0.0000	0.0000
2026/03/11	GOVI	04/02/2027	1,369. Call 00	GOVI	775940.0000	77.5940	748050.0000	74.8050	3.594	0.0000	0.0000
2026/03/11	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	GOVI	06/05/2027		GOVI	1471.2790	1471.2790	1468.4460	1468.4460	0.193	0.0000	0.0000
2026/03/11	GOVI	06/05/2027	1,427. Call 00	GOVI	442790.0000	44.2790	414460.0000	41.4460	6.398	0.0000	0.0000
2026/03/11	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/11	I258	07/05/2026		Bond Future	131.7253	131.7253	131.2755	131.2755	0.341	0.0000	0.0000
2026/03/11	I258	07/05/2026	113.73 Call	Bond Future	17995.3400	17.9953	17545.5100	17.5455	2.500	0.0000	0.0000
2026/03/11	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	I258	06/08/2026		Bond Future	131.2573	131.2573	130.8001	130.8001	0.348	0.0000	0.0000
2026/03/11	I258	06/08/2026	112.95 Call	Bond Future	18307.3194	18.3073	17850.0839	17.8501	2.498	0.0000	0.0000

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2026/03/11	I258	06/08/2026	112.95 Put	Bond Future	0.0094	0.0000	0.0139	0.0000	47.447	0.0000	0.0000
2026/03/11	I258	05/11/2026		Bond Future	133.5821	133.5821	133.1172	133.1172	0.348	0.0000	0.0000
2026/03/11	I258	05/11/2026	114.95 Call	Bond Future	18632.8636	18.6329	18168.2076	18.1682	2.494	0.0000	0.0000
2026/03/11	I258	05/11/2026	114.95 Put	Bond Future	0.7636	0.0008	0.9876	0.0010	29.337	0.0000	0.0000
2026/03/11	I258	04/02/2027		Bond Future	133.0633	133.0633	132.5913	132.5913	0.355	0.0000	0.0000
2026/03/11	I258	04/02/2027	118.90 Call	Bond Future	14218.3553	14.2184	13755.9709	13.7560	3.252	0.0000	0.0000
2026/03/11	I258	04/02/2027	118.90 Put	Bond Future	55.1053	0.0551	64.6709	0.0647	17.359	0.0000	0.0000
2026/03/11	I258	06/05/2027		Bond Future	135.3584	135.3584	134.8792	134.8792	0.354	0.0000	0.0000
2026/03/11	I258	06/05/2027	134.78 Call	Bond Future	3709.0557	3.7091	3451.8274	3.4518	6.935	0.0000	0.0000
2026/03/11	I258	06/05/2027	134.78 Put	Bond Future	3130.6857	3.1307	3352.6374	3.3526	7.090	0.0000	0.0000
2026/03/11	IGOV	07/05/2026		Index Future	440.4100	440.4100	439.5130	439.5130	0.204	0.0000	0.0000
2026/03/11	IGOV	06/08/2026		Index Future	448.2650	448.2650	447.3520	447.3520	0.204	0.0000	0.0000
2026/03/11	IGOV	05/11/2026		Index Future	456.2940	456.2940	455.3660	455.3660	0.203	0.0000	0.0000
2026/03/11	IGOV	04/02/2027		Index Future	464.4030	464.4030	463.4590	463.4590	0.203	0.0000	0.0000
2026/03/11	IGOV	06/05/2027		Index Future	472.4290	472.4290	471.4700	471.4700	0.203	0.0000	0.0000
2026/03/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/11	R033	07/05/2026		Bond Future	8.2152	110.3748	8.2648	110.1033	0.604	0.0000	0.0000
2026/03/11	R033	07/05/2026	10.38 Call	Bond Future	11091.3400	11.0913	10820.3500	10.8204	2.443	0.0000	0.0000
2026/03/11	R033	07/05/2026	10.38 Put	Bond Future	4.7300	0.0047	5.3200	0.0053	12.474	0.0000	0.0000
2026/03/11	R033	06/08/2026		Bond Future	8.2706	112.3373	8.3227	112.0613	0.630	0.0000	0.0000
2026/03/11	R033	06/08/2026	10.25 Call	Bond Future	10062.9900	10.0630	9801.4000	9.8014	2.600	0.0000	0.0000
2026/03/11	R033	06/08/2026	10.25 Put	Bond Future	179.9800	0.1800	194.3800	0.1944	8.001	0.0000	0.0000

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2026/03/11	R033	05/11/2026		Bond Future	8.3284	109.2610	8.3832	108.9806	0.658	0.0000	0.0000
2026/03/11	R033	05/11/2026	9.33 Call	Bond Future	5898.6700	5.8987	5677.7000	5.6777	3.746	0.0000	0.0000
2026/03/11	R033	05/11/2026	9.33 Put	Bond Future	914.5300	0.9145	974.0200	0.9740	6.505	0.0000	0.0000
2026/03/11	R033	04/02/2027		Bond Future	8.3965	111.1754	8.4542	110.8907	0.687	0.0000	0.0000
2026/03/11	R033	04/02/2027	8.65 Call	Bond Future	3498.8200	3.4988	3331.0800	3.3311	4.794	0.0000	0.0000
2026/03/11	R033	04/02/2027	8.65 Put	Bond Future	2254.3800	2.2544	2371.3300	2.3713	5.188	0.0000	0.0000
2026/03/11	R033	06/05/2027		Bond Future	8.4814	108.0280	8.5422	107.7395	0.716	0.0000	0.0000
2026/03/11	R033	06/05/2027	7.93 Call	Bond Future	1332.7500	1.3328	1234.1600	1.2342	7.397	0.0000	0.0000
2026/03/11	R033	06/05/2027	7.93 Put	Bond Future	3998.2000	3.9982	4188.1500	4.1882	4.751	0.0000	0.0000
2026/03/11	R035	07/05/2026	8.31 Call	Bond Future	422.7600	0.4228	360.4200	0.3604	14.746	0.0000	0.0000
2026/03/11	R035	07/05/2026	8.31 Put	Bond Future	1322.0400	1.3220	1440.2400	1.4402	8.941	0.0000	0.0000
2026/03/11	R035	07/05/2026		Bond Future	8.4536	104.3181	8.4827	104.1375	0.343	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.86 Call	Bond Future	13657.8200	13.6578	13477.2800	13.4773	1.322	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.86 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/03/11	R035	07/05/2026	8.29 Put	Bond Future	1402.2000	1.4022	1525.0100	1.5250	8.758	0.0000	0.0000
2026/03/11	R035	07/05/2026	8.29 Call	Bond Future	376.8800	0.3769	319.1500	0.3192	15.318	0.0000	0.0000
2026/03/11	R035	07/05/2026	8.79 Put	Bond Future	261.6700	0.2617	292.1700	0.2922	11.656	0.0000	0.0000
2026/03/11	R035	07/05/2026	8.79 Call	Bond Future	2328.5500	2.3286	2178.5100	2.1785	6.443	0.0000	0.0000
2026/03/11	R035	07/05/2026	9.20 Call	Bond Future	4570.2200	4.5702	4396.3500	4.3964	3.804	0.0000	0.0000
2026/03/11	R035	07/05/2026	9.20 Put	Bond Future	56.7900	0.0568	63.4600	0.0635	11.745	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.66 Call	Bond Future	12617.3900	12.6174	12436.8600	12.4369	1.431	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.66 Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.16 Call	Bond Future	9946.2800	9.9463	9765.8700	9.7659	1.814	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.16 Put	Bond Future	1.5400	0.0015	1.6700	0.0017	8.442	0.0000	0.0000
2026/03/11	R035	07/05/2026	9.66 Put	Bond Future	9.6400	0.0096	10.6600	0.0107	10.581	0.0000	0.0000
2026/03/11	R035	07/05/2026	9.66 Call	Bond Future	7176.2400	7.1762	6996.7200	6.9967	2.502	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.71 Call	Bond Future	12879.0000	12.8790	12698.4600	12.6985	1.402	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.71 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.21 Call	Bond Future	10217.9600	10.2180	10037.5300	10.0375	1.766	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.21 Put	Bond Future	1.2900	0.0013	1.4000	0.0014	8.527	0.0000	0.0000
2026/03/11	R035	07/05/2026	9.71 Put	Bond Future	7.9700	0.0080	8.8000	0.0088	10.414	0.0000	0.0000
2026/03/11	R035	07/05/2026	9.71 Call	Bond Future	7457.2700	7.4573	7277.5600	7.2776	2.410	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.64 Call	Bond Future	12512.4700	12.5125	12331.9400	12.3319	1.443	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.64 Put	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.14 Call	Bond Future	9837.3300	9.8373	9656.9200	9.6569	1.834	0.0000	0.0000
2026/03/11	R035	07/05/2026	10.14 Put	Bond Future	1.6600	0.0017	1.7900	0.0018	7.831	0.0000	0.0000
2026/03/11	R035	07/05/2026	9.64 Put	Bond Future	10.4100	0.0104	11.5100	0.0115	10.567	0.0000	0.0000
2026/03/11	R035	07/05/2026	9.64 Call	Bond Future	7063.6200	7.0636	6884.1800	6.8842	2.540	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	
2026/03/11	R035	07/05/2026	8.55 Call	Bond Future	1208.8100	1.2088	1093.8700	1.0939	9.509	0.0000	0.0000
2026/03/11	R035	07/05/2026	8.55 Put	Bond Future	611.0100	0.6110	676.6100	0.6766	10.736	0.0000	0.0000
2026/03/11	R035	06/08/2026	10.22 Call	Bond Future	9811.9500	9.8120	9632.6400	9.6326	1.827	0.0000	0.0000
2026/03/11	R035	06/08/2026	10.22 Put	Bond Future	59.1400	0.0591	63.2300	0.0632	6.916	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.72 Call	Bond Future	7178.8700	7.1789	7005.7400	7.0057	2.412	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.72 Put	Bond Future	142.9500	0.1430	153.2200	0.1532	7.184	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.22 Put	Bond Future	366.8400	0.3668	392.9700	0.3930	7.123	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.22 Call	Bond Future	4580.5600	4.5806	4423.2900	4.4233	3.433	0.0000	0.0000
2026/03/11	R035	06/08/2026	8.29 Put	Bond Future	2056.0600	2.0561	2174.3000	2.1743	5.751	0.0000	0.0000
2026/03/11	R035	06/08/2026	8.29 Call	Bond Future	724.5200	0.7245	659.3600	0.6594	8.994	0.0000	0.0000
2026/03/11	R035	06/08/2026	8.79 Put	Bond Future	819.1200	0.8191	874.9200	0.8749	6.812	0.0000	0.0000
2026/03/11	R035	06/08/2026	8.79 Call	Bond Future	2518.0400	2.5180	2390.4400	2.3904	5.067	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.39 Call	Bond Future	5450.8000	5.4508	5286.4700	5.2865	3.015	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.39 Put	Bond Future	265.4300	0.2654	284.5000	0.2845	7.185	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.71 Call	Bond Future	7126.0800	7.1261	6953.1400	6.9531	2.427	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.71 Put	Bond Future	145.5600	0.1456	156.0200	0.1560	7.186	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.21 Call	Bond Future	4529.7800	4.5298	4372.9800	4.3730	3.462	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.21 Put	Bond Future	373.6000	0.3736	400.2000	0.4002	7.120	0.0000	0.0000
2026/03/11	R035	06/08/2026	8.71 Put	Bond Future	951.7500	0.9518	1015.5300	1.0155	6.701	0.0000	0.0000
2026/03/11	R035	06/08/2026	8.71 Call	Bond Future	2173.5800	2.1736	2053.9600	2.0540	5.503	0.0000	0.0000
2026/03/11	R035	06/08/2026	10.13 Call	Bond Future	9340.2500	9.3403	9161.6600	9.1617	1.912	0.0000	0.0000
2026/03/11	R035	06/08/2026	10.13 Put	Bond Future	68.9100	0.0689	73.7200	0.0737	6.980	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.63 Call	Bond Future	6704.6100	6.7046	6533.3600	6.5334	2.554	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.63 Put	Bond Future	168.7800	0.1688	180.9300	0.1809	7.199	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.13 Put	Bond Future	432.7700	0.4328	463.4900	0.4635	7.098	0.0000	0.0000
2026/03/11	R035	06/08/2026	9.13 Call	Bond Future	4126.9700	4.1270	3974.2900	3.9743	3.700	0.0000	0.0000
2026/03/11	R035	06/08/2026	7.70 Put	Bond Future	5094.4300	5.0944	5271.7700	5.2718	3.481	0.0000	0.0000
2026/03/11	R035	06/08/2026	7.70 Call	Bond Future	33.4200	0.0334	27.3600	0.0274	18.133	0.0000	0.0000
2026/03/11	R035	06/08/2026	7.90 Put	Bond Future	3895.5200	3.8955	4061.5700	4.0616	4.263	0.0000	0.0000
2026/03/11	R035	06/08/2026	7.90 Call	Bond Future	117.8400	0.1178	100.4900	0.1005	14.723	0.0000	0.0000
2026/03/11	R035	06/08/2026	8.34 Call	Bond Future	857.6900	0.8577	785.2800	0.7853	8.442	0.0000	0.0000
2026/03/11	R035	06/08/2026	8.34 Put	Bond Future	1880.9200	1.8809	1991.9100	1.9919	5.901	0.0000	0.0000
2026/03/11	R035	06/08/2026	7.95 Put	Bond Future	3616.2900	3.6163	3777.9800	3.7780	4.471	0.0000	0.0000
2026/03/11	R035	06/08/2026	7.95 Call	Bond Future	156.3500	0.1564	134.6400	0.1346	13.886	0.0000	0.0000
2026/03/11	R035	06/08/2026		Bond Future	8.5073	106.1729	8.5376	105.9895	0.355	0.0000	0.0000
2026/03/11	R035	06/08/2026	11.06 Call	Bond Future	14096.4100	14.0964	13913.3500	13.9134	1.299	0.0000	0.0000
2026/03/11	R035	06/08/2026	11.06 Put	Bond Future	4.2400	0.0042	4.5800	0.0046	8.019	0.0000	0.0000
2026/03/11	R035	05/11/2026	9.80 Call	Bond Future	7315.8700	7.3159	7148.1500	7.1482	2.293	0.0000	0.0000
2026/03/11	R035	05/11/2026	9.80 Put	Bond Future	327.2900	0.3273	345.8200	0.3458	5.662	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	
2026/03/11	R035	05/11/2026	9.30 Call	Bond Future	4889.8400	4.8898	4739.7200	4.7397	3.070	0.0000	0.0000
2026/03/11	R035	05/11/2026	9.30 Put	Bond Future	655.0000	0.6550	691.1300	0.6911	5.516	0.0000	0.0000
2026/03/11	R035	05/11/2026	8.80 Put	Bond Future	1302.1500	1.3022	1370.0800	1.3701	5.217	0.0000	0.0000
2026/03/11	R035	05/11/2026	8.80 Call	Bond Future	2678.6700	2.6787	2560.3500	2.5604	4.417	0.0000	0.0000
2026/03/11	R035	05/11/2026		Bond Future	8.5657	103.5299	8.5972	103.3436	0.367	0.0000	0.0000
2026/03/11	R035	05/11/2026	10.03 Call	Bond Future	8462.1600	8.4622	8289.5400	8.2895	2.040	0.0000	0.0000
2026/03/11	R035	05/11/2026	10.03 Put	Bond Future	240.7900	0.2408	254.4200	0.2544	5.661	0.0000	0.0000
2026/03/11	R035	05/11/2026	8.97 Call	Bond Future	3389.4500	3.3895	3258.2800	3.2583	3.870	0.0000	0.0000
2026/03/11	R035	05/11/2026	8.97 Put	Bond Future	1029.0900	1.0291	1084.1700	1.0842	5.352	0.0000	0.0000
2026/03/11	R035	05/11/2026	8.47 Call	Bond Future	1479.5900	1.4796	1392.5100	1.3925	5.885	0.0000	0.0000
2026/03/11	R035	05/11/2026	8.47 Put	Bond Future	2049.0000	2.0490	2148.1700	2.1482	4.840	0.0000	0.0000
2026/03/11	R035	05/11/2026	7.97 Put	Bond Future	3951.3000	3.9513	4104.5200	4.1045	3.878	0.0000	0.0000
2026/03/11	R035	05/11/2026	7.97 Call	Bond Future	340.0100	0.3400	306.9800	0.3070	9.714	0.0000	0.0000
2026/03/11	R035	04/02/2027		Bond Future	8.6334	105.3443	8.6662	105.1554	0.380	0.0000	0.0000
2026/03/11	R035	04/02/2027	9.02 Call	Bond Future	3446.8800	3.4469	3319.1000	3.3191	3.707	0.0000	0.0000
2026/03/11	R035	04/02/2027	9.02 Put	Bond Future	1247.4300	1.2474	1308.5700	1.3086	4.901	0.0000	0.0000
2026/03/11	R035	04/02/2027	7.70 Put	Bond Future	5745.5200	5.7455	5916.7700	5.9168	2.981	0.0000	0.0000
2026/03/11	R035	04/02/2027	7.70 Call	Bond Future	170.9900	0.1710	153.3200	0.1533	10.334	0.0000	0.0000
2026/03/11	R035	04/02/2027	8.20 Put	Bond Future	3334.5900	3.3346	3467.4800	3.4675	3.985	0.0000	0.0000
2026/03/11	R035	04/02/2027	8.20 Call	Bond Future	793.6500	0.7937	737.6200	0.7376	7.060	0.0000	0.0000
2026/03/11	R035	04/02/2027	8.85 Call	Bond Future	2771.3900	2.7714	2655.6700	2.6557	4.176	0.0000	0.0000
2026/03/11	R035	04/02/2027	8.85 Put	Bond Future	1531.4900	1.5315	1604.6900	1.6047	4.780	0.0000	0.0000
2026/03/11	R035	06/05/2027		Bond Future	8.7093	102.6383	8.7434	102.4470	0.392	0.0000	0.0000
2026/03/11	R035	06/05/2027	8.25 Call	Bond Future	1020.7100	1.0207	959.4400	0.9594	6.003	0.0000	0.0000
2026/03/11	R035	06/05/2027	8.25 Put	Bond Future	3642.2200	3.6422	3772.2300	3.7722	3.570	0.0000	0.0000
2026/03/11	R038	07/05/2026		Bond Future	8.8397	116.0159	8.8785	115.7060	0.439	0.0000	0.0000
2026/03/11	R038	07/05/2026	11.40 Call	Bond Future	18166.6500	18.1667	17856.8400	17.8568	1.705	0.0000	0.0000
2026/03/11	R038	07/05/2026	11.40 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/03/11	R038	06/08/2026		Bond Future	8.9016	118.0786	8.9418	117.7637	0.452	0.0000	0.0000
2026/03/11	R038	06/08/2026	11.77 Call	Bond Future	19724.9200	19.7249	19410.3300	19.4103	1.595	0.0000	0.0000
2026/03/11	R038	06/08/2026	11.77 Put	Bond Future	3.2000	0.0032	3.5700	0.0036	11.563	0.0000	0.0000
2026/03/11	R038	05/11/2026		Bond Future	8.9649	114.6616	9.0066	114.3417	0.465	0.0000	0.0000
2026/03/11	R038	05/11/2026	10.72 Call	Bond Future	12642.2800	12.6423	12337.6900	12.3377	2.409	0.0000	0.0000
2026/03/11	R038	05/11/2026	10.72 Put	Bond Future	186.6000	0.1866	201.9600	0.2020	8.232	0.0000	0.0000
2026/03/11	R038	04/02/2027		Bond Future	9.0354	116.6706	9.0786	116.3456	0.478	0.0000	0.0000
2026/03/11	R038	04/02/2027	9.60 Call	Bond Future	5488.5800	5.4886	5252.2600	5.2523	4.306	0.0000	0.0000
2026/03/11	R038	04/02/2027	9.60 Put	Bond Future	1343.3500	1.3434	1432.0200	1.4320	6.601	0.0000	0.0000
2026/03/11	R038	06/05/2027		Bond Future	9.1170	113.1756	9.1618	112.8462	0.491	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	
2026/03/11	R038	06/05/2027	8.71 Call	Bond Future	1571.8000	1.5718	1457.8500	1.4579	7.250	0.0000	0.0000
2026/03/11	R038	06/05/2027	8.71 Put	Bond Future	4626.7100	4.6267	4842.1500	4.8422	4.656	0.0000	0.0000
2026/03/11	R053	07/05/2026		Bond Future	8.9401	128.4835	8.9588	128.2511	0.210	0.0000	0.0000
2026/03/11	R053	07/05/2026	11.69 Call	Bond Future	27708.3200	27.7083	27475.9400	27.4759	0.839	0.0000	0.0000
2026/03/11	R053	07/05/2026	11.69 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/11	R053	06/08/2026	8.10 Put	Bond Future	11781.4100	11.7814	12011.2500	12.0113	1.951	0.0000	0.0000
2026/03/11	R053	06/08/2026	8.10 Call	Bond Future	48.1000	0.0481	41.9100	0.0419	12.869	0.0000	0.0000
2026/03/11	R053	06/08/2026	8.60 Put	Bond Future	5672.1800	5.6722	5851.0200	5.8510	3.153	0.0000	0.0000
2026/03/11	R053	06/08/2026	8.60 Call	Bond Future	768.2900	0.7683	711.1000	0.7111	7.444	0.0000	0.0000
2026/03/11	R053	06/08/2026	9.10 Call	Bond Future	3683.7400	3.6837	3537.2600	3.5373	3.976	0.0000	0.0000
2026/03/11	R053	06/08/2026	9.10 Put	Bond Future	2300.4400	2.3004	2389.9900	2.3900	3.893	0.0000	0.0000
2026/03/11	R053	06/08/2026		Bond Future	8.9864	130.7679	9.0057	130.5318	0.214	0.0000	0.0000
2026/03/11	R053	06/08/2026	12.28 Call	Bond Future	31658.3600	31.6584	31422.4000	31.4224	0.745	0.0000	0.0000
2026/03/11	R053	06/08/2026	12.28 Put	Bond Future	1.7900	0.0018	1.8600	0.0019	3.911	0.0000	0.0000
2026/03/11	R053	06/08/2026	9.60 Call	Bond Future	8115.8300	8.1158	7917.2300	7.9172	2.447	0.0000	0.0000
2026/03/11	R053	06/08/2026	9.60 Put	Bond Future	935.0500	0.9351	972.4800	0.9725	4.003	0.0000	0.0000
2026/03/11	R053	05/11/2026		Bond Future	9.0329	127.1948	9.0527	126.9550	0.219	0.0000	0.0000
2026/03/11	R053	05/11/2026	11.21 Call	Bond Future	22615.8100	22.6158	22382.1200	22.3821	1.033	0.0000	0.0000
2026/03/11	R053	05/11/2026	11.21 Put	Bond Future	196.7900	0.1968	202.9000	0.2029	3.105	0.0000	0.0000
2026/03/11	R053	04/02/2027		Bond Future	9.0836	129.4234	9.1039	129.1801	0.223	0.0000	0.0000
2026/03/11	R053	04/02/2027	9.99 Call	Bond Future	11696.1800	11.6962	11496.1400	11.4961	1.710	0.0000	0.0000
2026/03/11	R053	04/02/2027	9.99 Put	Bond Future	1546.0000	1.5460	1589.2800	1.5893	2.799	0.0000	0.0000
2026/03/11	R053	06/05/2027		Bond Future	9.1410	125.7676	9.1617	125.5214	0.227	0.0000	0.0000
2026/03/11	R053	06/05/2027	8.92 Call	Bond Future	3514.7500	3.5148	3404.6600	3.4047	3.132	0.0000	0.0000
2026/03/11	R053	06/05/2027	8.92 Put	Bond Future	6185.5400	6.1855	6321.6700	6.3217	2.201	0.0000	0.0000
2026/03/11	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/11	R186	07/05/2026	8.69 Call	Bond Future	62.8600	0.0629	62.3200	0.0623	0.859	0.0000	0.0000
2026/03/11	R186	07/05/2026	8.69 Put	Bond Future	62.8600	0.0629	62.3200	0.0623	0.859	0.0000	0.0000
2026/03/11	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/11	R186	06/08/2026	8.57 Call	Bond Future	68.7100	0.0687	68.4800	0.0685	0.335	0.0000	0.0000
2026/03/11	R186	06/08/2026	8.57 Put	Bond Future	68.7100	0.0687	68.4800	0.0685	0.335	0.0000	0.0000
2026/03/11	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/11	R186	05/11/2026	8.12 Call	Bond Future	43.1900	0.0432	43.1000	0.0431	0.208	0.0000	0.0000
2026/03/11	R186	05/11/2026	8.12 Put	Bond Future	43.1900	0.0432	43.1000	0.0431	0.208	0.0000	0.0000
2026/03/11	R202	07/05/2026		Bond Future	298.9072	298.9072	297.9044	297.9044	0.335	0.0000	0.0000
2026/03/11	R202	07/05/2026	277.55 Call	Bond Future	21357.1500	21.3572	20354.4200	20.3544	4.695	0.0000	0.0000
2026/03/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/11	R202	06/08/2026		Bond Future	298.9007	298.9007	297.8809	297.8809	0.341	0.0000	0.0000
2026/03/11	R202	06/08/2026	278.86 Call	Bond Future	20040.7300	20.0407	19020.9300	19.0209	5.089	0.0000	0.0000
2026/03/11	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R202	05/11/2026		Bond Future	304.1953	304.1953	303.1587	303.1587	0.341	0.0000	0.0000
2026/03/11	R202	05/11/2026	280.46 Call	Bond Future	23735.3000	23.7353	22698.6500	22.6987	4.368	0.0000	0.0000
2026/03/11	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R202	04/02/2027		Bond Future	304.1116	304.1116	303.0588	303.0588	0.346	0.0000	0.0000
2026/03/11	R202	04/02/2027	294.73 Call	Bond Future	9381.5600	9.3816	8328.8200	8.3288	11.221	0.0000	0.0000
2026/03/11	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R202	06/05/2027		Bond Future	309.3600	309.3600	308.2918	308.2918	0.345	0.0000	0.0000
2026/03/11	R202	06/05/2027	306.99 Call	Bond Future	2370.0400	2.3700	1301.7800	1.3018	45.074	0.0000	0.0000
2026/03/11	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R209	07/05/2026		Bond Future	8.6042	85.2426	8.6279	85.1028	0.276	0.0000	0.0000
2026/03/11	R209	07/05/2026	11.07 Call	Bond Future	13072.7400	13.0727	12932.9400	12.9329	1.069	0.0000	0.0000
2026/03/11	R209	07/05/2026	11.07 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/11	R209	06/08/2026		Bond Future	8.6574	86.7582	8.6819	86.6162	0.284	0.0000	0.0000
2026/03/11	R209	06/08/2026	11.39 Call	Bond Future	14094.1900	14.0942	13952.2900	13.9523	1.007	0.0000	0.0000
2026/03/11	R209	06/08/2026	11.39 Put	Bond Future	2.4600	0.0025	2.6000	0.0026	5.691	0.0000	0.0000
2026/03/11	R209	05/11/2026		Bond Future	8.7119	85.1248	8.7373	84.9806	0.292	0.0000	0.0000
2026/03/11	R209	05/11/2026	10.32 Call	Bond Future	8730.4100	8.7304	8594.5300	8.5945	1.556	0.0000	0.0000
2026/03/11	R209	05/11/2026	10.32 Put	Bond Future	192.6700	0.1927	201.0100	0.2010	4.329	0.0000	0.0000
2026/03/11	R209	04/02/2027		Bond Future	8.7732	86.6166	8.7995	86.4704	0.300	0.0000	0.0000
2026/03/11	R209	04/02/2027	9.28 Call	Bond Future	3898.9400	3.8989	3794.2800	3.7943	2.684	0.0000	0.0000
2026/03/11	R209	04/02/2027	9.28 Put	Bond Future	1137.3300	1.1373	1178.9300	1.1789	3.658	0.0000	0.0000
2026/03/11	R209	04/02/2027	8.96 Call	Bond Future	2666.7700	2.6668	2578.2200	2.5782	3.320	0.0000	0.0000
2026/03/11	R209	04/02/2027	8.96 Put	Bond Future	1635.3700	1.6354	1693.0800	1.6931	3.529	0.0000	0.0000
2026/03/11	R209	04/02/2027	8.03 Put	Bond Future	4623.7800	4.6238	4745.0500	4.7451	2.623	0.0000	0.0000
2026/03/11	R209	04/02/2027	8.03 Call	Bond Future	356.6700	0.3567	331.6800	0.3317	7.006	0.0000	0.0000
2026/03/11	R209	06/05/2027		Bond Future	8.8454	84.9418	8.8726	84.7938	0.308	0.0000	0.0000
2026/03/11	R209	06/05/2027	8.41 Call	Bond Future	1138.1500	1.1382	1086.8100	1.0868	4.511	0.0000	0.0000
2026/03/11	R209	06/05/2027	8.41 Put	Bond Future	3551.7900	3.5518	3648.4000	3.6484	2.720	0.0000	0.0000
2026/03/11	R209	06/05/2027	9.32 Call	Bond Future	3999.3100	3.9993	3898.1600	3.8982	2.529	0.0000	0.0000
2026/03/11	R209	06/05/2027	9.32 Put	Bond Future	1464.3300	1.4643	1511.1300	1.5111	3.196	0.0000	0.0000
2026/03/11	R209	06/05/2027	8.25 Put	Bond Future	4134.4300	4.1344	4241.2100	4.2412	2.583	0.0000	0.0000
2026/03/11	R209	06/05/2027	8.25 Call	Bond Future	812.1100	0.8121	770.9400	0.7709	5.070	0.0000	0.0000
2026/03/11	R210	07/05/2026		Bond Future	260.4172	260.4172	260.3200	260.3200	0.037	0.0000	0.0000
2026/03/11	R210	07/05/2026	255.40 Call	Bond Future	5017.2200	5.0172	4920.0000	4.9200	1.938	0.0000	0.0000
2026/03/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/11	R210	06/08/2026		Bond Future	265.1117	265.1117	265.0137	265.0137	0.037	0.0000	0.0000
2026/03/11	R210	06/08/2026	259.84 Call	Bond Future	5271.6900	5.2717	5173.6900	5.1737	1.859	0.0000	0.0000
2026/03/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R210	05/11/2026		Bond Future	266.2894	266.2894	266.1908	266.1908	0.037	0.0000	0.0000
2026/03/11	R210	05/11/2026	253.33 Call	Bond Future	12959.3600	12.9594	12860.8300	12.8608	0.760	0.0000	0.0000
2026/03/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R210	04/02/2027		Bond Future	271.0190	271.0190	270.9203	270.9203	0.036	0.0000	0.0000
2026/03/11	R210	04/02/2027	266.03 Call	Bond Future	4989.0000	4.9890	4890.2600	4.8903	1.979	0.0000	0.0000
2026/03/11	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R210	06/05/2027		Bond Future	272.1209	272.1209	272.0233	272.0233	0.036	0.0000	0.0000
2026/03/11	R210	06/05/2027	271.13 Call	Bond Future	990.9000	0.9909	893.3200	0.8933	9.848	0.0000	0.0000
2026/03/11	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R213	07/05/2026		Bond Future	7.9511	97.6366	7.9910	97.4836	0.502	0.0000	0.0000
2026/03/11	R213	07/05/2026	9.80 Call	Bond Future	6792.3100	6.7923	6639.3600	6.6394	2.252	0.0000	0.0000
2026/03/11	R213	07/05/2026	9.80 Put	Bond Future	0.4400	0.0004	0.5100	0.0005	15.909	0.0000	0.0000
2026/03/11	R213	06/08/2026		Bond Future	8.0017	99.3727	8.0442	99.2173	0.530	0.0000	0.0000
2026/03/11	R213	06/08/2026	9.69 Call	Bond Future	5988.7500	5.9888	5836.9300	5.8369	2.535	0.0000	0.0000
2026/03/11	R213	06/08/2026	9.69 Put	Bond Future	32.2000	0.0322	35.8000	0.0358	11.180	0.0000	0.0000
2026/03/11	R213	05/11/2026		Bond Future	8.0611	97.5613	8.1063	97.4035	0.560	0.0000	0.0000
2026/03/11	R213	05/11/2026	8.75 Call	Bond Future	2768.6500	2.7687	2644.3900	2.6444	4.488	0.0000	0.0000
2026/03/11	R213	05/11/2026	8.75 Put	Bond Future	396.7600	0.3968	430.2600	0.4303	8.443	0.0000	0.0000
2026/03/11	R213	04/02/2027		Bond Future	8.1356	99.2714	8.1840	99.1114	0.594	0.0000	0.0000
2026/03/11	R213	04/02/2027	8.14 Call	Bond Future	1213.6100	1.2136	1132.1800	1.1322	6.710	0.0000	0.0000
2026/03/11	R213	04/02/2027	8.14 Put	Bond Future	1199.0900	1.1991	1277.7000	1.2777	6.556	0.0000	0.0000
2026/03/11	R213	06/05/2027	9.25 Call	Bond Future	3600.6700	3.6007	3471.2700	3.4713	3.594	0.0000	0.0000
2026/03/11	R213	06/05/2027	9.25 Put	Bond Future	458.1100	0.4581	490.5900	0.4906	7.090	0.0000	0.0000
2026/03/11	R213	06/05/2027	8.13 Put	Bond Future	1394.6700	1.3947	1481.1700	1.4812	6.202	0.0000	0.0000
2026/03/11	R213	06/05/2027	8.13 Call	Bond Future	1089.7900	1.0898	1014.4100	1.0144	6.917	0.0000	0.0000
2026/03/11	R213	06/05/2027		Bond Future	8.2271	97.4131	8.2788	97.2512	0.628	0.0000	0.0000
2026/03/11	R213	06/05/2027	7.56 Call	Bond Future	316.6100	0.3166	282.3500	0.2824	10.821	0.0000	0.0000
2026/03/11	R213	06/05/2027	7.56 Put	Bond Future	2435.7400	2.4357	2563.3600	2.5634	5.239	0.0000	0.0000
2026/03/11	R214	07/05/2026		Bond Future	8.9679	81.2643	8.9968	81.0642	0.322	0.0000	0.0000
2026/03/11	R214	07/05/2026	11.53 Call	Bond Future	15320.8300	15.3208	15120.7600	15.1208	1.306	0.0000	0.0000
2026/03/11	R214	07/05/2026	11.53 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/11	R214	06/08/2026		Bond Future	9.0198	82.7092	9.0495	82.5059	0.329	0.0000	0.0000
2026/03/11	R214	06/08/2026	11.97 Call	Bond Future	17085.2400	17.0852	16882.0200	16.8820	1.189	0.0000	0.0000
2026/03/11	R214	06/08/2026	11.97 Put	Bond Future	1.8400	0.0018	1.9800	0.0020	7.609	0.0000	0.0000
2026/03/11	R214	05/11/2026		Bond Future	9.0744	80.8600	9.1050	80.6533	0.337	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	
2026/03/11	R214	05/11/2026	10.97 Call	Bond Future	11674.1200	11.6741	11476.2300	11.4762	1.695	0.0000	0.0000
2026/03/11	R214	05/11/2026	10.97 Put	Bond Future	165.2600	0.1653	174.0400	0.1740	5.313	0.0000	0.0000
2026/03/11	R214	04/02/2027		Bond Future	9.1351	82.2772	9.1666	82.0674	0.345	0.0000	0.0000
2026/03/11	R214	04/02/2027	9.90 Call	Bond Future	5886.1800	5.8862	5721.9700	5.7220	2.790	0.0000	0.0000
2026/03/11	R214	04/02/2027	9.90 Put	Bond Future	1000.4600	1.0005	1046.0500	1.0461	4.557	0.0000	0.0000
2026/03/11	R214	06/05/2027		Bond Future	9.2004	80.3827	9.2328	80.1701	0.352	0.0000	0.0000
2026/03/11	R214	06/05/2027	8.88 Call	Bond Future	1661.2500	1.6613	1577.6800	1.5777	5.031	0.0000	0.0000
2026/03/11	R214	06/05/2027	8.88 Put	Bond Future	3809.1400	3.8091	3938.2100	3.9382	3.388	0.0000	0.0000
2026/03/11	R248	07/05/2026		Bond Future	9.0362	99.0064	9.0550	98.8330	0.208	0.0000	0.0000
2026/03/11	R248	07/05/2026	11.72 Call	Bond Future	20526.0800	20.5261	20352.7100	20.3527	0.845	0.0000	0.0000
2026/03/11	R248	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/11	R248	07/05/2026	8.30 Put	Bond Future	7210.9400	7.2109	7383.7800	7.3838	2.397	0.0000	0.0000
2026/03/11	R248	07/05/2026	8.30 Call	Bond Future	1.8800	0.0019	1.3500	0.0014	28.191	0.0000	0.0000
2026/03/11	R248	07/05/2026	8.70 Put	Bond Future	3386.0500	3.3861	3531.8600	3.5319	4.306	0.0000	0.0000
2026/03/11	R248	07/05/2026	8.70 Call	Bond Future	194.0000	0.1940	166.4400	0.1664	14.206	0.0000	0.0000
2026/03/11	R248	07/05/2026	9.18 Call	Bond Future	2147.3500	2.1474	2024.2200	2.0242	5.734	0.0000	0.0000
2026/03/11	R248	07/05/2026	9.18 Put	Bond Future	831.0600	0.8311	881.3000	0.8813	6.045	0.0000	0.0000
2026/03/11	R248	07/05/2026	9.19 Call	Bond Future	2210.9400	2.2109	2086.2800	2.0863	5.638	0.0000	0.0000
2026/03/11	R248	07/05/2026	9.19 Put	Bond Future	804.1500	0.8042	852.8600	0.8529	6.057	0.0000	0.0000
2026/03/11	R248	06/08/2026	9.00 Call	Bond Future	2698.1800	2.6982	2605.1700	2.6052	3.447	0.0000	0.0000
2026/03/11	R248	06/08/2026	9.00 Put	Bond Future	3484.5400	3.4845	3567.6300	3.5676	2.385	0.0000	0.0000
2026/03/11	R248	06/08/2026	10.00 Call	Bond Future	8712.8600	8.7129	8559.8000	8.5598	1.757	0.0000	0.0000
2026/03/11	R248	06/08/2026	10.00 Put	Bond Future	885.5100	0.8855	908.5500	0.9086	2.602	0.0000	0.0000
2026/03/11	R248	06/08/2026		Bond Future	9.0854	100.7667	9.1047	100.5906	0.212	0.0000	0.0000
2026/03/11	R248	06/08/2026	12.37 Call	Bond Future	23918.7400	23.9187	23742.6800	23.7427	0.736	0.0000	0.0000
2026/03/11	R248	06/08/2026	12.37 Put	Bond Future	1.2200	0.0012	1.2600	0.0013	3.279	0.0000	0.0000
2026/03/11	R248	05/11/2026		Bond Future	9.1366	98.0925	9.1564	97.9137	0.217	0.0000	0.0000
2026/03/11	R248	05/11/2026	11.31 Call	Bond Future	17011.8500	17.0119	16837.4900	16.8375	1.025	0.0000	0.0000
2026/03/11	R248	05/11/2026	11.31 Put	Bond Future	144.0800	0.1441	148.5700	0.1486	3.116	0.0000	0.0000
2026/03/11	R248	04/02/2027		Bond Future	9.1933	99.8117	9.2136	99.6303	0.221	0.0000	0.0000
2026/03/11	R248	04/02/2027	10.11 Call	Bond Future	8873.5900	8.8736	8724.8200	8.7248	1.677	0.0000	0.0000
2026/03/11	R248	04/02/2027	10.11 Put	Bond Future	1202.1500	1.2022	1234.7700	1.2348	2.713	0.0000	0.0000
2026/03/11	R248	06/05/2027		Bond Future	9.2536	97.0747	9.2745	96.8911	0.225	0.0000	0.0000
2026/03/11	R248	06/05/2027	9.05 Call	Bond Future	2793.7700	2.7938	2709.7100	2.7097	3.009	0.0000	0.0000
2026/03/11	R248	06/05/2027	9.05 Put	Bond Future	4618.8100	4.6188	4718.3900	4.7184	2.156	0.0000	0.0000
2026/03/11	R2R9	07/05/2026		Bond Future	8.9446	108.1474	8.9731	107.9214	0.319	0.0000	0.0000
2026/03/11	R2R9	07/05/2026	99.91 Call	Bond Future	97297.6700	97.2977	97071.7000	97.0717	0.232	0.0000	0.0000
2026/03/11	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/03/11	R2R9	06/08/2026		Bond Future	9.0063	110.0702	9.0358	109.8406	0.328	0.0000	0.0000
2026/03/11	R2R9	06/08/2026	101.74 Call	Bond Future	96950.6900	96.9507	96721.1300	96.7211	0.237	0.0000	0.0000
2026/03/11	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R2R9	05/11/2026		Bond Future	9.0692	107.0173	9.0997	106.7841	0.336	0.0000	0.0000
2026/03/11	R2R9	05/11/2026	98.56 Call	Bond Future	96047.2200	96.0472	95814.0100	95.8140	0.243	0.0000	0.0000
2026/03/11	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R2R9	04/02/2027		Bond Future	9.1387	108.8923	9.1703	108.6556	0.345	0.0000	0.0000
2026/03/11	R2R9	04/02/2027	9.89 Call	Bond Future	6123.4200	6.1234	5929.4300	5.9294	3.168	0.0000	0.0000
2026/03/11	R2R9	04/02/2027	9.89 Put	Bond Future	683.6400	0.6836	726.3300	0.7263	6.245	0.0000	0.0000
2026/03/11	R2R9	06/05/2027		Bond Future	9.2185	105.7691	9.2511	105.5293	0.354	0.0000	0.0000
2026/03/11	R2R9	06/05/2027	8.83 Call	Bond Future	1779.9900	1.7800	1691.1100	1.6911	4.993	0.0000	0.0000
2026/03/11	R2R9	06/05/2027	8.83 Put	Bond Future	4696.4100	4.6964	4847.3100	4.8473	3.213	0.0000	0.0000
2026/03/11	R4R2	07/05/2026		Bond Future	9.0327	110.2628	9.0562	110.0539	0.260	0.0000	0.0000
2026/03/11	R4R2	07/05/2026	100.23 Call	Bond Future	99173.6600	99.1737	98964.7400	98.9647	0.211	0.0000	0.0000
2026/03/11	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R4R2	06/08/2026		Bond Future	9.0913	112.2233	9.1155	112.0110	0.266	0.0000	0.0000
2026/03/11	R4R2	06/08/2026	102.06 Call	Bond Future	98805.9800	98.8060	98593.6900	98.5937	0.215	0.0000	0.0000
2026/03/11	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R4R2	05/11/2026		Bond Future	9.1506	109.0819	9.1755	108.8663	0.273	0.0000	0.0000
2026/03/11	R4R2	05/11/2026	98.76 Call	Bond Future	97859.3500	97.8594	97643.7600	97.6438	0.220	0.0000	0.0000
2026/03/11	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	R4R2	04/02/2027		Bond Future	9.2157	110.9932	9.2414	110.7744	0.279	0.0000	0.0000
2026/03/11	R4R2	04/02/2027	10.13 Call	Bond Future	7929.5500	7.9296	7739.8800	7.7399	2.392	0.0000	0.0000
2026/03/11	R4R2	04/02/2027	10.13 Put	Bond Future	544.7700	0.5448	573.8400	0.5738	5.336	0.0000	0.0000
2026/03/11	R4R2	06/05/2027		Bond Future	9.2897	107.7797	9.3162	107.5582	0.285	0.0000	0.0000
2026/03/11	R4R2	06/05/2027	9.00 Call	Bond Future	2325.4200	2.3254	2233.7000	2.2337	3.944	0.0000	0.0000
2026/03/11	R4R2	06/05/2027	9.00 Put	Bond Future	4790.1300	4.7901	4919.8200	4.9198	2.707	0.0000	0.0000
2026/03/11	RR87	07/05/2026		Bond Future	6.9698	102.9343	7.0843	102.8696	1.643	0.0000	0.0000
2026/03/11	RR87	07/05/2026	6.81 Call	Bond Future	8.5244	0.0085	1.8956	0.0019	77.762	0.0000	0.0000
2026/03/11	RR87	07/05/2026	6.81 Put	Bond Future	98.9244	0.0989	157.0056	0.1570	58.713	0.0000	0.0000
2026/03/11	RR87	06/08/2026		Bond Future	6.8125	101.0298	7.0060	100.9614	2.839	0.0000	0.0000
2026/03/11	RR87	06/08/2026	6.53 Call	Bond Future	14.3424	0.0143	4.6996	0.0047	67.232	0.0000	0.0000
2026/03/11	RR87	06/08/2026	6.53 Put	Bond Future	114.4524	0.1145	173.2196	0.1732	51.346	0.0000	0.0000
2026/03/11	RR87	05/11/2026		Bond Future	6.1013	102.7955	6.7055	102.7262	9.903	0.0000	0.0000
2026/03/11	RR87	05/11/2026	5.27 Call	Bond Future	0.5431	0.0005	0.0064	0.0000	98.827	0.0000	0.0000
2026/03/11	RR87	05/11/2026	5.27 Put	Bond Future	95.9631	0.0960	164.6764	0.1647	71.604	0.0000	0.0000
2026/03/11	RR88	07/05/2026		Bond Future	6.9819	106.1575	7.1592	105.8881	2.538	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	
2026/03/11	RR88	07/05/2026	6.84 Call	Bond Future	41.5724	0.0416	6.4263	0.0064	84.542	0.0000	0.0000
2026/03/11	RR88	07/05/2026	6.84 Put	Bond Future	257.9624	0.2580	492.1863	0.4922	90.798	0.0000	0.0000
2026/03/11	RR88	06/08/2026		Bond Future	6.9550	105.1475	7.1674	104.8916	3.054	0.0000	0.0000
2026/03/11	RR88	06/08/2026	6.79 Call	Bond Future	117.0484	0.1170	49.8023	0.0498	57.452	0.0000	0.0000
2026/03/11	RR88	06/08/2026	6.79 Put	Bond Future	316.3784	0.3164	504.9923	0.5050	59.617	0.0000	0.0000
2026/03/11	RR88	05/11/2026		Bond Future	6.9038	106.3931	7.1661	106.1181	3.798	0.0000	0.0000
2026/03/11	RR88	05/11/2026	6.71 Call	Bond Future	143.0531	0.1431	65.6612	0.0657	54.100	0.0000	0.0000
2026/03/11	RR88	05/11/2026	6.71 Put	Bond Future	346.9631	0.3470	544.5712	0.5446	56.954	0.0000	0.0000
2026/03/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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