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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/03/2026 TO 13/03/2026

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
2026/03/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	2029	07/05/2026		Bond Future	146.4748	146.4748	146.4257	0.034	0.0000	0.0000
2026/03/13	2029	07/05/2026	141.82 Call	Bond Future	4654.7600	4.6548	4605.6800	1.054	0.0000	0.0000
2026/03/13	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2029	06/08/2026		Bond Future	149.1160	149.1160	149.1111	0.003	0.0000	0.0000
2026/03/13	2029	06/08/2026	144.10 Call	Bond Future	5015.9800	5.0160	5011.1000	0.097	0.0000	0.0000
2026/03/13	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	
2026/03/13	2029	05/11/2026		Bond Future	150.2815	150.2815	150.3559	150.3559	0.050	0.0000	0.0000
2026/03/13	2029	05/11/2026	147.56 Call	Bond Future	2721.5100	2.7215	2795.9200	2.7959	2.734	0.0000	0.0000
2026/03/13	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2029	04/02/2027		Bond Future	152.9521	152.9521	153.0872	153.0872	0.088	0.0000	0.0000
2026/03/13	2029	04/02/2027	149.72 Call	Bond Future	3232.0500	3.2321	3367.1500	3.3672	4.180	0.0000	0.0000
2026/03/13	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2029	06/05/2027		Bond Future	154.0943	154.0943	154.2966	154.2966	0.131	0.0000	0.0000
2026/03/13	2029	06/05/2027	153.32 Call	Bond Future	774.2600	0.7743	976.6000	0.9766	26.133	0.0000	0.0000
2026/03/13	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2030	07/05/2026	7.21 Put	Bond Future	2506.6100	2.5066	3331.7000	3.3317	32.917	0.0000	0.0000
2026/03/13	2030	07/05/2026	7.21 Call	Bond Future	0.1200	0.0001	0.3800	0.0004	216.667	0.0000	0.0000
2026/03/13	2030	07/05/2026	7.71 Put	Bond Future	982.0800	0.9821	1754.6500	1.7547	78.667	0.0000	0.0000
2026/03/13	2030	07/05/2026	7.71 Call	Bond Future	92.5700	0.0926	40.3100	0.0403	56.455	0.0000	0.0000
2026/03/13	2030	07/05/2026	7.92 Call	Bond Future	322.0900	0.3221	149.0400	0.1490	53.727	0.0000	0.0000
2026/03/13	2030	07/05/2026	7.92 Put	Bond Future	541.8000	0.5418	1193.5800	1.1936	120.299	0.0000	0.0000
2026/03/13	2030	07/05/2026		Bond Future	7.9893	102.2467	8.2510	101.4219	3.276	0.0000	0.0000
2026/03/13	2030	07/05/2026	9.39 Call	Bond Future	4321.1700	4.3212	3516.3400	3.5163	18.625	0.0000	0.0000
2026/03/13	2030	07/05/2026	9.39 Put	Bond Future	1.9700	0.0020	21.9700	0.0220	1,015.228	0.0000	0.0000
2026/03/13	2030	06/08/2026		Bond Future	8.0673	100.0559	8.3409	99.2474	3.391	0.0000	0.0000
2026/03/13	2030	06/08/2026	9.22 Call	Bond Future	3437.5900	3.4376	2776.9400	2.7769	19.218	0.0000	0.0000
2026/03/13	2030	06/08/2026	9.22 Put	Bond Future	85.4200	0.0854	233.2000	0.2332	173.004	0.0000	0.0000
2026/03/13	2030	06/08/2026	7.21 Put	Bond Future	2596.2300	2.5962	3404.5000	3.4045	31.132	0.0000	0.0000
2026/03/13	2030	06/08/2026	7.21 Call	Bond Future	9.4900	0.0095	9.3300	0.0093	1.686	0.0000	0.0000
2026/03/13	2030	06/08/2026	7.71 Put	Bond Future	1298.0000	1.2980	2015.1900	2.0152	55.253	0.0000	0.0000
2026/03/13	2030	06/08/2026	7.71 Call	Bond Future	229.7400	0.2297	138.5000	0.1385	39.714	0.0000	0.0000
2026/03/13	2030	06/08/2026	8.06 Call	Bond Future	700.0300	0.7000	454.9200	0.4549	35.014	0.0000	0.0000
2026/03/13	2030	06/08/2026	8.06 Put	Bond Future	721.8300	0.7218	1285.1500	1.2852	78.041	0.0000	0.0000
2026/03/13	2030	05/11/2026		Bond Future	8.1410	101.8050	8.4186	101.0365	3.411	0.0000	0.0000
2026/03/13	2030	05/11/2026	8.39 Call	Bond Future	1342.9400	1.3429	1003.6700	1.0037	25.263	0.0000	0.0000
2026/03/13	2030	05/11/2026	8.39 Put	Bond Future	653.3400	0.6533	1082.6000	1.0826	65.702	0.0000	0.0000
2026/03/13	2030	04/02/2027		Bond Future	8.2361	99.5833	8.5248	98.8411	3.506	0.0000	0.0000
2026/03/13	2030	04/02/2027	7.82 Call	Bond Future	483.2800	0.4833	327.8800	0.3279	32.155	0.0000	0.0000
2026/03/13	2030	04/02/2027	7.82 Put	Bond Future	1565.0000	1.5650	2151.7900	2.1518	37.495	0.0000	0.0000
2026/03/13	2030	06/05/2027		Bond Future	8.3814	101.2777	8.6819	100.5658	3.585	0.0000	0.0000
2026/03/13	2030	06/05/2027	7.27 Call	Bond Future	100.6100	0.1006	45.6800	0.0457	54.597	0.0000	0.0000
2026/03/13	2030	06/05/2027	7.27 Put	Bond Future	2790.0200	2.7900	3446.9800	3.4470	23.547	0.0000	0.0000
2026/03/13	2031	07/05/2026		Bond Future	114.8694	114.8694	114.8152	114.8152	0.047	0.0000	0.0000
2026/03/13	2031	07/05/2026	113.84 Call	Bond Future	1042.1800	1.0422	1025.0400	1.0250	1.645	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	
2026/03/13	2031	07/05/2026	113.84 Put	Bond Future	12.7400	0.0127	49.8800	0.0499	291.523	0.0000	0.0000
2026/03/13	2031	06/08/2026		Bond Future	114.5280	114.5280	114.5076	114.5076	0.018	0.0000	0.0000
2026/03/13	2031	06/08/2026	113.81 Call	Bond Future	854.3100	0.8543	932.7700	0.9328	9.184	0.0000	0.0000
2026/03/13	2031	06/08/2026	113.81 Put	Bond Future	136.3000	0.1363	235.1500	0.2352	72.524	0.0000	0.0000
2026/03/13	2031	05/11/2026		Bond Future	116.5571	116.5571	116.5982	116.5982	0.035	0.0000	0.0000
2026/03/13	2031	05/11/2026	111.49 Call	Bond Future	5067.0900	5.0671	5108.3800	5.1084	0.815	0.0000	0.0000
2026/03/13	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.1500	0.0002	100.000	0.0000	0.0000
2026/03/13	2031	04/02/2027		Bond Future	116.1749	116.1749	116.2615	116.2615	0.075	0.0000	0.0000
2026/03/13	2031	04/02/2027	116.18 Call	Bond Future	569.5000	0.5695	740.3600	0.7404	30.002	0.0000	0.0000
2026/03/13	2031	04/02/2027	116.18 Put	Bond Future	574.5900	0.5746	658.8400	0.6588	14.663	0.0000	0.0000
2026/03/13	2031	06/05/2027		Bond Future	118.1801	118.1801	118.3185	118.3185	0.117	0.0000	0.0000
2026/03/13	2031	06/05/2027	116.87 Call	Bond Future	1482.2100	1.4822	1674.5500	1.6746	12.977	0.0000	0.0000
2026/03/13	2031	06/05/2027	116.87 Put	Bond Future	172.0900	0.1721	226.0400	0.2260	31.350	0.0000	0.0000
2026/03/13	2032	07/05/2026		Bond Future	8.3809	100.3334	8.6335	99.1904	3.014	0.0000	0.0000
2026/03/13	2032	07/05/2026	10.14 Call	Bond Future	7630.7400	7.6307	6497.0100	6.4970	14.857	0.0000	0.0000
2026/03/13	2032	07/05/2026	10.14 Put	Bond Future	0.8700	0.0009	10.1600	0.0102	1,067.816	0.0000	0.0000
2026/03/13	2032	07/05/2026	Put	Bond Future	633.3700	0.6334	1344.0600	1.3441	112.208	0.0000	0.0000
2026/03/13	2032	07/05/2026	Call	Bond Future	966.7400	0.9667	534.4100	0.5344	44.720	0.0000	0.0000
2026/03/13	2032	06/08/2026		Bond Future	8.4509	102.1178	8.7109	100.9850	3.076	0.0000	0.0000
2026/03/13	2032	06/08/2026	10.12 Call	Bond Future	7046.1800	7.0462	6002.1300	6.0021	14.817	0.0000	0.0000
2026/03/13	2032	06/08/2026	10.12 Put	Bond Future	45.8400	0.0458	134.5300	0.1345	193.477	0.0000	0.0000
2026/03/13	2032	05/11/2026		Bond Future	8.5251	99.7453	8.7874	98.6464	3.076	0.0000	0.0000
2026/03/13	2032	05/11/2026	9.16 Call	Bond Future	3213.5000	3.2135	2516.1800	2.5162	21.700	0.0000	0.0000
2026/03/13	2032	05/11/2026	9.16 Put	Bond Future	578.7600	0.5788	980.3400	0.9803	69.386	0.0000	0.0000
2026/03/13	2032	04/02/2027		Bond Future	8.6127	101.4939	8.8812	100.4148	3.117	0.0000	0.0000
2026/03/13	2032	04/02/2027	8.48 Call	Bond Future	1260.1500	1.2602	915.6700	0.9157	27.336	0.0000	0.0000
2026/03/13	2032	04/02/2027	8.48 Put	Bond Future	1798.8600	1.7989	2533.4600	2.5335	40.837	0.0000	0.0000
2026/03/13	2032	06/05/2027		Bond Future	8.7213	99.0653	8.9958	98.0106	3.147	0.0000	0.0000
2026/03/13	2032	06/05/2027	7.80 Call	Bond Future	279.7200	0.2797	192.2400	0.1922	31.274	0.0000	0.0000
2026/03/13	2032	06/05/2027	7.80 Put	Bond Future	3925.1100	3.9251	4892.3500	4.8924	24.642	0.0000	0.0000
2026/03/13	2033	07/05/2026		Bond Future	142.9874	142.9874	142.8001	142.8001	0.131	0.0000	0.0000
2026/03/13	2033	07/05/2026	135.16 Call	Bond Future	7827.4300	7.8274	7640.1000	7.6401	2.393	0.0000	0.0000
2026/03/13	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2033	06/08/2026		Bond Future	145.5658	145.5658	145.4190	145.4190	0.101	0.0000	0.0000
2026/03/13	2033	06/08/2026	134.25 Call	Bond Future	11315.7600	11.3158	11168.9500	11.1690	1.297	0.0000	0.0000
2026/03/13	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2033	05/11/2026		Bond Future	146.5664	146.5664	146.4943	146.4943	0.049	0.0000	0.0000
2026/03/13	2033	05/11/2026	137.26 Call	Bond Future	9306.3700	9.3064	9234.2500	9.2343	0.775	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
2026/03/13	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/13	2033	04/02/2027		Bond Future	149.1710	149.1710	149.1554	149.1554	0.011	0.0000
2026/03/13	2033	04/02/2027	142.71 Call	Bond Future	6461.0200	6.4610	6445.3500	6.4454	0.243	0.0000
2026/03/13	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/13	2033	06/05/2027		Bond Future	150.1429	150.1429	150.1900	150.1900	0.031	0.0000
2026/03/13	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/13	2033	06/05/2027	151.21 Put	Bond Future	1067.1100	1.0671	1019.9600	1.0200	4.418	0.0000
2026/03/13	2037	07/05/2026	9.00 Put	Bond Future	981.7500	0.9818	1941.2300	1.9412	97.732	0.0000
2026/03/13	2037	07/05/2026	9.00 Call	Bond Future	1064.3300	1.0643	447.9400	0.4479	57.913	0.0000
2026/03/13	2037	07/05/2026	9.49 Put	Bond Future	207.9500	0.2080	535.1500	0.5352	157.346	0.0000
2026/03/13	2037	07/05/2026	9.49 Call	Bond Future	3469.4000	3.4694	2220.7300	2.2207	35.991	0.0000
2026/03/13	2037	07/05/2026	10.06 Call	Bond Future	6813.1500	6.8132	5303.0000	5.3030	22.165	0.0000
2026/03/13	2037	07/05/2026	10.06 Put	Bond Future	28.7000	0.0287	94.4200	0.0944	228.990	0.0000
2026/03/13	2037	07/05/2026	12.40 Call	Bond Future	19489.7400	19.4897	17913.8700	17.9139	8.086	0.0000
2026/03/13	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/13	2037	07/05/2026	10.95 Put	Bond Future	0.5000	0.0005	4.2100	0.0042	742.000	0.0000
2026/03/13	2037	07/05/2026	10.95 Call	Bond Future	11933.9600	11.9340	10361.8000	10.3618	13.174	0.0000
2026/03/13	2037	07/05/2026		Bond Future	8.9876	99.0374	9.2274	97.4615	2.669	0.0000
2026/03/13	2037	07/05/2026	11.32 Call	Bond Future	13955.5400	13.9555	12380.2100	12.3802	11.288	0.0000
2026/03/13	2037	07/05/2026	11.32 Put	Bond Future	0.0400	0.0000	0.5800	0.0006	1,350.000	0.0000
2026/03/13	2037	06/08/2026		Bond Future	9.0595	96.5389	9.3041	94.9649	2.700	0.0000
2026/03/13	2037	06/08/2026	11.71 Call	Bond Future	15356.2400	15.3562	13793.0700	13.7931	10.179	0.0000
2026/03/13	2037	06/08/2026	11.71 Put	Bond Future	4.2700	0.0043	15.1400	0.0151	254.567	0.0000
2026/03/13	2037	06/08/2026	11.30 Call	Bond Future	13222.8800	13.2229	11680.5300	11.6805	11.664	0.0000
2026/03/13	2037	06/08/2026	11.30 Put	Bond Future	16.4200	0.0164	48.1100	0.0481	192.996	0.0000
2026/03/13	2037	06/08/2026	10.70 Call	Bond Future	10015.5500	10.0156	8551.4100	8.5514	14.619	0.0000
2026/03/13	2037	06/08/2026	10.70 Put	Bond Future	91.7900	0.0918	201.6900	0.2017	119.730	0.0000
2026/03/13	2037	06/08/2026	10.02 Put	Bond Future	333.3000	0.3333	578.0500	0.5781	73.432	0.0000
2026/03/13	2037	06/08/2026	10.02 Call	Bond Future	6319.4700	6.3195	4990.1800	4.9902	21.035	0.0000
2026/03/13	2037	05/11/2026		Bond Future	9.1262	98.2265	9.3718	96.6767	2.691	0.0000
2026/03/13	2037	05/11/2026	10.62 Call	Bond Future	9237.0200	9.2370	7891.9100	7.8919	14.562	0.0000
2026/03/13	2037	05/11/2026	10.62 Put	Bond Future	308.1100	0.3081	512.8400	0.5128	66.447	0.0000
2026/03/13	2037	05/11/2026	10.83 Call	Bond Future	10321.3700	10.3214	8931.2100	8.9312	13.469	0.0000
2026/03/13	2037	05/11/2026	10.83 Put	Bond Future	228.1600	0.2282	387.8400	0.3878	69.986	0.0000
2026/03/13	2037	05/11/2026	10.23 Call	Bond Future	7202.8100	7.2028	5961.7300	5.9617	17.230	0.0000
2026/03/13	2037	05/11/2026	10.23 Put	Bond Future	493.4900	0.4935	802.2500	0.8023	62.567	0.0000
2026/03/13	2037	05/11/2026	9.46 Put	Bond Future	1317.0800	1.3171	1996.8500	1.9969	51.612	0.0000
2026/03/13	2037	05/11/2026	9.46 Call	Bond Future	3415.2000	3.4152	2545.1300	2.5451	25.476	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	
2026/03/13	2037	04/02/2027		Bond Future	9.2014	95.6915	9.4505	94.1526	2.708	0.0000	0.0000
2026/03/13	2037	04/02/2027	9.51 Call	Bond Future	3658.6900	3.6587	2621.5600	2.6216	28.347	0.0000	0.0000
2026/03/13	2037	04/02/2027	9.51 Put	Bond Future	1757.4000	1.7574	2259.1700	2.2592	28.552	0.0000	0.0000
2026/03/13	2037	04/02/2027	9.81 Call	Bond Future	4988.0600	4.9881	3813.9900	3.8140	23.538	0.0000	0.0000
2026/03/13	2037	04/02/2027	9.81 Put	Bond Future	1286.4800	1.2865	1651.3100	1.6513	28.359	0.0000	0.0000
2026/03/13	2037	04/02/2027	9.31 Call	Bond Future	2844.6000	2.8446	1922.7700	1.9228	32.406	0.0000	0.0000
2026/03/13	2037	04/02/2027	9.31 Put	Bond Future	2169.7100	2.1697	2786.7800	2.7868	28.440	0.0000	0.0000
2026/03/13	2037	04/02/2027	8.44 Put	Bond Future	5368.4700	5.3685	6665.1900	6.6652	24.154	0.0000	0.0000
2026/03/13	2037	04/02/2027	8.44 Call	Bond Future	453.4800	0.4535	211.3000	0.2113	53.405	0.0000	0.0000
2026/03/13	2037	06/05/2027		Bond Future	9.2929	97.3192	9.5454	95.7949	2.716	0.0000	0.0000
2026/03/13	2037	06/05/2027	8.58 Call	Bond Future	811.5000	0.8115	406.0400	0.4060	49.964	0.0000	0.0000
2026/03/13	2037	06/05/2027	8.58 Put	Bond Future	5297.8300	5.2978	6416.6200	6.4166	21.118	0.0000	0.0000
2026/03/13	2038	07/05/2026		Bond Future	159.2580	159.2580	158.4547	158.4547	0.504	0.0000	0.0000
2026/03/13	2038	07/05/2026	144.53 Call	Bond Future	14727.9700	14.7280	13924.6500	13.9247	5.454	0.0000	0.0000
2026/03/13	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2038	06/08/2026		Bond Future	159.9391	159.9391	159.1696	159.1696	0.481	0.0000	0.0000
2026/03/13	2038	06/08/2026	144.72 Call	Bond Future	15219.0900	15.2191	14449.6300	14.4496	5.056	0.0000	0.0000
2026/03/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2038	05/11/2026		Bond Future	162.7730	162.7730	162.0756	162.0756	0.428	0.0000	0.0000
2026/03/13	2038	05/11/2026	146.31 Call	Bond Future	16462.9900	16.4630	15765.6000	15.7656	4.236	0.0000	0.0000
2026/03/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2038	04/02/2027		Bond Future	163.4382	163.4382	162.7913	162.7913	0.396	0.0000	0.0000
2026/03/13	2038	04/02/2027	153.83 Call	Bond Future	9608.2100	9.6082	8961.3000	8.9613	6.733	0.0000	0.0000
2026/03/13	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2038	06/05/2027		Bond Future	166.2608	166.2608	165.6731	165.6731	0.354	0.0000	0.0000
2026/03/13	2038	06/05/2027	166.10 Call	Bond Future	160.8100	0.1608	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/13	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	426.9400	0.4269	100.000	0.0000	0.0000
2026/03/13	2040	07/05/2026	8.65 Put	Bond Future	4140.0900	4.1401	5351.2600	5.3513	29.255	0.0000	0.0000
2026/03/13	2040	07/05/2026	8.65 Call	Bond Future	35.8800	0.0359	12.9000	0.0129	64.047	0.0000	0.0000
2026/03/13	2040	07/05/2026	12.22 Call	Bond Future	19859.8600	19.8599	18625.7200	18.6257	6.214	0.0000	0.0000
2026/03/13	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/13	2040	07/05/2026	11.72 Call	Bond Future	17028.8400	17.0288	15794.8200	15.7948	7.247	0.0000	0.0000
2026/03/13	2040	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.1400	0.0001	1,300.000	0.0000	0.0000
2026/03/13	2040	07/05/2026	10.70 Put	Bond Future	6.9500	0.0070	17.5900	0.0176	153.094	0.0000	0.0000
2026/03/13	2040	07/05/2026	10.70 Call	Bond Future	10774.9800	10.7750	9551.4700	9.5515	11.355	0.0000	0.0000
2026/03/13	2040	07/05/2026	12.53 Call	Bond Future	21542.1800	21.5422	20308.0300	20.3080	5.729	0.0000	0.0000
2026/03/13	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2040	07/05/2026	12.03 Call	Bond Future	18801.5200	18.8015	17567.3900	17.5674	6.564	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	
2026/03/13	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/03/13	2040	07/05/2026	11.12 Put	Bond Future	0.7600	0.0008	3.9500	0.0040	419.737	0.0000	0.0000
2026/03/13	2040	07/05/2026	11.12 Call	Bond Future	13429.2800	13.4293	12198.3200	12.1983	9.166	0.0000	0.0000
2026/03/13	2040	07/05/2026		Bond Future	9.1714	101.1636	9.3342	99.9294	1.775	0.0000	0.0000
2026/03/13	2040	07/05/2026	11.67 Call	Bond Future	16737.4700	16.7375	15503.4900	15.5035	7.373	0.0000	0.0000
2026/03/13	2040	07/05/2026	11.67 Put	Bond Future	0.0200	0.0000	0.1900	0.0002	850.000	0.0000	0.0000
2026/03/13	2040	07/05/2026	Put	Bond Future	750.0000	0.7500	1345.2200	1.3452	79.363	0.0000	0.0000
2026/03/13	2040	07/05/2026	Call	Bond Future	1913.5500	1.9136	1274.6200	1.2746	33.390	0.0000	0.0000
2026/03/13	2040	06/08/2026		Bond Future	9.2410	98.4523	9.4054	97.2268	1.780	0.0000	0.0000
2026/03/13	2040	06/08/2026	12.19 Call	Bond Future	19020.5500	19.0206	17799.2800	17.7993	6.421	0.0000	0.0000
2026/03/13	2040	06/08/2026	12.19 Put	Bond Future	2.1000	0.0021	6.3200	0.0063	200.952	0.0000	0.0000
2026/03/13	2040	05/11/2026		Bond Future	9.3054	100.1733	9.4682	98.9794	1.749	0.0000	0.0000
2026/03/13	2040	05/11/2026	11.06 Call	Bond Future	12099.8400	12.0998	11025.0500	11.0251	8.883	0.0000	0.0000
2026/03/13	2040	05/11/2026	11.06 Put	Bond Future	252.0900	0.2521	371.2000	0.3712	47.249	0.0000	0.0000
2026/03/13	2040	05/11/2026	11.27 Call	Bond Future	13293.8000	13.2938	12187.2600	12.1873	8.324	0.0000	0.0000
2026/03/13	2040	05/11/2026	11.27 Put	Bond Future	168.5200	0.1685	255.8800	0.2559	51.840	0.0000	0.0000
2026/03/13	2040	05/11/2026	10.67 Call	Bond Future	9810.0800	9.8101	8797.6600	8.7977	10.320	0.0000	0.0000
2026/03/13	2040	05/11/2026	10.67 Put	Bond Future	410.2000	0.4102	591.6800	0.5917	44.242	0.0000	0.0000
2026/03/13	2040	05/11/2026	9.91 Put	Bond Future	1056.2900	1.0563	1455.7000	1.4557	37.813	0.0000	0.0000
2026/03/13	2040	05/11/2026	9.91 Call	Bond Future	5388.8000	5.3888	4594.3100	4.5943	14.743	0.0000	0.0000
2026/03/13	2040	04/02/2027		Bond Future	9.3771	97.4219	9.5402	96.2461	1.739	0.0000	0.0000
2026/03/13	2040	04/02/2027	9.93 Call	Bond Future	5463.7800	5.4638	4507.2700	4.5073	17.506	0.0000	0.0000
2026/03/13	2040	04/02/2027	9.93 Put	Bond Future	1558.2900	1.5583	1777.5400	1.7775	14.070	0.0000	0.0000
2026/03/13	2040	04/02/2027	10.17 Call	Bond Future	6744.3500	6.7444	5736.9600	5.7370	14.937	0.0000	0.0000
2026/03/13	2040	04/02/2027	10.17 Put	Bond Future	1212.5400	1.2125	1380.9100	1.3809	13.886	0.0000	0.0000
2026/03/13	2040	04/02/2027	9.67 Call	Bond Future	4140.5300	4.1405	3273.4500	3.2735	20.941	0.0000	0.0000
2026/03/13	2040	04/02/2027	9.67 Put	Bond Future	2043.4900	2.0435	2352.1700	2.3522	15.106	0.0000	0.0000
2026/03/13	2040	04/02/2027	8.78 Put	Bond Future	5292.8300	5.2928	6150.1700	6.1502	16.198	0.0000	0.0000
2026/03/13	2040	04/02/2027	8.78 Call	Bond Future	811.5300	0.8115	493.1100	0.4931	39.237	0.0000	0.0000
2026/03/13	2040	06/05/2027		Bond Future	9.4627	99.0788	9.6257	97.9248	1.723	0.0000	0.0000
2026/03/13	2040	06/05/2027	8.88 Call	Bond Future	1230.5900	1.2306	762.2000	0.7622	38.062	0.0000	0.0000
2026/03/13	2040	06/05/2027	8.88 Put	Bond Future	5517.7800	5.5178	6203.3700	6.2034	12.425	0.0000	0.0000
2026/03/13	2043	07/05/2026		Bond Future	124.8436	124.8436	122.5647	122.5647	1.825	0.0000	0.0000
2026/03/13	2043	07/05/2026	111.70 Call	Bond Future	13143.6300	13.1436	10864.7400	10.8647	17.338	0.0000	0.0000
2026/03/13	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/03/13	2043	06/08/2026		Bond Future	124.2528	124.2528	121.9698	121.9698	1.837	0.0000	0.0000
2026/03/13	2043	06/08/2026	110.88 Call	Bond Future	13372.7504	13.3728	11090.4201	11.0904	17.067	0.0000	0.0000
2026/03/13	2043	06/08/2026	110.88 Put	Bond Future	0.0004	0.0000	0.5901	0.0006	159,394.595	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	
2026/03/13	2043	05/11/2026		Bond Future	126.4540	126.4540	124.1967	124.1967	1.785	0.0000	0.0000
2026/03/13	2043	05/11/2026	112.84 Call	Bond Future	13614.0690	13.6141	11360.0352	11.3600	16.557	0.0000	0.0000
2026/03/13	2043	05/11/2026	112.84 Put	Bond Future	0.0790	0.0001	3.3152	0.0033	4,094.837	0.0000	0.0000
2026/03/13	2043	04/02/2027		Bond Future	125.8111	125.8111	123.5612	123.5612	1.788	0.0000	0.0000
2026/03/13	2043	04/02/2027	117.63 Call	Bond Future	8241.1177	8.2411	6168.8040	6.1688	25.146	0.0000	0.0000
2026/03/13	2043	04/02/2027	117.63 Put	Bond Future	60.0077	0.0600	237.5940	0.2376	295.939	0.0000	0.0000
2026/03/13	2043	06/05/2027		Bond Future	127.9822	127.9822	125.7470	125.7470	1.747	0.0000	0.0000
2026/03/13	2043	06/05/2027	127.48 Call	Bond Future	2375.8621	2.3759	1412.6902	1.4127	40.540	0.0000	0.0000
2026/03/13	2043	06/05/2027	127.48 Put	Bond Future	1873.6221	1.8736	3145.6902	3.1457	67.894	0.0000	0.0000
2026/03/13	2044	07/05/2026	10.00 Call	Bond Future	6029.8900	6.0299	5036.1500	5.0362	16.480	0.0000	0.0000
2026/03/13	2044	07/05/2026	10.00 Put	Bond Future	89.1700	0.0892	229.9000	0.2299	157.822	0.0000	0.0000
2026/03/13	2044	07/05/2026	Put	Bond Future	2554.8700	2.5549	3468.5100	3.4685	35.761	0.0000	0.0000
2026/03/13	2044	07/05/2026	Call	Bond Future	628.3200	0.6283	407.4900	0.4075	35.146	0.0000	0.0000
2026/03/13	2044	07/05/2026		Bond Future	9.2532	98.0735	9.3903	96.9390	1.482	0.0000	0.0000
2026/03/13	2044	07/05/2026	11.80 Call	Bond Future	18121.7200	18.1217	16987.4000	16.9874	6.259	0.0000	0.0000
2026/03/13	2044	07/05/2026	11.80 Put	Bond Future	0.0200	0.0000	0.1700	0.0002	750.000	0.0000	0.0000
2026/03/13	2044	06/08/2026		Bond Future	9.3172	95.4325	9.4550	94.3076	1.480	0.0000	0.0000
2026/03/13	2044	06/08/2026	12.42 Call	Bond Future	21104.6200	21.1046	19982.7700	19.9828	5.316	0.0000	0.0000
2026/03/13	2044	06/08/2026	12.42 Put	Bond Future	1.6700	0.0017	4.7200	0.0047	182.635	0.0000	0.0000
2026/03/13	2044	06/08/2026	9.75 Call	Bond Future	4513.1900	4.5132	3721.2700	3.7213	17.547	0.0000	0.0000
2026/03/13	2044	06/08/2026	9.75 Put	Bond Future	1047.8500	1.0479	1380.8300	1.3808	31.777	0.0000	0.0000
2026/03/13	2044	06/08/2026	9.25 Call	Bond Future	1663.4100	1.6634	1341.1600	1.3412	19.373	0.0000	0.0000
2026/03/13	2044	06/08/2026	9.25 Put	Bond Future	2218.7700	2.2188	3021.4200	3.0214	36.175	0.0000	0.0000
2026/03/13	2044	06/08/2026	9.00 Call	Bond Future	746.0400	0.7460	794.1300	0.7941	6.446	0.0000	0.0000
2026/03/13	2044	06/08/2026	9.00 Put	Bond Future	3412.1000	3.4121	4585.0900	4.5851	34.377	0.0000	0.0000
2026/03/13	2044	05/11/2026		Bond Future	9.3761	97.1007	9.5118	96.0076	1.447	0.0000	0.0000
2026/03/13	2044	05/11/2026	11.34 Call	Bond Future	14323.0500	14.3231	13313.4000	13.3134	7.049	0.0000	0.0000
2026/03/13	2044	05/11/2026	11.34 Put	Bond Future	195.3300	0.1953	278.8200	0.2788	42.743	0.0000	0.0000
2026/03/13	2044	04/02/2027		Bond Future	9.4412	94.4207	9.5765	93.3462	1.432	0.0000	0.0000
2026/03/13	2044	04/02/2027	10.18 Call	Bond Future	7110.5300	7.1105	6172.3600	6.1724	13.194	0.0000	0.0000
2026/03/13	2044	04/02/2027	10.18 Put	Bond Future	1458.7000	1.4587	1595.0300	1.5950	9.346	0.0000	0.0000
2026/03/13	2044	06/05/2027	9.08 Put	Bond Future	5411.9900	5.4120	5881.9700	5.8820	8.684	0.0000	0.0000
2026/03/13	2044	06/05/2027		Bond Future	9.5181	96.0266	9.6525	94.9744	1.412	0.0000	0.0000
2026/03/13	2044	06/05/2027	9.08 Call	Bond Future	1856.6600	1.8567	1274.4400	1.2744	31.358	0.0000	0.0000
2026/03/13	2046	07/05/2026		Bond Future	139.8468	139.8468	139.0143	139.0143	0.595	0.0000	0.0000
2026/03/13	2046	07/05/2026	124.95 Call	Bond Future	14896.7700	14.8968	14064.2800	14.0643	5.588	0.0000	0.0000
2026/03/13	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2046	06/08/2026		Bond Future	142.3685	142.3685	141.5638	141.5638	0.565	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	
2026/03/13	2046	06/08/2026	122.38 Call	Bond Future	19988.4700	19.9885	19183.7900	19.1838	4.026	0.0000	0.0000
2026/03/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2046	05/11/2026		Bond Future	142.5708	142.5708	141.8269	141.8269	0.522	0.0000	0.0000
2026/03/13	2046	05/11/2026	125.48 Call	Bond Future	17090.7800	17.0908	16346.8500	16.3469	4.353	0.0000	0.0000
2026/03/13	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2046	04/02/2027		Bond Future	145.1038	145.1038	144.4027	144.4027	0.483	0.0000	0.0000
2026/03/13	2046	04/02/2027	131.09 Call	Bond Future	14013.7500	14.0138	13312.7200	13.3127	5.002	0.0000	0.0000
2026/03/13	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2046	06/05/2027		Bond Future	145.2522	145.2522	144.5994	144.5994	0.449	0.0000	0.0000
2026/03/13	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2046	06/05/2027	148.99 Put	Bond Future	3737.8400	3.7378	4390.6500	4.3907	17.465	0.0000	0.0000
2026/03/13	2050	07/05/2026		Bond Future	143.4224	143.4224	143.9034	143.9034	0.335	0.0000	0.0000
2026/03/13	2050	07/05/2026	124.07 Call	Bond Future	19352.4100	19.3524	19833.4400	19.8334	2.486	0.0000	0.0000
2026/03/13	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2050	06/08/2026		Bond Future	143.5686	143.5686	144.1022	144.1022	0.372	0.0000	0.0000
2026/03/13	2050	06/08/2026	123.27 Call	Bond Future	20298.6000	20.2986	20832.1500	20.8322	2.629	0.0000	0.0000
2026/03/13	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2050	05/11/2026		Bond Future	146.1124	146.1124	146.7329	146.7329	0.425	0.0000	0.0000
2026/03/13	2050	05/11/2026	123.84 Call	Bond Future	22272.3900	22.2724	22892.8600	22.8929	2.786	0.0000	0.0000
2026/03/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2050	04/02/2027		Bond Future	146.2277	146.2277	146.9160	146.9160	0.471	0.0000	0.0000
2026/03/13	2050	04/02/2027	132.39 Call	Bond Future	13837.7400	13.8377	14526.0000	14.5260	4.974	0.0000	0.0000
2026/03/13	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2050	06/05/2027		Bond Future	148.7530	148.7530	149.5166	149.5166	0.513	0.0000	0.0000
2026/03/13	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	2050	06/05/2027	150.46 Put	Bond Future	1707.0500	1.7071	943.3700	0.9434	44.737	0.0000	0.0000
2026/03/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	AL37	07/05/2026		Index Future	1260.6100	1260.6100	1248.4130	1248.4130	0.968	0.0000	0.0000
2026/03/13	AL37	06/08/2026		Index Future	1282.7880	1282.7880	1270.7580	1270.7580	0.938	0.0000	0.0000
2026/03/13	AL37	05/11/2026		Index Future	1305.4680	1305.4680	1293.9080	1293.9080	0.886	0.0000	0.0000
2026/03/13	AL37	04/02/2027		Index Future	1328.3750	1328.3750	1317.1240	1317.1240	0.847	0.0000	0.0000
2026/03/13	AL37	06/05/2027		Index Future	1351.0500	1351.0500	1340.1750	1340.1750	0.805	0.0000	0.0000
2026/03/13	AL7T	07/05/2026		Index Future	1624.4170	1624.4170	1601.3760	1601.3760	1.418	0.0000	0.0000
2026/03/13	AL7T	06/08/2026		Index Future	1652.9960	1652.9960	1630.0380	1630.0380	1.389	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	
2026/03/13	AL7T	05/11/2026		Index Future	1682.2210	1682.2210	1659.7350	1659.7350	1.337	0.0000	0.0000
2026/03/13	AL7T	04/02/2027		Index Future	1711.7390	1711.7390	1689.5140	1689.5140	1.298	0.0000	0.0000
2026/03/13	AL7T	06/05/2027		Index Future	1740.9580	1740.9580	1719.0820	1719.0820	1.257	0.0000	0.0000
2026/03/13	ALBI	07/05/2026		Index Future	1380.1450	1380.1450	1363.8990	1363.8990	1.177	0.0000	0.0000
2026/03/13	ALBI	06/08/2026		Index Future	1404.4260	1404.4260	1388.3110	1388.3110	1.147	0.0000	0.0000
2026/03/13	ALBI	05/11/2026		Index Future	1429.2560	1429.2560	1413.6030	1413.6030	1.095	0.0000	0.0000
2026/03/13	ALBI	04/02/2027		Index Future	1454.3360	1454.3360	1438.9660	1438.9660	1.057	0.0000	0.0000
2026/03/13	ALBI	06/05/2027		Index Future	1479.1610	1479.1610	1464.1500	1464.1500	1.015	0.0000	0.0000
2026/03/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	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
2026/03/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/13	ES33	07/05/2026		Bond Future	9.1452	92.5040	9.3707	91.3912	2.465	0.0000
2026/03/13	ES33	07/05/2026	11.69 Call	Bond Future	11623.4800	11.6235	10510.6400	10.5106	9.574	0.0000
2026/03/13	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/13	ES33	06/08/2026		Bond Future	9.2326	94.1721	9.4630	93.0672	2.496	0.0000
2026/03/13	ES33	06/08/2026	12.02 Call	Bond Future	12303.4200	12.3034	11198.6000	11.1986	8.980	0.0000
2026/03/13	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/13	ES33	05/11/2026		Bond Future	9.3270	92.0490	9.5579	90.9738	2.476	0.0000
2026/03/13	ES33	05/11/2026	10.83 Call	Bond Future	6720.6400	6.7206	5645.4300	5.6454	15.999	0.0000
2026/03/13	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/13	ES33	04/02/2027		Bond Future	9.4364	93.6838	9.6712	92.6254	2.488	0.0000
2026/03/13	ES33	04/02/2027	9.70 Call	Bond Future	1187.2700	1.1873	128.8800	0.1289	89.145	0.0000
2026/03/13	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/13	ES33	06/05/2027		Bond Future	9.5602	91.5085	9.7981	90.4710	2.489	0.0000
2026/03/13	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/13	ES33	06/05/2027	8.80 Put	Bond Future	3416.8000	3.4168	4454.3300	4.4543	30.366	0.0000
2026/03/13	ES42	07/05/2026		Bond Future	9.5682	91.7357	9.7206	90.5914	1.593	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	
2026/03/13	ES42	07/05/2026	12.20 Call	Bond Future	17094.3100	17.0943	15950.0000	15.9500	6.694	0.0000	0.0000
2026/03/13	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	ES42	06/08/2026		Bond Future	9.6384	93.3897	9.7921	92.2529	1.594	0.0000	0.0000
2026/03/13	ES42	06/08/2026	12.65 Call	Bond Future	18915.4100	18.9154	17778.6100	17.7786	6.010	0.0000	0.0000
2026/03/13	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	ES42	05/11/2026		Bond Future	9.7102	90.7809	9.8621	89.6734	1.564	0.0000	0.0000
2026/03/13	ES42	05/11/2026	11.66 Call	Bond Future	12816.0800	12.8161	11708.6200	11.7086	8.641	0.0000	0.0000
2026/03/13	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	ES42	04/02/2027		Bond Future	9.7880	92.3923	9.9400	91.3007	1.553	0.0000	0.0000
2026/03/13	ES42	04/02/2027	10.29 Call	Bond Future	3532.3600	3.5324	2440.7600	2.4408	30.903	0.0000	0.0000
2026/03/13	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	ES42	06/05/2027		Bond Future	9.8765	89.7226	10.0282	88.6514	1.536	0.0000	0.0000
2026/03/13	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	ES42	06/05/2027	9.33 Put	Bond Future	4019.7100	4.0197	5090.9100	5.0909	26.649	0.0000	0.0000
2026/03/13	GOVI	07/05/2026		GOVI	1353.5970	1353.5970	1337.2560	1337.2560	1.207	0.0000	0.0000
2026/03/13	GOVI	07/05/2026	1,177. Call 00	GOVI	1765970.0000	176.5970	1602560.0000	160.2560	9.253	0.0000	0.0000
2026/03/13	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	GOVI	06/08/2026		GOVI	1377.4110	1377.4110	1361.1910	1361.1910	1.178	0.0000	0.0000
2026/03/13	GOVI	06/08/2026	1,189. Call 00	GOVI	1884110.0000	188.4110	1721910.0000	172.1910	8.609	0.0000	0.0000
2026/03/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	GOVI	05/11/2026		GOVI	1401.7630	1401.7630	1385.9900	1385.9900	1.125	0.0000	0.0000
2026/03/13	GOVI	05/11/2026	1,277. Call 00	GOVI	1247630.0000	124.7630	1089900.0000	108.9900	12.642	0.0000	0.0000
2026/03/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	GOVI	04/02/2027		GOVI	1426.3610	1426.3610	1410.8570	1410.8570	1.087	0.0000	0.0000
2026/03/13	GOVI	04/02/2027	1,369. Call 00	GOVI	573610.0000	57.3610	418570.0000	41.8570	27.029	0.0000	0.0000
2026/03/13	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	GOVI	06/05/2027		GOVI	1450.7080	1450.7080	1435.5490	1435.5490	1.045	0.0000	0.0000
2026/03/13	GOVI	06/05/2027	1,427. Call 00	GOVI	237080.0000	23.7080	85490.0000	8.5490	63.940	0.0000	0.0000
2026/03/13	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/13	I258	07/05/2026		Bond Future	133.2817	133.2817	131.2683	131.2683	1.511	0.0000	0.0000
2026/03/13	I258	07/05/2026	113.73 Call	Bond Future	19551.7300	19.5517	17538.2600	17.5383	10.298	0.0000	0.0000
2026/03/13	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/13	I258	06/08/2026		Bond Future	132.8430	132.8430	130.8332	130.8332	1.513	0.0000	0.0000
2026/03/13	I258	06/08/2026	112.95 Call	Bond Future	19893.0116	19.8930	17883.3031	17.8833	10.103	0.0000	0.0000
2026/03/13	I258	06/08/2026	112.95 Put	Bond Future	0.0016	0.0000	0.1531	0.0002	9,774.194	0.0000	0.0000
2026/03/13	I258	05/11/2026		Bond Future	135.1965	135.1965	133.2217	133.2217	1.461	0.0000	0.0000
2026/03/13	I258	05/11/2026	114.95 Call	Bond Future	20246.7284	20.2467	18274.4666	18.2745	9.741	0.0000	0.0000
2026/03/13	I258	05/11/2026	114.95 Put	Bond Future	0.2584	0.0003	2.7366	0.0027	959.171	0.0000	0.0000
2026/03/13	I258	04/02/2027		Bond Future	134.7089	134.7089	132.7501	132.7501	1.454	0.0000	0.0000
2026/03/13	I258	04/02/2027	118.90 Call	Bond Future	15838.1396	15.8381	13935.5899	13.9356	12.012	0.0000	0.0000
2026/03/13	I258	04/02/2027	118.90 Put	Bond Future	29.1996	0.0292	85.4799	0.0855	192.744	0.0000	0.0000
2026/03/13	I258	06/05/2027		Bond Future	137.0338	137.0338	135.0988	135.0988	1.412	0.0000	0.0000
2026/03/13	I258	06/05/2027	134.78 Call	Bond Future	4669.2750	4.6693	3639.1150	3.6391	22.063	0.0000	0.0000
2026/03/13	I258	06/05/2027	134.78 Put	Bond Future	2415.4550	2.4155	3320.2950	3.3203	37.460	0.0000	0.0000
2026/03/13	IGOV	07/05/2026		Index Future	439.5950	439.5950	438.7370	438.7370	0.195	0.0000	0.0000
2026/03/13	IGOV	06/08/2026		Index Future	447.4360	447.4360	446.6970	446.6970	0.165	0.0000	0.0000
2026/03/13	IGOV	05/11/2026		Index Future	455.4520	455.4520	454.9400	454.9400	0.112	0.0000	0.0000
2026/03/13	IGOV	04/02/2027		Index Future	463.5470	463.5470	463.2050	463.2050	0.074	0.0000	0.0000
2026/03/13	IGOV	06/05/2027		Index Future	471.5620	471.5620	471.4140	471.4140	0.031	0.0000	0.0000
2026/03/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/13	R033	07/05/2026		Bond Future	8.4806	108.9324	8.7326	107.5850	2.971	0.0000	0.0000
2026/03/13	R033	07/05/2026	10.38 Call	Bond Future	9655.5900	9.6556	8349.8400	8.3498	13.523	0.0000	0.0000
2026/03/13	R033	07/05/2026	10.38 Put	Bond Future	11.4700	0.0115	53.1000	0.0531	362.947	0.0000	0.0000
2026/03/13	R033	06/08/2026		Bond Future	8.5497	110.8697	8.8084	109.5316	3.026	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	
2026/03/13	R033	06/08/2026	10.25 Call	Bond Future	8697.5400	8.6975	7637.4800	7.6375	12.188	0.0000	0.0000
2026/03/13	R033	06/08/2026	10.25 Put	Bond Future	282.1200	0.2821	560.1900	0.5602	98.564	0.0000	0.0000
2026/03/13	R033	05/11/2026		Bond Future	8.6222	107.7682	8.8829	106.4648	3.024	0.0000	0.0000
2026/03/13	R033	05/11/2026	9.33 Call	Bond Future	4777.7100	4.7777	3998.0300	3.9980	16.319	0.0000	0.0000
2026/03/13	R033	05/11/2026	9.33 Put	Bond Future	1286.3400	1.2863	1810.0700	1.8101	40.715	0.0000	0.0000
2026/03/13	R033	04/02/2027		Bond Future	8.7062	109.6573	8.9726	108.3732	3.060	0.0000	0.0000
2026/03/13	R033	04/02/2027	8.65 Call	Bond Future	2670.6000	2.6706	2171.0600	2.1711	18.705	0.0000	0.0000
2026/03/13	R033	04/02/2027	8.65 Put	Bond Future	2944.2300	2.9442	3728.7600	3.7288	26.646	0.0000	0.0000
2026/03/13	R033	06/05/2027		Bond Future	8.8086	106.4854	9.0802	105.2255	3.084	0.0000	0.0000
2026/03/13	R033	06/05/2027	7.93 Call	Bond Future	871.2500	0.8713	764.4800	0.7645	12.255	0.0000	0.0000
2026/03/13	R033	06/05/2027	7.93 Put	Bond Future	5079.3500	5.0794	6232.4300	6.2324	22.701	0.0000	0.0000
2026/03/13	R035	07/05/2026	8.31 Call	Bond Future	96.8100	0.0968	26.0400	0.0260	73.102	0.0000	0.0000
2026/03/13	R035	07/05/2026	8.31 Put	Bond Future	2530.4500	2.5305	3791.2900	3.7913	49.827	0.0000	0.0000
2026/03/13	R035	07/05/2026		Bond Future	8.7025	102.7837	8.9225	101.4521	2.528	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.86 Call	Bond Future	12123.5300	12.1235	10793.0000	10.7930	10.975	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.86 Put	Bond Future	0.0900	0.0001	1.1700	0.0012	1,200.000	0.0000	0.0000
2026/03/13	R035	07/05/2026	8.29 Put	Bond Future	2641.1300	2.6411	3912.6300	3.9126	48.142	0.0000	0.0000
2026/03/13	R035	07/05/2026	8.29 Call	Bond Future	81.4500	0.0815	21.3400	0.0213	73.800	0.0000	0.0000
2026/03/13	R035	07/05/2026	8.79 Put	Bond Future	695.7900	0.6958	1411.1700	1.4112	102.816	0.0000	0.0000
2026/03/13	R035	07/05/2026	8.79 Call	Bond Future	1228.3100	1.2283	612.0800	0.6121	50.169	0.0000	0.0000
2026/03/13	R035	07/05/2026	9.20 Call	Bond Future	3156.8900	3.1569	2106.3600	2.1064	33.277	0.0000	0.0000
2026/03/13	R035	07/05/2026	9.20 Put	Bond Future	177.8200	0.1778	458.9000	0.4589	158.070	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.66 Call	Bond Future	11083.2900	11.0833	9754.7500	9.7548	11.987	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.66 Put	Bond Future	0.3400	0.0003	3.4100	0.0034	902.941	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.16 Call	Bond Future	8415.9000	8.4159	7100.8700	7.1009	15.626	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.16 Put	Bond Future	5.5200	0.0055	22.1000	0.0221	300.362	0.0000	0.0000
2026/03/13	R035	07/05/2026	9.66 Put	Bond Future	33.4500	0.0335	111.5100	0.1115	233.363	0.0000	0.0000
2026/03/13	R035	07/05/2026	9.66 Call	Bond Future	5665.6900	5.6657	4412.1400	4.4121	22.125	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.71 Call	Bond Future	11344.8300	11.3448	10015.6000	10.0156	11.717	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.71 Put	Bond Future	0.2500	0.0003	2.6300	0.0026	952.000	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.21 Call	Bond Future	8686.9400	8.6869	7369.5300	7.3695	15.165	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.21 Put	Bond Future	4.6300	0.0046	18.8300	0.0188	306.695	0.0000	0.0000
2026/03/13	R035	07/05/2026	9.71 Put	Bond Future	27.8400	0.0278	94.8700	0.0949	240.769	0.0000	0.0000
2026/03/13	R035	07/05/2026	9.71 Call	Bond Future	5942.7800	5.9428	4678.2000	4.6782	21.279	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.64 Call	Bond Future	10978.4100	10.9784	9650.1800	9.6502	12.099	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.64 Put	Bond Future	0.3900	0.0004	3.7700	0.0038	866.667	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.14 Call	Bond Future	8307.2300	8.3072	6993.2600	6.9933	15.817	0.0000	0.0000
2026/03/13	R035	07/05/2026	10.14 Put	Bond Future	5.9200	0.0059	23.5600	0.0236	297.973	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	
2026/03/13	R035	07/05/2026	9.64 Put	Bond Future	36.0000	0.0360	118.9700	0.1190	230.472	0.0000	0.0000
2026/03/13	R035	07/05/2026	9.64 Call	Bond Future	5554.8500	5.5549	4306.2100	4.3062	22.478	0.0000	0.0000
2026/03/13	R035	07/05/2026	8.55 Call	Bond Future	468.0600	0.4681	175.0800	0.1751	62.595	0.0000	0.0000
2026/03/13	R035	07/05/2026	8.55 Put	Bond Future	1404.6200	1.4046	2443.2500	2.4433	73.944	0.0000	0.0000
2026/03/13	R035	06/08/2026	10.22 Call	Bond Future	8308.0200	8.3080	7087.2500	7.0873	14.694	0.0000	0.0000
2026/03/13	R035	06/08/2026	10.22 Put	Bond Future	116.3700	0.1164	219.7200	0.2197	88.812	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.72 Call	Bond Future	5751.1100	5.7511	4646.1100	4.6461	19.214	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.72 Put	Bond Future	276.3500	0.2764	495.4700	0.4955	79.291	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.22 Put	Bond Future	678.6700	0.6787	1114.2800	1.1143	64.186	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.22 Call	Bond Future	3331.2300	3.3312	2442.7200	2.4427	26.672	0.0000	0.0000
2026/03/13	R035	06/08/2026	8.29 Put	Bond Future	3203.2400	3.2032	4365.6400	4.3656	36.288	0.0000	0.0000
2026/03/13	R035	06/08/2026	8.29 Call	Bond Future	310.5400	0.3105	148.8200	0.1488	52.077	0.0000	0.0000
2026/03/13	R035	06/08/2026	8.79 Put	Bond Future	1430.6500	1.4307	2177.6400	2.1776	52.213	0.0000	0.0000
2026/03/13	R035	06/08/2026	8.79 Call	Bond Future	1568.4100	1.5684	991.2800	0.9913	36.797	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.39 Call	Bond Future	4124.2400	4.1242	3149.5400	3.1495	23.633	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.39 Put	Bond Future	500.0300	0.5000	849.4500	0.8495	69.880	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.71 Call	Bond Future	5700.6000	5.7006	4598.8900	4.5989	19.326	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.71 Put	Bond Future	281.2400	0.2812	503.6500	0.5037	79.082	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.21 Call	Bond Future	3285.5500	3.2856	2403.0400	2.4030	26.860	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.21 Put	Bond Future	690.5300	0.6905	1132.1400	1.1321	63.952	0.0000	0.0000
2026/03/13	R035	06/08/2026	8.71 Put	Bond Future	1638.3400	1.6383	2454.0100	2.4540	49.786	0.0000	0.0000
2026/03/13	R035	06/08/2026	8.71 Call	Bond Future	1299.0100	1.2990	790.5600	0.7906	39.141	0.0000	0.0000
2026/03/13	R035	06/08/2026	10.13 Call	Bond Future	7845.5600	7.8456	6639.8100	6.6398	15.369	0.0000	0.0000
2026/03/13	R035	06/08/2026	10.13 Put	Bond Future	135.3800	0.1354	253.7500	0.2538	87.435	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.63 Call	Bond Future	5299.1000	5.2991	4225.3700	4.2254	20.262	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.63 Put	Bond Future	324.4300	0.3244	574.8200	0.5748	77.178	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.13 Put	Bond Future	793.4300	0.7934	1285.9900	1.2860	62.080	0.0000	0.0000
2026/03/13	R035	06/08/2026	9.13 Call	Bond Future	2926.4700	2.9265	2094.9100	2.0949	28.415	0.0000	0.0000
2026/03/13	R035	06/08/2026		Bond Future	8.7669	104.6118	8.9911	103.2877	2.558	0.0000	0.0000
2026/03/13	R035	06/08/2026	11.06 Call	Bond Future	12541.0200	12.5410	11240.3700	11.2404	10.371	0.0000	0.0000
2026/03/13	R035	06/08/2026	11.06 Put	Bond Future	10.0100	0.0100	33.4800	0.0335	234.466	0.0000	0.0000
2026/03/13	R035	06/08/2026	7.70 Put	Bond Future	6628.1200	6.6281	7951.1100	7.9511	19.960	0.0000	0.0000
2026/03/13	R035	06/08/2026	7.70 Call	Bond Future	5.9500	0.0060	4.8200	0.0048	18.992	0.0000	0.0000
2026/03/13	R035	06/08/2026	7.90 Put	Bond Future	5367.9700	5.3680	6678.6100	6.6786	24.416	0.0000	0.0000
2026/03/13	R035	06/08/2026	7.90 Call	Bond Future	29.1300	0.0291	15.6500	0.0157	46.275	0.0000	0.0000
2026/03/13	R035	06/08/2026	8.34 Call	Bond Future	387.5300	0.3875	191.4500	0.1915	50.597	0.0000	0.0000
2026/03/13	R035	06/08/2026	8.34 Put	Bond Future	2971.9200	2.9719	4099.9600	4.1000	37.957	0.0000	0.0000
2026/03/13	R035	06/08/2026	7.95 Put	Bond Future	5062.9800	5.0630	6365.8200	6.3658	25.733	0.0000	0.0000
2026/03/13	R035	06/08/2026	7.95 Call	Bond Future	41.8800	0.0419	20.6000	0.0206	50.812	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	
2026/03/13	R035	05/11/2026	9.80 Call	Bond Future	5939.5600	5.9396	4913.8700	4.9139	17.269	0.0000	0.0000
2026/03/13	R035	05/11/2026	9.80 Put	Bond Future	538.9800	0.5390	806.3100	0.8063	49.599	0.0000	0.0000
2026/03/13	R035	05/11/2026	9.30 Call	Bond Future	3694.0600	3.6941	2848.0900	2.8481	22.901	0.0000	0.0000
2026/03/13	R035	05/11/2026	9.30 Put	Bond Future	1047.2200	1.0472	1494.2700	1.4943	42.689	0.0000	0.0000
2026/03/13	R035	05/11/2026	8.80 Put	Bond Future	1997.0600	1.9971	2722.3000	2.7223	36.315	0.0000	0.0000
2026/03/13	R035	05/11/2026	8.80 Call	Bond Future	1785.5800	1.7856	1217.8000	1.2178	31.798	0.0000	0.0000
2026/03/13	R035	05/11/2026		Bond Future	8.8364	101.9419	9.0609	100.6488	2.541	0.0000	0.0000
2026/03/13	R035	05/11/2026	10.03 Call	Bond Future	7033.2100	7.0332	5947.2900	5.9473	15.440	0.0000	0.0000
2026/03/13	R035	05/11/2026	10.03 Put	Bond Future	399.8400	0.3998	606.9400	0.6069	51.796	0.0000	0.0000
2026/03/13	R035	05/11/2026	8.97 Call	Bond Future	2377.2500	2.3773	1706.8900	1.7069	28.199	0.0000	0.0000
2026/03/13	R035	05/11/2026	8.97 Put	Bond Future	1604.8900	1.6049	2227.5500	2.2276	38.798	0.0000	0.0000
2026/03/13	R035	05/11/2026	8.47 Call	Bond Future	860.1000	0.8601	517.6800	0.5177	39.812	0.0000	0.0000
2026/03/13	R035	05/11/2026	8.47 Put	Bond Future	3017.5100	3.0175	3968.1100	3.9681	31.503	0.0000	0.0000
2026/03/13	R035	05/11/2026	7.97 Put	Bond Future	5337.1800	5.3372	6564.3400	6.5643	22.993	0.0000	0.0000
2026/03/13	R035	05/11/2026	7.97 Call	Bond Future	137.8900	0.1379	72.0300	0.0720	47.763	0.0000	0.0000
2026/03/13	R035	04/02/2027		Bond Future	8.9162	103.7293	9.1438	102.4535	2.553	0.0000	0.0000
2026/03/13	R035	04/02/2027	9.02 Call	Bond Future	2453.8800	2.4539	1920.2900	1.9203	21.745	0.0000	0.0000
2026/03/13	R035	04/02/2027	9.02 Put	Bond Future	1869.4600	1.8695	2611.7300	2.6117	39.705	0.0000	0.0000
2026/03/13	R035	04/02/2027	7.70 Put	Bond Future	7255.1600	7.2552	8510.7800	8.5108	17.307	0.0000	0.0000
2026/03/13	R035	04/02/2027	7.70 Call	Bond Future	65.6000	0.0656	45.3600	0.0454	30.854	0.0000	0.0000
2026/03/13	R035	04/02/2027	8.20 Put	Bond Future	4568.8500	4.5689	5722.4700	5.7225	25.250	0.0000	0.0000
2026/03/13	R035	04/02/2027	8.20 Call	Bond Future	412.8800	0.4129	290.6400	0.2906	29.607	0.0000	0.0000
2026/03/13	R035	04/02/2027	8.85 Call	Bond Future	1888.7100	1.8887	1445.7300	1.4457	23.454	0.0000	0.0000
2026/03/13	R035	04/02/2027	8.85 Put	Bond Future	2263.8400	2.2638	3096.7200	3.0967	36.791	0.0000	0.0000
2026/03/13	R035	06/05/2027		Bond Future	9.0048	100.9969	9.2348	99.7423	2.555	0.0000	0.0000
2026/03/13	R035	06/05/2027	8.25 Call	Bond Future	587.3200	0.5873	351.6600	0.3517	40.125	0.0000	0.0000
2026/03/13	R035	06/05/2027	8.25 Put	Bond Future	4850.2600	4.8503	5869.1800	5.8692	21.008	0.0000	0.0000
2026/03/13	R038	07/05/2026		Bond Future	9.0823	114.0967	9.3068	112.3610	2.471	0.0000	0.0000
2026/03/13	R038	07/05/2026	11.40 Call	Bond Future	16247.5600	16.2476	14512.4200	14.5124	10.679	0.0000	0.0000
2026/03/13	R038	07/05/2026	11.40 Put	Bond Future	0.0700	0.0001	0.6200	0.0006	785.714	0.0000	0.0000
2026/03/13	R038	06/08/2026		Bond Future	9.1535	116.1260	9.3820	114.3940	2.497	0.0000	0.0000
2026/03/13	R038	06/08/2026	11.77 Call	Bond Future	17776.3500	17.7764	16060.1500	16.0602	9.654	0.0000	0.0000
2026/03/13	R038	06/08/2026	11.77 Put	Bond Future	7.3100	0.0073	23.0400	0.0230	215.185	0.0000	0.0000
2026/03/13	R038	05/11/2026		Bond Future	9.2263	112.6754	9.4554	110.9739	2.483	0.0000	0.0000
2026/03/13	R038	05/11/2026	10.72 Call	Bond Future	10783.1800	10.7832	9218.0500	9.2181	14.515	0.0000	0.0000
2026/03/13	R038	05/11/2026	10.72 Put	Bond Future	313.7200	0.3137	450.1100	0.4501	43.475	0.0000	0.0000
2026/03/13	R038	04/02/2027		Bond Future	9.3069	114.6503	9.5390	112.9630	2.494	0.0000	0.0000
2026/03/13	R038	04/02/2027	9.60 Call	Bond Future	4116.0000	4.1160	3146.7600	3.1468	23.548	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	
2026/03/13	R038	04/02/2027	9.60 Put	Bond Future	1991.0400	1.9910	2709.1200	2.7091	36.066	0.0000	0.0000
2026/03/13	R038	06/05/2027		Bond Future	9.3992	111.1223	9.6339	109.4542	2.497	0.0000	0.0000
2026/03/13	R038	06/05/2027	8.71 Call	Bond Future	963.6500	0.9637	482.5200	0.4825	49.928	0.0000	0.0000
2026/03/13	R038	06/05/2027	8.71 Put	Bond Future	6071.8700	6.0719	7258.8200	7.2588	19.548	0.0000	0.0000
2026/03/13	R053	07/05/2026		Bond Future	9.1211	126.2675	9.2632	124.5734	1.557	0.0000	0.0000
2026/03/13	R053	07/05/2026	11.69 Call	Bond Future	25492.3400	25.4923	23798.5600	23.7986	6.644	0.0000	0.0000
2026/03/13	R053	07/05/2026	11.69 Put	Bond Future	0.0400	0.0000	0.3000	0.0003	650.000	0.0000	0.0000
2026/03/13	R053	06/08/2026		Bond Future	9.1726	128.5132	9.3156	126.8274	1.559	0.0000	0.0000
2026/03/13	R053	06/08/2026	12.28 Call	Bond Future	29405.3000	29.4053	27725.2600	27.7253	5.713	0.0000	0.0000
2026/03/13	R053	06/08/2026	12.28 Put	Bond Future	3.4100	0.0034	9.1700	0.0092	168.915	0.0000	0.0000
2026/03/13	R053	06/08/2026	8.10 Put	Bond Future	14002.0700	14.0021	15688.0300	15.6880	12.041	0.0000	0.0000
2026/03/13	R053	06/08/2026	8.10 Call	Bond Future	14.0800	0.0141	14.2400	0.0142	1.136	0.0000	0.0000
2026/03/13	R053	06/08/2026	8.60 Put	Bond Future	7528.3600	7.5284	9065.3200	9.0653	20.416	0.0000	0.0000
2026/03/13	R053	06/08/2026	8.60 Call	Bond Future	369.7900	0.3698	220.9500	0.2210	40.250	0.0000	0.0000
2026/03/13	R053	06/08/2026	9.10 Call	Bond Future	2480.5200	2.4805	2009.6500	2.0097	18.983	0.0000	0.0000
2026/03/13	R053	06/08/2026	9.10 Put	Bond Future	3351.9000	3.3519	4566.8300	4.5668	36.246	0.0000	0.0000
2026/03/13	R053	06/08/2026	9.60 Call	Bond Future	6354.0400	6.3540	5138.7900	5.1388	19.126	0.0000	0.0000
2026/03/13	R053	06/08/2026	9.60 Put	Bond Future	1427.9400	1.4279	1898.4900	1.8985	32.953	0.0000	0.0000
2026/03/13	R053	05/11/2026		Bond Future	9.2244	124.9012	9.3658	123.2532	1.532	0.0000	0.0000
2026/03/13	R053	05/11/2026	11.21 Call	Bond Future	20411.1200	20.4111	18885.7100	18.8857	7.473	0.0000	0.0000
2026/03/13	R053	05/11/2026	11.21 Put	Bond Future	285.6300	0.2856	408.2400	0.4082	42.926	0.0000	0.0000
2026/03/13	R053	04/02/2027		Bond Future	9.2807	127.0905	9.4220	125.4626	1.523	0.0000	0.0000
2026/03/13	R053	04/02/2027	9.99 Call	Bond Future	9874.3200	9.8743	8681.8700	8.6819	12.076	0.0000	0.0000
2026/03/13	R053	04/02/2027	9.99 Put	Bond Future	2057.0600	2.0571	2492.5200	2.4925	21.169	0.0000	0.0000
2026/03/13	R053	06/05/2027		Bond Future	9.3439	123.3966	9.4848	121.7941	1.508	0.0000	0.0000
2026/03/13	R053	06/05/2027	8.92 Call	Bond Future	2580.2100	2.5802	1941.5300	1.9415	24.753	0.0000	0.0000
2026/03/13	R053	06/05/2027	8.92 Put	Bond Future	7622.0400	7.6220	8585.8100	8.5858	12.645	0.0000	0.0000
2026/03/13	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/13	R186	07/05/2026	8.69 Call	Bond Future	61.7700	0.0618	61.2200	0.0612	0.890	0.0000	0.0000
2026/03/13	R186	07/05/2026	8.69 Put	Bond Future	61.7700	0.0618	61.2200	0.0612	0.890	0.0000	0.0000
2026/03/13	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/13	R186	06/08/2026	8.57 Call	Bond Future	68.2500	0.0683	68.0200	0.0680	0.337	0.0000	0.0000
2026/03/13	R186	06/08/2026	8.57 Put	Bond Future	68.2500	0.0683	68.0200	0.0680	0.337	0.0000	0.0000
2026/03/13	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/13	R186	05/11/2026	8.12 Call	Bond Future	43.0100	0.0430	42.9200	0.0429	0.209	0.0000	0.0000
2026/03/13	R186	05/11/2026	8.12 Put	Bond Future	43.0100	0.0430	42.9200	0.0429	0.209	0.0000	0.0000
2026/03/13	R202	07/05/2026		Bond Future	298.9858	298.9858	298.9749	298.9749	0.004	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/03/13	R202	07/05/2026	277.55 Call	Bond Future		21435.7600	21.4358	21424.8700	21.4249	0.051	0.0000	0.0000
2026/03/13	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R202	06/08/2026		Bond Future		298.9825	298.9825	299.0622	299.0622	0.027	0.0000	0.0000
2026/03/13	R202	06/08/2026	278.86 Call	Bond Future		20122.4900	20.1225	20202.1600	20.2022	0.396	0.0000	0.0000
2026/03/13	R202	06/08/2026	278.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R202	05/11/2026		Bond Future		304.2801	304.2801	304.5223	304.5223	0.080	0.0000	0.0000
2026/03/13	R202	05/11/2026	280.46 Call	Bond Future		23820.1200	23.8201	24062.2700	24.0623	1.017	0.0000	0.0000
2026/03/13	R202	05/11/2026	280.46 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R202	04/02/2027		Bond Future		304.2024	304.2024	304.5657	304.5657	0.119	0.0000	0.0000
2026/03/13	R202	04/02/2027	294.73 Call	Bond Future		9472.3800	9.4724	9835.6500	9.8357	3.835	0.0000	0.0000
2026/03/13	R202	04/02/2027	294.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R202	06/05/2027		Bond Future		309.4562	309.4562	309.9572	309.9572	0.162	0.0000	0.0000
2026/03/13	R202	06/05/2027	306.99 Call	Bond Future		2466.2000	2.4662	2967.2300	2.9672	20.316	0.0000	0.0000
2026/03/13	R202	06/05/2027	306.99 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R209	07/05/2026		Bond Future		8.8317	83.9136	9.0561	82.6290	2.541	0.0000	0.0000
2026/03/13	R209	07/05/2026	11.07 Call	Bond Future		11743.8400	11.7438	10459.7600	10.4598	10.934	0.0000	0.0000
2026/03/13	R209	07/05/2026	11.07 Put	Bond Future		0.0600	0.0001	0.6500	0.0007	983.333	0.0000	0.0000
2026/03/13	R209	06/08/2026		Bond Future		8.8933	85.4060	9.1216	84.1240	2.567	0.0000	0.0000
2026/03/13	R209	06/08/2026	11.39 Call	Bond Future		12744.9300	12.7449	11475.4700	11.4755	9.961	0.0000	0.0000
2026/03/13	R209	06/08/2026	11.39 Put	Bond Future		5.4400	0.0054	18.0100	0.0180	231.066	0.0000	0.0000
2026/03/13	R209	05/11/2026		Bond Future		8.9566	83.7494	9.1852	82.4897	2.553	0.0000	0.0000
2026/03/13	R209	05/11/2026	10.32 Call	Bond Future		7467.2100	7.4672	6346.8800	6.3469	15.003	0.0000	0.0000
2026/03/13	R209	05/11/2026	10.32 Put	Bond Future		304.9100	0.3049	444.3000	0.4443	45.715	0.0000	0.0000
2026/03/13	R209	04/02/2027		Bond Future		9.0273	85.2177	9.2587	83.9686	2.564	0.0000	0.0000
2026/03/13	R209	04/02/2027	9.28 Call	Bond Future		2976.3100	2.9763	2198.2900	2.1983	26.140	0.0000	0.0000
2026/03/13	R209	04/02/2027	9.28 Put	Bond Future		1613.6500	1.6137	2084.7600	2.0848	29.195	0.0000	0.0000
2026/03/13	R209	04/02/2027	8.96 Call	Bond Future		1909.0100	1.9090	1290.7500	1.2908	32.386	0.0000	0.0000
2026/03/13	R209	04/02/2027	8.96 Put	Bond Future		2276.5600	2.2766	2907.4300	2.9074	27.712	0.0000	0.0000
2026/03/13	R209	04/02/2027	8.03 Put	Bond Future		5842.1700	5.8422	7009.5700	7.0096	19.982	0.0000	0.0000
2026/03/13	R209	04/02/2027	8.03 Call	Bond Future		176.1100	0.1761	94.3800	0.0944	46.408	0.0000	0.0000
2026/03/13	R209	06/05/2027		Bond Future		9.1094	83.5200	9.3432	82.2854	2.567	0.0000	0.0000
2026/03/13	R209	06/05/2027	8.41 Call	Bond Future		722.6400	0.7226	402.2700	0.4023	44.333	0.0000	0.0000
2026/03/13	R209	06/05/2027	8.41 Put	Bond Future		4558.1000	4.5581	5472.3300	5.4723	20.057	0.0000	0.0000
2026/03/13	R209	06/05/2027	9.32 Call	Bond Future		3101.0500	3.1011	2307.0200	2.3070	25.605	0.0000	0.0000
2026/03/13	R209	06/05/2027	9.32 Put	Bond Future		1987.8900	1.9879	2428.4600	2.4285	22.163	0.0000	0.0000
2026/03/13	R209	06/05/2027	8.25 Put	Bond Future		5231.5600	5.2316	6232.8500	6.2329	19.139	0.0000	0.0000
2026/03/13	R209	06/05/2027	8.25 Call	Bond Future		487.4200	0.4874	254.1100	0.2541	47.866	0.0000	0.0000
2026/03/13	R210	07/05/2026		Bond Future		260.4154	260.4154	260.3015	260.3015	0.044	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/03/13	R210	07/05/2026	255.40 Call	Bond Future		5015.4200	5.0154	4901.4700	4.9015	2.272	0.0000	0.0000
2026/03/13	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R210	06/08/2026		Bond Future		265.1112	265.1112	265.0753	265.0753	0.014	0.0000	0.0000
2026/03/13	R210	06/08/2026	259.84 Call	Bond Future		5271.1500	5.2712	5235.2700	5.2353	0.681	0.0000	0.0000
2026/03/13	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R210	05/11/2026		Bond Future		266.2911	266.2911	266.3954	266.3954	0.039	0.0000	0.0000
2026/03/13	R210	05/11/2026	253.33 Call	Bond Future		12961.1300	12.9611	13065.4000	13.0654	0.804	0.0000	0.0000
2026/03/13	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R210	04/02/2027		Bond Future		271.0229	271.0229	271.2341	271.2341	0.078	0.0000	0.0000
2026/03/13	R210	04/02/2027	266.03 Call	Bond Future		4992.8600	4.9929	5204.1300	5.2041	4.231	0.0000	0.0000
2026/03/13	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R210	06/05/2027		Bond Future		272.1303	272.1303	272.4596	272.4596	0.121	0.0000	0.0000
2026/03/13	R210	06/05/2027	271.13 Call	Bond Future		1000.2800	1.0003	1329.6100	1.3296	32.924	0.0000	0.0000
2026/03/13	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R213	07/05/2026		Bond Future		8.2083	96.6551	8.4622	95.6984	3.093	0.0000	0.0000
2026/03/13	R213	07/05/2026	9.80 Call	Bond Future		5812.0900	5.8121	4868.0800	4.8681	16.242	0.0000	0.0000
2026/03/13	R213	07/05/2026	9.80 Put	Bond Future		1.7200	0.0017	14.4900	0.0145	742.442	0.0000	0.0000
2026/03/13	R213	06/08/2026		Bond Future		8.2757	98.3742	8.5381	97.4298	3.170	0.0000	0.0000
2026/03/13	R213	06/08/2026	9.69 Call	Bond Future		5025.8600	5.0259	4192.8000	4.1928	16.575	0.0000	0.0000
2026/03/13	R213	06/08/2026	9.69 Put	Bond Future		67.8200	0.0678	179.1500	0.1792	164.155	0.0000	0.0000
2026/03/13	R213	05/11/2026		Bond Future		8.3535	96.5457	8.6186	95.6362	3.174	0.0000	0.0000
2026/03/13	R213	05/11/2026	8.75 Call	Bond Future		2021.7000	2.0217	1551.2600	1.5513	23.270	0.0000	0.0000
2026/03/13	R213	05/11/2026	8.75 Put	Bond Future		665.3200	0.6653	1104.3800	1.1044	65.992	0.0000	0.0000
2026/03/13	R213	04/02/2027		Bond Future		8.4492	98.2388	8.7221	97.3511	3.230	0.0000	0.0000
2026/03/13	R213	04/02/2027	8.14 Call	Bond Future		755.6600	0.7557	543.3100	0.5433	28.101	0.0000	0.0000
2026/03/13	R213	04/02/2027	8.14 Put	Bond Future		1773.7500	1.7738	2449.0500	2.4491	38.072	0.0000	0.0000
2026/03/13	R213	06/05/2027		Bond Future		8.5640	96.3640	8.8441	95.5023	3.271	0.0000	0.0000
2026/03/13	R213	06/05/2027	7.56 Call	Bond Future		144.6500	0.1447	101.7500	0.1018	29.658	0.0000	0.0000
2026/03/13	R213	06/05/2027	7.56 Put	Bond Future		3312.8500	3.3129	4131.6800	4.1317	24.717	0.0000	0.0000
2026/03/13	R213	06/05/2027	9.25 Call	Bond Future		2804.0300	2.8040	2296.4300	2.2964	18.103	0.0000	0.0000
2026/03/13	R213	06/05/2027	9.25 Put	Bond Future		710.5400	0.7105	1064.6700	1.0647	49.840	0.0000	0.0000
2026/03/13	R213	06/05/2027	8.13 Put	Bond Future		2020.6900	2.0207	2686.0500	2.6861	32.927	0.0000	0.0000
2026/03/13	R213	06/05/2027	8.13 Call	Bond Future		666.7400	0.6667	470.3700	0.4704	29.452	0.0000	0.0000
2026/03/13	R214	07/05/2026		Bond Future		9.1591	79.9520	9.3115	78.9282	1.663	0.0000	0.0000
2026/03/13	R214	07/05/2026	11.53 Call	Bond Future		14008.5500	14.0086	12985.0200	12.9850	7.306	0.0000	0.0000
2026/03/13	R214	07/05/2026	11.53 Put	Bond Future		0.0400	0.0000	0.3100	0.0003	675.000	0.0000	0.0000
2026/03/13	R214	06/08/2026		Bond Future		9.2169	81.3740	9.3703	80.3562	1.664	0.0000	0.0000
2026/03/13	R214	06/08/2026	11.97 Call	Bond Future		15751.7000	15.7517	14740.1100	14.7401	6.422	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	
2026/03/13	R214	06/08/2026	11.97 Put	Bond Future	3.5700	0.0036	9.7700	0.0098	173.669	0.0000	0.0000
2026/03/13	R214	05/11/2026		Bond Future	9.2775	79.5017	9.4291	78.5084	1.635	0.0000	0.0000
2026/03/13	R214	05/11/2026	10.97 Call	Bond Future	10392.1300	10.3921	9501.0600	9.5011	8.574	0.0000	0.0000
2026/03/13	R214	05/11/2026	10.97 Put	Bond Future	241.5100	0.2415	343.7700	0.3438	42.342	0.0000	0.0000
2026/03/13	R214	04/02/2027		Bond Future	9.3446	80.8957	9.4963	79.9161	1.624	0.0000	0.0000
2026/03/13	R214	04/02/2027	9.90 Call	Bond Future	4855.7200	4.8557	4195.5700	4.1956	13.595	0.0000	0.0000
2026/03/13	R214	04/02/2027	9.90 Put	Bond Future	1351.4700	1.3515	1670.9700	1.6710	23.641	0.0000	0.0000
2026/03/13	R214	06/05/2027		Bond Future	9.4164	78.9786	9.5676	78.0158	1.606	0.0000	0.0000
2026/03/13	R214	06/05/2027	8.88 Call	Bond Future	1171.8600	1.1719	754.6900	0.7547	35.599	0.0000	0.0000
2026/03/13	R214	06/05/2027	8.88 Put	Bond Future	4723.8300	4.7238	5269.4600	5.2695	11.551	0.0000	0.0000
2026/03/13	R248	07/05/2026		Bond Future	9.2172	97.3539	9.3542	96.1329	1.486	0.0000	0.0000
2026/03/13	R248	07/05/2026	11.72 Call	Bond Future	18873.5900	18.8736	17652.8900	17.6529	6.468	0.0000	0.0000
2026/03/13	R248	07/05/2026	11.72 Put	Bond Future	0.0400	0.0000	0.2900	0.0003	625.000	0.0000	0.0000
2026/03/13	R248	07/05/2026	8.30 Put	Bond Future	8861.7000	8.8617	10082.7200	10.0827	13.779	0.0000	0.0000
2026/03/13	R248	07/05/2026	8.30 Call	Bond Future	0.1200	0.0001	0.1900	0.0002	58.333	0.0000	0.0000
2026/03/13	R248	07/05/2026	8.70 Put	Bond Future	4892.5400	4.8925	6086.3800	6.0864	24.401	0.0000	0.0000
2026/03/13	R248	07/05/2026	8.70 Call	Bond Future	47.9700	0.0480	20.8600	0.0209	56.514	0.0000	0.0000
2026/03/13	R248	07/05/2026	9.18 Call	Bond Future	1194.1200	1.1941	725.4000	0.7254	39.252	0.0000	0.0000
2026/03/13	R248	07/05/2026	9.18 Put	Bond Future	1530.3500	1.5304	2282.5800	2.2826	49.154	0.0000	0.0000
2026/03/13	R248	07/05/2026	9.19 Call	Bond Future	1241.1200	1.2411	759.4100	0.7594	38.813	0.0000	0.0000
2026/03/13	R248	07/05/2026	9.19 Put	Bond Future	1486.8500	1.4869	2226.0900	2.2261	49.719	0.0000	0.0000
2026/03/13	R248	06/08/2026		Bond Future	9.2717	99.0853	9.4094	97.8722	1.485	0.0000	0.0000
2026/03/13	R248	06/08/2026	12.37 Call	Bond Future	22238.4200	22.2384	21029.2500	21.0293	5.437	0.0000	0.0000
2026/03/13	R248	06/08/2026	12.37 Put	Bond Future	2.3200	0.0023	6.3000	0.0063	171.552	0.0000	0.0000
2026/03/13	R248	06/08/2026	9.00 Call	Bond Future	1953.8600	1.9539	1192.0400	1.1920	38.991	0.0000	0.0000
2026/03/13	R248	06/08/2026	9.00 Put	Bond Future	4421.6400	4.4216	4872.9700	4.8730	10.207	0.0000	0.0000
2026/03/13	R248	06/08/2026	10.00 Call	Bond Future	7347.5500	7.3476	5853.1900	5.8532	20.338	0.0000	0.0000
2026/03/13	R248	06/08/2026	10.00 Put	Bond Future	1201.6200	1.2016	920.4100	0.9204	23.403	0.0000	0.0000
2026/03/13	R248	05/11/2026		Bond Future	9.3283	96.3821	9.4641	95.1992	1.456	0.0000	0.0000
2026/03/13	R248	05/11/2026	11.31 Call	Bond Future	15366.5900	15.3666	14273.7400	14.2737	7.112	0.0000	0.0000
2026/03/13	R248	05/11/2026	11.31 Put	Bond Future	209.2900	0.2093	299.3200	0.2993	43.017	0.0000	0.0000
2026/03/13	R248	04/02/2027		Bond Future	9.3907	98.0720	9.5263	96.9059	1.444	0.0000	0.0000
2026/03/13	R248	04/02/2027	10.11 Call	Bond Future	7518.7500	7.5188	6498.8200	6.4988	13.565	0.0000	0.0000
2026/03/13	R248	04/02/2027	10.11 Put	Bond Future	1586.9700	1.5870	1733.0900	1.7331	9.207	0.0000	0.0000
2026/03/13	R248	06/05/2027		Bond Future	9.4569	95.3065	9.5918	94.1611	1.427	0.0000	0.0000
2026/03/13	R248	06/05/2027	9.05 Call	Bond Future	2077.6400	2.0776	1434.7800	1.4348	30.942	0.0000	0.0000
2026/03/13	R248	06/05/2027	9.05 Put	Bond Future	5670.9200	5.6709	6173.3700	6.1734	8.860	0.0000	0.0000
2026/03/13	R2R9	07/05/2026		Bond Future	9.1665	106.4073	9.3907	104.6897	2.446	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	
2026/03/13	R2R9	07/05/2026	99.91 Call	Bond Future	95557.5900	95.5576	93839.9700	93.8400	1.797	0.0000	0.0000
2026/03/13	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R2R9	06/08/2026		Bond Future	9.2362	108.2997	9.4642	106.5839	2.469	0.0000	0.0000
2026/03/13	R2R9	06/08/2026	101.74 Call	Bond Future	95180.2000	95.1802	93464.3900	93.4644	1.803	0.0000	0.0000
2026/03/13	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R2R9	05/11/2026		Bond Future	9.3072	105.2164	9.5359	103.5270	2.457	0.0000	0.0000
2026/03/13	R2R9	05/11/2026	98.56 Call	Bond Future	94246.3100	94.2463	92556.9800	92.5570	1.792	0.0000	0.0000
2026/03/13	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R2R9	04/02/2027		Bond Future	9.3855	107.0606	9.6170	105.3827	2.466	0.0000	0.0000
2026/03/13	R2R9	04/02/2027	9.89 Call	Bond Future	4703.1600	4.7032	3574.4600	3.5745	23.999	0.0000	0.0000
2026/03/13	R2R9	04/02/2027	9.89 Put	Bond Future	1095.0700	1.0951	1644.2700	1.6443	50.152	0.0000	0.0000
2026/03/13	R2R9	06/05/2027		Bond Future	9.4745	103.9074	9.7084	102.2457	2.470	0.0000	0.0000
2026/03/13	R2R9	06/05/2027	8.83 Call	Bond Future	1183.0700	1.1831	741.1300	0.7411	37.355	0.0000	0.0000
2026/03/13	R2R9	06/05/2027	8.83 Put	Bond Future	5961.1400	5.9611	7180.9000	7.1809	20.462	0.0000	0.0000
2026/03/13	R4R2	07/05/2026		Bond Future	9.2187	108.6240	9.3661	107.3512	1.599	0.0000	0.0000
2026/03/13	R4R2	07/05/2026	100.23 Call	Bond Future	97534.8600	97.5349	96262.1200	96.2621	1.305	0.0000	0.0000
2026/03/13	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R4R2	06/08/2026		Bond Future	9.2834	110.5558	9.4318	109.2936	1.599	0.0000	0.0000
2026/03/13	R4R2	06/08/2026	102.06 Call	Bond Future	97138.5500	97.1386	95876.3200	95.8763	1.299	0.0000	0.0000
2026/03/13	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R4R2	05/11/2026		Bond Future	9.3490	107.3859	9.4954	106.1595	1.566	0.0000	0.0000
2026/03/13	R4R2	05/11/2026	98.76 Call	Bond Future	96163.3500	96.1634	94936.9400	94.9369	1.275	0.0000	0.0000
2026/03/13	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	R4R2	04/02/2027		Bond Future	9.4208	109.2682	9.5671	108.0625	1.553	0.0000	0.0000
2026/03/13	R4R2	04/02/2027	10.13 Call	Bond Future	6491.5800	6.4916	5570.0700	5.5701	14.195	0.0000	0.0000
2026/03/13	R4R2	04/02/2027	10.13 Put	Bond Future	831.7800	0.8318	1116.0100	1.1160	34.171	0.0000	0.0000
2026/03/13	R4R2	06/05/2027		Bond Future	9.5017	106.0266	9.6475	104.8462	1.534	0.0000	0.0000
2026/03/13	R4R2	06/05/2027	9.00 Call	Bond Future	1682.8400	1.6828	1253.0100	1.2530	25.542	0.0000	0.0000
2026/03/13	R4R2	06/05/2027	9.00 Put	Bond Future	5900.5700	5.9006	6651.1700	6.6512	12.721	0.0000	0.0000
2026/03/13	RR87	07/05/2026		Bond Future	7.2229	102.7913	7.2256	102.7898	0.036	0.0000	0.0000
2026/03/13	RR87	07/05/2026	6.81 Call	Bond Future	0.1759	0.0002	5.5678	0.0056	3,065.833	0.0000	0.0000
2026/03/13	RR87	07/05/2026	6.81 Put	Bond Future	233.5859	0.2336	240.4578	0.2405	2.942	0.0000	0.0000
2026/03/13	RR87	06/08/2026		Bond Future	7.2412	100.8783	7.1564	100.9082	1.171	0.0000	0.0000
2026/03/13	RR87	06/08/2026	6.53 Call	Bond Future	0.8654	0.0009	7.0256	0.0070	711.853	0.0000	0.0000
2026/03/13	RR87	06/08/2026	6.53 Put	Bond Future	252.4554	0.2525	228.6956	0.2287	9.411	0.0000	0.0000
2026/03/13	RR87	05/11/2026		Bond Future	7.4431	102.6418	6.6976	102.7272	10.015	0.0000	0.0000
2026/03/13	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0407	0.0000	100.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/13	RR87	05/11/2026	5.27 Put	Bond Future	249.0700	0.2491	163.8007	0.1638	34.235	0.0000	0.0000
2026/03/13	RR88	07/05/2026		Bond Future	7.2860	105.6958	7.3365	105.6194	0.694	0.0000	0.0000
2026/03/13	RR88	07/05/2026	6.84 Call	Bond Future	1.0820	0.0011	13.5675	0.0136	1,153.905	0.0000	0.0000
2026/03/13	RR88	07/05/2026	6.84 Put	Bond Future	679.1020	0.6791	768.0775	0.7681	13.102	0.0000	0.0000
2026/03/13	RR88	06/08/2026		Bond Future	7.3195	104.7088	7.3551	104.6662	0.485	0.0000	0.0000
2026/03/13	RR88	06/08/2026	6.79 Call	Bond Future	23.9354	0.0239	57.5402	0.0575	140.398	0.0000	0.0000
2026/03/13	RR88	06/08/2026	6.79 Put	Bond Future	661.8954	0.6619	738.1302	0.7381	11.518	0.0000	0.0000
2026/03/13	RR88	05/11/2026		Bond Future	7.3541	105.9215	7.3448	105.9312	0.126	0.0000	0.0000
2026/03/13	RR88	05/11/2026	6.71 Call	Bond Future	33.9427	0.0339	64.5019	0.0645	90.032	0.0000	0.0000
2026/03/13	RR88	05/11/2026	6.71 Put	Bond Future	709.4227	0.7094	730.2719	0.7303	2.939	0.0000	0.0000
2026/03/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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