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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/03/2026 TO 12/03/2026

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
2026/03/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/12	2029	07/05/2026		Bond Future	146.3931	146.3931	146.4748	0.056	0.0000	0.0000
2026/03/12	2029	07/05/2026	141.82 Call	Bond Future	4573.0500	4.5731	4654.7600	1.787	0.0000	0.0000
2026/03/12	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2029	06/08/2026		Bond Future	149.0326	149.0326	149.1160	0.056	0.0000	0.0000
2026/03/12	2029	06/08/2026	144.10 Call	Bond Future	4932.5900	4.9326	5015.9800	1.691	0.0000	0.0000
2026/03/12	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	
2026/03/12	2029	05/11/2026		Bond Future	150.1962	150.1962	150.2815	150.2815	0.057	0.0000	0.0000
2026/03/12	2029	05/11/2026	147.56 Call	Bond Future	2636.1600	2.6362	2721.5100	2.7215	3.238	0.0000	0.0000
2026/03/12	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2029	04/02/2027		Bond Future	152.8649	152.8649	152.9521	152.9521	0.057	0.0000	0.0000
2026/03/12	2029	04/02/2027	149.72 Call	Bond Future	3144.9100	3.1449	3232.0500	3.2321	2.771	0.0000	0.0000
2026/03/12	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2029	06/05/2027		Bond Future	154.0044	154.0044	154.0943	154.0943	0.058	0.0000	0.0000
2026/03/12	2029	06/05/2027	153.32 Call	Bond Future	684.3900	0.6844	774.2600	0.7743	13.131	0.0000	0.0000
2026/03/12	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2030	07/05/2026	7.21 Put	Bond Future	1794.3300	1.7943	2506.6100	2.5066	39.696	0.0000	0.0000
2026/03/12	2030	07/05/2026	7.21 Call	Bond Future	2.9600	0.0030	0.1200	0.0001	95.946	0.0000	0.0000
2026/03/12	2030	07/05/2026	7.71 Put	Bond Future	482.3300	0.4823	982.0800	0.9821	103.612	0.0000	0.0000
2026/03/12	2030	07/05/2026	7.71 Call	Bond Future	307.9400	0.3079	92.5700	0.0926	69.939	0.0000	0.0000
2026/03/12	2030	07/05/2026	7.92 Call	Bond Future	720.6700	0.7207	322.0900	0.3221	55.307	0.0000	0.0000
2026/03/12	2030	07/05/2026	7.92 Put	Bond Future	225.2600	0.2253	541.8000	0.5418	140.522	0.0000	0.0000
2026/03/12	2030	07/05/2026		Bond Future	7.7645	102.9618	7.9893	102.2467	2.895	0.0000	0.0000
2026/03/12	2030	07/05/2026	9.39 Call	Bond Future	5034.8300	5.0348	4321.1700	4.3212	14.174	0.0000	0.0000
2026/03/12	2030	07/05/2026	9.39 Put	Bond Future	0.5100	0.0005	1.9700	0.0020	286.275	0.0000	0.0000
2026/03/12	2030	06/08/2026		Bond Future	7.8234	100.7836	8.0673	100.0559	3.118	0.0000	0.0000
2026/03/12	2030	06/08/2026	9.22 Call	Bond Future	4123.3500	4.1234	3437.5900	3.4376	16.631	0.0000	0.0000
2026/03/12	2030	06/08/2026	9.22 Put	Bond Future	43.4500	0.0435	85.4200	0.0854	96.594	0.0000	0.0000
2026/03/12	2030	06/08/2026	7.21 Put	Bond Future	1899.8600	1.8999	2596.2300	2.5962	36.654	0.0000	0.0000
2026/03/12	2030	06/08/2026	7.21 Call	Bond Future	40.8500	0.0409	9.4900	0.0095	76.769	0.0000	0.0000
2026/03/12	2030	06/08/2026	7.71 Put	Bond Future	812.9600	0.8130	1298.0000	1.2980	59.663	0.0000	0.0000
2026/03/12	2030	06/08/2026	7.71 Call	Bond Future	472.4300	0.4724	229.7400	0.2297	51.371	0.0000	0.0000
2026/03/12	2030	06/08/2026	8.06 Call	Bond Future	1123.5400	1.1235	700.0300	0.7000	37.694	0.0000	0.0000
2026/03/12	2030	06/08/2026	8.06 Put	Bond Future	417.6100	0.4176	721.8300	0.7218	72.848	0.0000	0.0000
2026/03/12	2030	05/11/2026		Bond Future	7.8760	102.5453	8.1410	101.8050	3.365	0.0000	0.0000
2026/03/12	2030	05/11/2026	8.39 Call	Bond Future	1843.3800	1.8434	1342.9400	1.3429	27.148	0.0000	0.0000
2026/03/12	2030	05/11/2026	8.39 Put	Bond Future	413.4500	0.4135	653.3400	0.6533	58.022	0.0000	0.0000
2026/03/12	2030	04/02/2027		Bond Future	7.9458	100.3364	8.2361	99.5833	3.653	0.0000	0.0000
2026/03/12	2030	04/02/2027	7.82 Call	Bond Future	775.1000	0.7751	483.2800	0.4833	37.649	0.0000	0.0000
2026/03/12	2030	04/02/2027	7.82 Put	Bond Future	1103.7100	1.1037	1565.0000	1.5650	41.794	0.0000	0.0000
2026/03/12	2030	06/05/2027		Bond Future	8.0612	102.0434	8.3814	101.2777	3.972	0.0000	0.0000
2026/03/12	2030	06/05/2027	7.27 Call	Bond Future	209.0200	0.2090	100.6100	0.1006	51.866	0.0000	0.0000
2026/03/12	2030	06/05/2027	7.27 Put	Bond Future	2132.7500	2.1328	2790.0200	2.7900	30.818	0.0000	0.0000
2026/03/12	2031	07/05/2026		Bond Future	114.8217	114.8217	114.8694	114.8694	0.042	0.0000	0.0000
2026/03/12	2031	07/05/2026	113.84 Call	Bond Future	997.5900	0.9976	1042.1800	1.0422	4.470	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	
2026/03/12	2031	07/05/2026	113.84 Put	Bond Future	15.9100	0.0159	12.7400	0.0127	19.925	0.0000	0.0000
2026/03/12	2031	06/08/2026		Bond Future	114.4790	114.4790	114.5280	114.5280	0.043	0.0000	0.0000
2026/03/12	2031	06/08/2026	113.81 Call	Bond Future	818.1600	0.8182	854.3100	0.8543	4.418	0.0000	0.0000
2026/03/12	2031	06/08/2026	113.81 Put	Bond Future	149.1900	0.1492	136.3000	0.1363	8.640	0.0000	0.0000
2026/03/12	2031	05/11/2026		Bond Future	116.5070	116.5070	116.5571	116.5571	0.043	0.0000	0.0000
2026/03/12	2031	05/11/2026	111.49 Call	Bond Future	5017.0100	5.0170	5067.0900	5.0671	0.998	0.0000	0.0000
2026/03/12	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/12	2031	04/02/2027		Bond Future	116.1227	116.1227	116.1749	116.1749	0.045	0.0000	0.0000
2026/03/12	2031	04/02/2027	116.18 Call	Bond Future	544.6000	0.5446	569.5000	0.5695	4.572	0.0000	0.0000
2026/03/12	2031	04/02/2027	116.18 Put	Bond Future	601.8600	0.6019	574.5900	0.5746	4.531	0.0000	0.0000
2026/03/12	2031	06/05/2027		Bond Future	118.1267	118.1267	118.1801	118.1801	0.045	0.0000	0.0000
2026/03/12	2031	06/05/2027	116.87 Call	Bond Future	1440.1100	1.4401	1482.2100	1.4822	2.923	0.0000	0.0000
2026/03/12	2031	06/05/2027	116.87 Put	Bond Future	183.4200	0.1834	172.0900	0.1721	6.177	0.0000	0.0000
2026/03/12	2032	07/05/2026		Bond Future	8.1646	101.3251	8.3809	100.3334	2.649	0.0000	0.0000
2026/03/12	2032	07/05/2026	10.14 Call	Bond Future	8621.7900	8.6218	7630.7400	7.6307	11.495	0.0000	0.0000
2026/03/12	2032	07/05/2026	10.14 Put	Bond Future	0.2400	0.0002	0.8700	0.0009	262.500	0.0000	0.0000
2026/03/12	2032	07/05/2026	Put	Bond Future	305.8800	0.3059	633.3700	0.6334	107.065	0.0000	0.0000
2026/03/12	2032	07/05/2026	Call	Bond Future	1630.9300	1.6309	966.7400	0.9667	40.725	0.0000	0.0000
2026/03/12	2032	06/08/2026		Bond Future	8.2223	103.1270	8.4509	102.1178	2.780	0.0000	0.0000
2026/03/12	2032	06/08/2026	10.12 Call	Bond Future	8033.2100	8.0332	7046.1800	7.0462	12.287	0.0000	0.0000
2026/03/12	2032	06/08/2026	10.12 Put	Bond Future	23.6700	0.0237	45.8400	0.0458	93.663	0.0000	0.0000
2026/03/12	2032	05/11/2026		Bond Future	8.2834	100.7720	8.5251	99.7453	2.919	0.0000	0.0000
2026/03/12	2032	05/11/2026	9.16 Call	Bond Future	4031.7800	4.0318	3213.5000	3.2135	20.296	0.0000	0.0000
2026/03/12	2032	05/11/2026	9.16 Put	Bond Future	370.3300	0.3703	578.7600	0.5788	56.282	0.0000	0.0000
2026/03/12	2032	04/02/2027		Bond Future	8.3562	102.5385	8.6127	101.4939	3.069	0.0000	0.0000
2026/03/12	2032	04/02/2027	8.48 Call	Bond Future	1790.6300	1.7906	1260.1500	1.2602	29.625	0.0000	0.0000
2026/03/12	2032	04/02/2027	8.48 Put	Bond Future	1284.7800	1.2848	1798.8600	1.7989	40.013	0.0000	0.0000
2026/03/12	2032	06/05/2027		Bond Future	8.4486	100.1274	8.7213	99.0653	3.228	0.0000	0.0000
2026/03/12	2032	06/05/2027	7.80 Call	Bond Future	489.3400	0.4893	279.7200	0.2797	42.837	0.0000	0.0000
2026/03/12	2032	06/05/2027	7.80 Put	Bond Future	3072.6600	3.0727	3925.1100	3.9251	27.743	0.0000	0.0000
2026/03/12	2033	07/05/2026		Bond Future	143.2180	143.2180	142.9874	142.9874	0.161	0.0000	0.0000
2026/03/12	2033	07/05/2026	135.16 Call	Bond Future	8058.0400	8.0580	7827.4300	7.8274	2.862	0.0000	0.0000
2026/03/12	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2033	06/08/2026		Bond Future	145.8004	145.8004	145.5658	145.5658	0.161	0.0000	0.0000
2026/03/12	2033	06/08/2026	134.25 Call	Bond Future	11550.3500	11.5504	11315.7600	11.3158	2.031	0.0000	0.0000
2026/03/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2033	05/11/2026		Bond Future	146.8047	146.8047	146.5664	146.5664	0.162	0.0000	0.0000
2026/03/12	2033	05/11/2026	137.26 Call	Bond Future	9544.7000	9.5447	9306.3700	9.3064	2.497	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
2026/03/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/12	2033	04/02/2027		Bond Future	149.4133	149.4133	149.1710	149.1710	0.162	0.0000
2026/03/12	2033	04/02/2027	142.71 Call	Bond Future	6703.3000	6.7033	6461.0200	6.4610	3.614	0.0000
2026/03/12	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/12	2033	06/05/2027		Bond Future	150.3883	150.3883	150.1429	150.1429	0.163	0.0000
2026/03/12	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/12	2033	06/05/2027	151.21 Put	Bond Future	821.7400	0.8217	1067.1100	1.0671	29.860	0.0000
2026/03/12	2037	07/05/2026	9.00 Put	Bond Future	461.0200	0.4610	981.7500	0.9818	112.952	0.0000
2026/03/12	2037	07/05/2026	9.00 Call	Bond Future	1945.4600	1.9455	1064.3300	1.0643	45.292	0.0000
2026/03/12	2037	07/05/2026	9.49 Put	Bond Future	81.6100	0.0816	207.9500	0.2080	154.809	0.0000
2026/03/12	2037	07/05/2026	9.49 Call	Bond Future	4744.9200	4.7449	3469.4000	3.4694	26.882	0.0000
2026/03/12	2037	07/05/2026	10.06 Call	Bond Future	8196.3700	8.1964	6813.1500	6.8132	16.876	0.0000
2026/03/12	2037	07/05/2026	10.06 Put	Bond Future	10.0600	0.0101	28.7000	0.0287	185.288	0.0000
2026/03/12	2037	07/05/2026	12.40 Call	Bond Future	20891.6000	20.8916	19489.7400	19.4897	6.710	0.0000
2026/03/12	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/12	2037	07/05/2026	10.95 Put	Bond Future	0.1400	0.0001	0.5000	0.0005	257.143	0.0000
2026/03/12	2037	07/05/2026	10.95 Call	Bond Future	13335.4600	13.3355	11933.9600	11.9340	10.510	0.0000
2026/03/12	2037	07/05/2026		Bond Future	8.7785	100.4392	8.9876	99.0374	2.381	0.0000
2026/03/12	2037	07/05/2026	11.32 Call	Bond Future	15357.3700	15.3574	13955.5400	13.9555	9.128	0.0000
2026/03/12	2037	07/05/2026	11.32 Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000
2026/03/12	2037	06/08/2026		Bond Future	8.8423	97.9656	9.0595	96.5389	2.456	0.0000
2026/03/12	2037	06/08/2026	11.71 Call	Bond Future	16780.6700	16.7807	15356.2400	15.3562	8.489	0.0000
2026/03/12	2037	06/08/2026	11.71 Put	Bond Future	1.9800	0.0020	4.2700	0.0043	115.657	0.0000
2026/03/12	2037	06/08/2026	11.30 Call	Bond Future	14641.3900	14.6414	13222.8800	13.2229	9.688	0.0000
2026/03/12	2037	06/08/2026	11.30 Put	Bond Future	8.2100	0.0082	16.4200	0.0164	100.000	0.0000
2026/03/12	2037	06/08/2026	10.70 Call	Bond Future	11401.8800	11.4019	10015.5500	10.0156	12.159	0.0000
2026/03/12	2037	06/08/2026	10.70 Put	Bond Future	51.4000	0.0514	91.7900	0.0918	78.580	0.0000
2026/03/12	2037	06/08/2026	10.02 Put	Bond Future	196.5500	0.1966	333.3000	0.3333	69.575	0.0000
2026/03/12	2037	06/08/2026	10.02 Call	Bond Future	7609.4400	7.6094	6319.4700	6.3195	16.952	0.0000
2026/03/12	2037	05/11/2026	10.83 Call	Bond Future	11692.0900	11.6921	10321.3700	10.3214	11.723	0.0000
2026/03/12	2037	05/11/2026	10.83 Put	Bond Future	147.4000	0.1474	228.1600	0.2282	54.790	0.0000
2026/03/12	2037	05/11/2026	10.23 Call	Bond Future	8484.8200	8.4848	7202.8100	7.2028	15.109	0.0000
2026/03/12	2037	05/11/2026	10.23 Put	Bond Future	324.0200	0.3240	493.4900	0.4935	52.302	0.0000
2026/03/12	2037	05/11/2026	9.46 Put	Bond Future	890.6800	0.8907	1317.0800	1.3171	47.874	0.0000
2026/03/12	2037	05/11/2026	9.46 Call	Bond Future	4440.2800	4.4403	3415.2000	3.4152	23.086	0.0000
2026/03/12	2037	05/11/2026		Bond Future	8.9009	99.6780	9.1262	98.2265	2.531	0.0000
2026/03/12	2037	05/11/2026	10.62 Call	Bond Future	10581.5200	10.5815	9237.0200	9.2370	12.706	0.0000
2026/03/12	2037	05/11/2026	10.62 Put	Bond Future	201.1300	0.2011	308.1100	0.3081	53.189	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	
2026/03/12	2037	04/02/2027		Bond Future	8.9673	97.1683	9.2014	95.6915	2.611	0.0000	0.0000
2026/03/12	2037	04/02/2027	9.51 Call	Bond Future	4650.0900	4.6501	3658.6900	3.6587	21.320	0.0000	0.0000
2026/03/12	2037	04/02/2027	9.51 Put	Bond Future	1271.9900	1.2720	1757.4000	1.7574	38.161	0.0000	0.0000
2026/03/12	2037	04/02/2027	9.81 Call	Bond Future	6099.9600	6.1000	4988.0600	4.9881	18.228	0.0000	0.0000
2026/03/12	2037	04/02/2027	9.81 Put	Bond Future	921.5700	0.9216	1286.4800	1.2865	39.597	0.0000	0.0000
2026/03/12	2037	04/02/2027	9.31 Call	Bond Future	3736.5600	3.7366	2844.6000	2.8446	23.871	0.0000	0.0000
2026/03/12	2037	04/02/2027	9.31 Put	Bond Future	1584.8600	1.5849	2169.7100	2.1697	36.902	0.0000	0.0000
2026/03/12	2037	04/02/2027	8.44 Put	Bond Future	4212.1200	4.2121	5368.4700	5.3685	27.453	0.0000	0.0000
2026/03/12	2037	04/02/2027	8.44 Call	Bond Future	773.9400	0.7739	453.4800	0.4535	41.406	0.0000	0.0000
2026/03/12	2037	06/05/2027		Bond Future	9.0495	98.8209	9.2929	97.3192	2.691	0.0000	0.0000
2026/03/12	2037	06/05/2027	8.58 Call	Bond Future	1235.4700	1.2355	811.5000	0.8115	34.316	0.0000	0.0000
2026/03/12	2037	06/05/2027	8.58 Put	Bond Future	4220.1300	4.2201	5297.8300	5.2978	25.537	0.0000	0.0000
2026/03/12	2038	07/05/2026		Bond Future	159.2602	159.2602	159.2580	159.2580	0.001	0.0000	0.0000
2026/03/12	2038	07/05/2026	144.53 Call	Bond Future	14730.1900	14.7302	14727.9700	14.7280	0.015	0.0000	0.0000
2026/03/12	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2038	06/08/2026		Bond Future	159.9409	159.9409	159.9391	159.9391	0.001	0.0000	0.0000
2026/03/12	2038	06/08/2026	144.72 Call	Bond Future	15220.9300	15.2209	15219.0900	15.2191	0.012	0.0000	0.0000
2026/03/12	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2038	05/11/2026		Bond Future	162.7746	162.7746	162.7730	162.7730	0.001	0.0000	0.0000
2026/03/12	2038	05/11/2026	146.31 Call	Bond Future	16464.6200	16.4646	16462.9900	16.4630	0.010	0.0000	0.0000
2026/03/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2038	04/02/2027		Bond Future	163.4387	163.4387	163.4382	163.4382	0.000	0.0000	0.0000
2026/03/12	2038	04/02/2027	153.83 Call	Bond Future	9608.6700	9.6087	9608.2100	9.6082	0.005	0.0000	0.0000
2026/03/12	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2038	06/05/2027		Bond Future	166.2610	166.2610	166.2608	166.2608	0.000	0.0000	0.0000
2026/03/12	2038	06/05/2027	166.10 Call	Bond Future	160.9700	0.1610	160.8100	0.1608	0.099	0.0000	0.0000
2026/03/12	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2040	07/05/2026	12.22 Call	Bond Future	21114.9900	21.1150	19859.8600	19.8599	5.944	0.0000	0.0000
2026/03/12	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2040	07/05/2026	11.72 Call	Bond Future	18283.9600	18.2840	17028.8400	17.0288	6.865	0.0000	0.0000
2026/03/12	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/12	2040	07/05/2026	10.70 Put	Bond Future	3.0600	0.0031	6.9500	0.0070	127.124	0.0000	0.0000
2026/03/12	2040	07/05/2026	10.70 Call	Bond Future	12026.2200	12.0262	10774.9800	10.7750	10.404	0.0000	0.0000
2026/03/12	2040	07/05/2026	12.53 Call	Bond Future	22797.3100	22.7973	21542.1800	21.5422	5.506	0.0000	0.0000
2026/03/12	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2040	07/05/2026	12.03 Call	Bond Future	20056.6500	20.0567	18801.5200	18.8015	6.258	0.0000	0.0000
2026/03/12	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2040	07/05/2026	11.12 Put	Bond Future	0.3000	0.0003	0.7600	0.0008	153.333	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	
2026/03/12	2040	07/05/2026	11.12 Call	Bond Future	14683.9500	14.6840	13429.2800	13.4293	8.544	0.0000	0.0000
2026/03/12	2040	07/05/2026		Bond Future	9.0087	102.4187	9.1714	101.1636	1.805	0.0000	0.0000
2026/03/12	2040	07/05/2026	11.67 Call	Bond Future	17992.5900	17.9926	16737.4700	16.7375	6.976	0.0000	0.0000
2026/03/12	2040	07/05/2026	11.67 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/03/12	2040	07/05/2026	8.65 Put	Bond Future	2978.7800	2.9788	4140.0900	4.1401	38.986	0.0000	0.0000
2026/03/12	2040	07/05/2026	8.65 Call	Bond Future	129.7000	0.1297	35.8800	0.0359	72.336	0.0000	0.0000
2026/03/12	2040	07/05/2026	Put	Bond Future	406.9500	0.4070	750.0000	0.7500	84.298	0.0000	0.0000
2026/03/12	2040	07/05/2026	Call	Bond Future	2825.6300	2.8256	1913.5500	1.9136	32.279	0.0000	0.0000
2026/03/12	2040	06/08/2026		Bond Future	9.0726	99.7296	9.2410	98.4523	1.856	0.0000	0.0000
2026/03/12	2040	06/08/2026	12.19 Call	Bond Future	20296.9000	20.2969	19020.5500	19.0206	6.288	0.0000	0.0000
2026/03/12	2040	06/08/2026	12.19 Put	Bond Future	1.1400	0.0011	2.1000	0.0021	84.211	0.0000	0.0000
2026/03/12	2040	05/11/2026		Bond Future	9.1314	101.4728	9.3054	100.1733	1.906	0.0000	0.0000
2026/03/12	2040	05/11/2026	11.06 Call	Bond Future	13328.1300	13.3281	12099.8400	12.0998	9.216	0.0000	0.0000
2026/03/12	2040	05/11/2026	11.06 Put	Bond Future	180.8600	0.1809	252.0900	0.2521	39.384	0.0000	0.0000
2026/03/12	2040	05/11/2026	11.27 Call	Bond Future	14543.4400	14.5434	13293.8000	13.2938	8.592	0.0000	0.0000
2026/03/12	2040	05/11/2026	11.27 Put	Bond Future	118.6400	0.1186	168.5200	0.1685	42.043	0.0000	0.0000
2026/03/12	2040	05/11/2026	10.67 Call	Bond Future	10995.5200	10.9955	9810.0800	9.8101	10.781	0.0000	0.0000
2026/03/12	2040	05/11/2026	10.67 Put	Bond Future	296.1200	0.2961	410.2000	0.4102	38.525	0.0000	0.0000
2026/03/12	2040	05/11/2026	9.91 Put	Bond Future	773.9300	0.7739	1056.2900	1.0563	36.484	0.0000	0.0000
2026/03/12	2040	05/11/2026	9.91 Call	Bond Future	6405.9600	6.4060	5388.8000	5.3888	15.878	0.0000	0.0000
2026/03/12	2040	04/02/2027		Bond Future	9.1970	98.7441	9.3771	97.4219	1.959	0.0000	0.0000
2026/03/12	2040	04/02/2027	9.93 Call	Bond Future	6435.9700	6.4360	5463.7800	5.4638	15.106	0.0000	0.0000
2026/03/12	2040	04/02/2027	9.93 Put	Bond Future	1208.2800	1.2083	1558.2900	1.5583	28.968	0.0000	0.0000
2026/03/12	2040	04/02/2027	10.17 Call	Bond Future	7789.0600	7.7891	6744.3500	6.7444	13.413	0.0000	0.0000
2026/03/12	2040	04/02/2027	10.17 Put	Bond Future	935.0500	0.9351	1212.5400	1.2125	29.676	0.0000	0.0000
2026/03/12	2040	04/02/2027	9.67 Call	Bond Future	5014.4400	5.0144	4140.5300	4.1405	17.428	0.0000	0.0000
2026/03/12	2040	04/02/2027	9.67 Put	Bond Future	1595.2000	1.5952	2043.4900	2.0435	28.102	0.0000	0.0000
2026/03/12	2040	04/02/2027	8.78 Put	Bond Future	4338.2800	4.3383	5292.8300	5.2928	22.003	0.0000	0.0000
2026/03/12	2040	04/02/2027	8.78 Call	Bond Future	1179.1800	1.1792	811.5300	0.8115	31.178	0.0000	0.0000
2026/03/12	2040	06/05/2027		Bond Future	9.2761	100.4232	9.4627	99.0788	2.011	0.0000	0.0000
2026/03/12	2040	06/05/2027	8.88 Call	Bond Future	1666.4600	1.6665	1230.5900	1.2306	26.155	0.0000	0.0000
2026/03/12	2040	06/05/2027	8.88 Put	Bond Future	4609.2300	4.6092	5517.7800	5.5178	19.712	0.0000	0.0000
2026/03/12	2043	07/05/2026		Bond Future	123.2756	123.2756	124.8436	124.8436	1.272	0.0000	0.0000
2026/03/12	2043	07/05/2026	111.70 Call	Bond Future	11575.5900	11.5756	13143.6300	13.1436	13.546	0.0000	0.0000
2026/03/12	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2043	06/08/2026		Bond Future	122.6559	122.6559	124.2528	124.2528	1.302	0.0000	0.0000
2026/03/12	2043	06/08/2026	110.88 Call	Bond Future	11775.8560	11.7759	13372.7504	13.3728	13.561	0.0000	0.0000
2026/03/12	2043	06/08/2026	110.88 Put	Bond Future	0.0060	0.0000	0.0004	0.0000	93.823	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	
2026/03/12	2043	05/11/2026		Bond Future	124.8287	124.8287	126.4540	126.4540	1.302	0.0000	0.0000
2026/03/12	2043	05/11/2026	112.84 Call	Bond Future	11989.1734	11.9892	13614.0690	13.6141	13.553	0.0000	0.0000
2026/03/12	2043	05/11/2026	112.84 Put	Bond Future	0.4434	0.0004	0.0790	0.0001	82.176	0.0000	0.0000
2026/03/12	2043	04/02/2027		Bond Future	124.1555	124.1555	125.8111	125.8111	1.333	0.0000	0.0000
2026/03/12	2043	04/02/2027	117.63 Call	Bond Future	6667.4552	6.6675	8241.1177	8.2411	23.602	0.0000	0.0000
2026/03/12	2043	04/02/2027	117.63 Put	Bond Future	141.9252	0.1419	60.0077	0.0600	57.719	0.0000	0.0000
2026/03/12	2043	06/05/2027		Bond Future	126.2977	126.2977	127.9822	127.9822	1.334	0.0000	0.0000
2026/03/12	2043	06/05/2027	127.48 Call	Bond Future	1565.2931	1.5653	2375.8621	2.3759	51.784	0.0000	0.0000
2026/03/12	2043	06/05/2027	127.48 Put	Bond Future	2747.6131	2.7476	1873.6221	1.8736	31.809	0.0000	0.0000
2026/03/12	2044	07/05/2026		Bond Future	9.0908	99.4442	9.2532	98.0735	1.786	0.0000	0.0000
2026/03/12	2044	07/05/2026	11.80 Call	Bond Future	19492.4100	19.4924	18121.7200	18.1217	7.032	0.0000	0.0000
2026/03/12	2044	07/05/2026	11.80 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/03/12	2044	07/05/2026	10.00 Call	Bond Future	7350.7700	7.3508	6029.8900	6.0299	17.969	0.0000	0.0000
2026/03/12	2044	07/05/2026	10.00 Put	Bond Future	39.3500	0.0394	89.1700	0.0892	126.607	0.0000	0.0000
2026/03/12	2044	07/05/2026	Put	Bond Future	1700.8000	1.7008	2554.8700	2.5549	50.216	0.0000	0.0000
2026/03/12	2044	07/05/2026	Call	Bond Future	1144.9500	1.1450	628.3200	0.6283	45.122	0.0000	0.0000
2026/03/12	2044	06/08/2026	9.25 Call	Bond Future	2397.5400	2.3975	1663.4100	1.6634	30.620	0.0000	0.0000
2026/03/12	2044	06/08/2026	9.25 Put	Bond Future	1557.9100	1.5579	2218.7700	2.2188	42.420	0.0000	0.0000
2026/03/12	2044	06/08/2026	9.00 Call	Bond Future	1223.3400	1.2233	746.0400	0.7460	39.016	0.0000	0.0000
2026/03/12	2044	06/08/2026	9.00 Put	Bond Future	2494.4100	2.4944	3412.1000	3.4121	36.790	0.0000	0.0000
2026/03/12	2044	06/08/2026		Bond Future	9.1496	96.8275	9.3172	95.4325	1.832	0.0000	0.0000
2026/03/12	2044	06/08/2026	12.42 Call	Bond Future	22498.8400	22.4988	21104.6200	21.1046	6.197	0.0000	0.0000
2026/03/12	2044	06/08/2026	12.42 Put	Bond Future	0.9000	0.0009	1.6700	0.0017	85.556	0.0000	0.0000
2026/03/12	2044	05/11/2026		Bond Future	9.2035	98.5200	9.3761	97.1007	1.876	0.0000	0.0000
2026/03/12	2044	05/11/2026	11.34 Call	Bond Future	15685.5300	15.6855	14323.0500	14.3231	8.686	0.0000	0.0000
2026/03/12	2044	05/11/2026	11.34 Put	Bond Future	138.5100	0.1385	195.3300	0.1953	41.022	0.0000	0.0000
2026/03/12	2044	04/02/2027		Bond Future	9.2631	95.8647	9.4412	94.4207	1.923	0.0000	0.0000
2026/03/12	2044	04/02/2027	10.18 Call	Bond Future	8232.0000	8.2320	7110.5300	7.1105	13.623	0.0000	0.0000
2026/03/12	2044	04/02/2027	10.18 Put	Bond Future	1136.2300	1.1362	1458.7000	1.4587	28.381	0.0000	0.0000
2026/03/12	2044	06/05/2027		Bond Future	9.3342	97.4949	9.5181	96.0266	1.970	0.0000	0.0000
2026/03/12	2044	06/05/2027	9.08 Call	Bond Future	2425.6000	2.4256	1856.6600	1.8567	23.456	0.0000	0.0000
2026/03/12	2044	06/05/2027	9.08 Put	Bond Future	4512.5900	4.5126	5411.9900	5.4120	19.931	0.0000	0.0000
2026/03/12	2046	07/05/2026		Bond Future	139.6413	139.6413	139.8468	139.8468	0.147	0.0000	0.0000
2026/03/12	2046	07/05/2026	124.95 Call	Bond Future	14691.2700	14.6913	14896.7700	14.8968	1.399	0.0000	0.0000
2026/03/12	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2046	06/08/2026		Bond Future	142.1592	142.1592	142.3685	142.3685	0.147	0.0000	0.0000
2026/03/12	2046	06/08/2026	122.38 Call	Bond Future	19779.1600	19.7792	19988.4700	19.9885	1.058	0.0000	0.0000
2026/03/12	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	
2026/03/12	2046	05/11/2026		Bond Future	142.3569	142.3569	142.5708	142.5708	0.150	0.0000	0.0000
2026/03/12	2046	05/11/2026	125.48 Call	Bond Future	16876.8700	16.8769	17090.7800	17.0908	1.267	0.0000	0.0000
2026/03/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2046	04/02/2027		Bond Future	144.8860	144.8860	145.1038	145.1038	0.150	0.0000	0.0000
2026/03/12	2046	04/02/2027	131.09 Call	Bond Future	13795.9500	13.7960	14013.7500	14.0138	1.579	0.0000	0.0000
2026/03/12	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2046	06/05/2027		Bond Future	145.0287	145.0287	145.2522	145.2522	0.154	0.0000	0.0000
2026/03/12	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2046	06/05/2027	148.99 Put	Bond Future	3961.2900	3.9613	3737.8400	3.7378	5.641	0.0000	0.0000
2026/03/12	2050	07/05/2026		Bond Future	144.0322	144.0322	143.4224	143.4224	0.423	0.0000	0.0000
2026/03/12	2050	07/05/2026	124.07 Call	Bond Future	19962.2000	19.9622	19352.4100	19.3524	3.055	0.0000	0.0000
2026/03/12	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2050	06/08/2026		Bond Future	144.1890	144.1890	143.5686	143.5686	0.430	0.0000	0.0000
2026/03/12	2050	06/08/2026	123.27 Call	Bond Future	20918.9600	20.9190	20298.6000	20.2986	2.966	0.0000	0.0000
2026/03/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2050	05/11/2026		Bond Future	146.7436	146.7436	146.1124	146.1124	0.430	0.0000	0.0000
2026/03/12	2050	05/11/2026	123.84 Call	Bond Future	22903.6400	22.9036	22272.3900	22.2724	2.756	0.0000	0.0000
2026/03/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2050	04/02/2027		Bond Future	146.8690	146.8690	146.2277	146.2277	0.437	0.0000	0.0000
2026/03/12	2050	04/02/2027	132.39 Call	Bond Future	14479.0400	14.4790	13837.7400	13.8377	4.429	0.0000	0.0000
2026/03/12	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2050	06/05/2027		Bond Future	149.4050	149.4050	148.7530	148.7530	0.436	0.0000	0.0000
2026/03/12	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	2050	06/05/2027	150.46 Put	Bond Future	1055.0300	1.0550	1707.0500	1.7071	61.801	0.0000	0.0000
2026/03/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	AL37	07/05/2026		Index Future	1271.1850	1271.1850	1260.6100	1260.6100	0.832	0.0000	0.0000
2026/03/12	AL37	06/08/2026		Index Future	1293.5480	1293.5480	1282.7880	1282.7880	0.832	0.0000	0.0000
2026/03/12	AL37	05/11/2026		Index Future	1316.4160	1316.4160	1305.4680	1305.4680	0.832	0.0000	0.0000
2026/03/12	AL37	04/02/2027		Index Future	1339.5140	1339.5140	1328.3750	1328.3750	0.832	0.0000	0.0000
2026/03/12	AL37	06/05/2027		Index Future	1362.3750	1362.3750	1351.0500	1351.0500	0.831	0.0000	0.0000
2026/03/12	AL7T	07/05/2026		Index Future	1646.0030	1646.0030	1624.4170	1624.4170	1.311	0.0000	0.0000
2026/03/12	AL7T	06/08/2026		Index Future	1674.9600	1674.9600	1652.9960	1652.9960	1.311	0.0000	0.0000
2026/03/12	AL7T	05/11/2026		Index Future	1704.5710	1704.5710	1682.2210	1682.2210	1.311	0.0000	0.0000
2026/03/12	AL7T	04/02/2027		Index Future	1734.4780	1734.4780	1711.7390	1711.7390	1.311	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	
2026/03/12	AL7T	06/05/2027		Index Future	1764.0800	1764.0800	1740.9580	1740.9580	1.311	0.0000	0.0000
2026/03/12	ALBI	07/05/2026		Index Future	1396.5660	1396.5660	1380.1450	1380.1450	1.176	0.0000	0.0000
2026/03/12	ALBI	06/08/2026		Index Future	1421.1350	1421.1350	1404.4260	1404.4260	1.176	0.0000	0.0000
2026/03/12	ALBI	05/11/2026		Index Future	1446.2590	1446.2590	1429.2560	1429.2560	1.176	0.0000	0.0000
2026/03/12	ALBI	04/02/2027		Index Future	1471.6340	1471.6340	1454.3360	1454.3360	1.175	0.0000	0.0000
2026/03/12	ALBI	06/05/2027		Index Future	1496.7500	1496.7500	1479.1610	1479.1610	1.175	0.0000	0.0000
2026/03/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	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	
2026/03/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/12	ES33	07/05/2026		Bond Future	8.9405	93.5295	9.1452	92.5040	2.290	0.0000	0.0000
2026/03/12	ES33	07/05/2026	11.69 Call	Bond Future	12648.9300	12.6489	11623.4800	11.6235	8.107	0.0000	0.0000
2026/03/12	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES33	06/08/2026		Bond Future	9.0181	95.2159	9.2326	94.1721	2.378	0.0000	0.0000
2026/03/12	ES33	06/08/2026	12.02 Call	Bond Future	13347.2400	13.3472	12303.4200	12.3034	7.820	0.0000	0.0000
2026/03/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES33	05/11/2026		Bond Future	9.1021	93.1112	9.3270	92.0490	2.470	0.0000	0.0000
2026/03/12	ES33	05/11/2026	10.83 Call	Bond Future	7782.8300	7.7828	6720.6400	6.7206	13.648	0.0000	0.0000
2026/03/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES33	04/02/2027		Bond Future	9.2002	94.7647	9.4364	93.6838	2.568	0.0000	0.0000
2026/03/12	ES33	04/02/2027	9.70 Call	Bond Future	2268.1500	2.2682	1187.2700	1.1873	47.655	0.0000	0.0000
2026/03/12	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES33	06/05/2027		Bond Future	9.3118	92.6078	9.5602	91.5085	2.668	0.0000	0.0000
2026/03/12	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES33	06/05/2027	8.80 Put	Bond Future	2317.5100	2.3175	3416.8000	3.4168	47.434	0.0000	0.0000
2026/03/12	ES42	07/05/2026		Bond Future	9.4057	92.9792	9.5682	91.7357	1.727	0.0000	0.0000
2026/03/12	ES42	07/05/2026	12.20 Call	Bond Future	18337.8000	18.3378	17094.3100	17.0943	6.781	0.0000	0.0000
2026/03/12	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/12	ES42	06/08/2026		Bond Future	9.4707	94.6555	9.6384	93.3897	1.771	0.0000	0.0000
2026/03/12	ES42	06/08/2026	12.65 Call	Bond Future	20181.1300	20.1811	18915.4100	18.9154	6.272	0.0000	0.0000
2026/03/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES42	05/11/2026		Bond Future	9.5370	92.0690	9.7102	90.7809	1.817	0.0000	0.0000
2026/03/12	ES42	05/11/2026	11.66 Call	Bond Future	14104.1400	14.1041	12816.0800	12.8161	9.132	0.0000	0.0000
2026/03/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES42	04/02/2027		Bond Future	9.6090	93.7030	9.7880	92.3923	1.863	0.0000	0.0000
2026/03/12	ES42	04/02/2027	10.29 Call	Bond Future	4843.1200	4.8431	3532.3600	3.5324	27.064	0.0000	0.0000
2026/03/12	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES42	06/05/2027		Bond Future	9.6913	91.0557	9.8765	89.7226	1.910	0.0000	0.0000
2026/03/12	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	ES42	06/05/2027	9.33 Put	Bond Future	2686.6400	2.6866	4019.7100	4.0197	49.618	0.0000	0.0000
2026/03/12	GOVI	07/05/2026		GOVI	1370.1570	1370.1570	1353.5970	1353.5970	1.209	0.0000	0.0000
2026/03/12	GOVI	07/05/2026	1,177. Call 00	GOVI	1931570.0000	193.1570	1765970.0000	176.5970	8.573	0.0000	0.0000
2026/03/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	GOVI	06/08/2026		GOVI	1394.2610	1394.2610	1377.4110	1377.4110	1.209	0.0000	0.0000
2026/03/12	GOVI	06/08/2026	1,189. Call 00	GOVI	2052610.0000	205.2610	1884110.0000	188.4110	8.209	0.0000	0.0000
2026/03/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	GOVI	05/11/2026		GOVI	1418.9090	1418.9090	1401.7630	1401.7630	1.208	0.0000	0.0000
2026/03/12	GOVI	05/11/2026	1,277. Call 00	GOVI	1419090.0000	141.9090	1247630.0000	124.7630	12.082	0.0000	0.0000
2026/03/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	GOVI	04/02/2027		GOVI	1443.8050	1443.8050	1426.3610	1426.3610	1.208	0.0000	0.0000
2026/03/12	GOVI	04/02/2027	1,369. Call 00	GOVI	748050.0000	74.8050	573610.0000	57.3610	23.319	0.0000	0.0000
2026/03/12	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	GOVI	06/05/2027		GOVI	1468.4460	1468.4460	1450.7080	1450.7080	1.208	0.0000	0.0000
2026/03/12	GOVI	06/05/2027	1,427. Call 00	GOVI	414460.0000	41.4460	237080.0000	23.7080	42.798	0.0000	0.0000
2026/03/12	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/12	I258	07/05/2026		Bond Future	131.2755	131.2755	133.2817	133.2817	1.528	0.0000	0.0000
2026/03/12	I258	07/05/2026	113.73 Call	Bond Future	17545.5100	17.5455	19551.7300	19.5517	11.434	0.0000	0.0000
2026/03/12	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	I258	06/08/2026		Bond Future	130.8001	130.8001	132.8430	132.8430	1.562	0.0000	0.0000
2026/03/12	I258	06/08/2026	112.95 Call	Bond Future	17850.0839	17.8501	19893.0116	19.8930	11.445	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	
2026/03/12	I258	06/08/2026	112.95 Put	Bond Future	0.0139	0.0000	0.0016	0.0000	88.817	0.0000	0.0000
2026/03/12	I258	05/11/2026		Bond Future	133.1172	133.1172	135.1965	135.1965	1.562	0.0000	0.0000
2026/03/12	I258	05/11/2026	114.95 Call	Bond Future	18168.2076	18.1682	20246.7284	20.2467	11.440	0.0000	0.0000
2026/03/12	I258	05/11/2026	114.95 Put	Bond Future	0.9876	0.0010	0.2584	0.0003	73.839	0.0000	0.0000
2026/03/12	I258	04/02/2027		Bond Future	132.5913	132.5913	134.7089	134.7089	1.597	0.0000	0.0000
2026/03/12	I258	04/02/2027	118.90 Call	Bond Future	13755.9709	13.7560	15838.1396	15.8381	15.136	0.0000	0.0000
2026/03/12	I258	04/02/2027	118.90 Put	Bond Future	64.6709	0.0647	29.1996	0.0292	54.849	0.0000	0.0000
2026/03/12	I258	06/05/2027		Bond Future	134.8792	134.8792	137.0338	137.0338	1.597	0.0000	0.0000
2026/03/12	I258	06/05/2027	134.78 Call	Bond Future	3451.8274	3.4518	4669.2750	4.6693	35.270	0.0000	0.0000
2026/03/12	I258	06/05/2027	134.78 Put	Bond Future	3352.6374	3.3526	2415.4550	2.4155	27.954	0.0000	0.0000
2026/03/12	IGOV	07/05/2026		Index Future	439.5130	439.5130	439.5950	439.5950	0.019	0.0000	0.0000
2026/03/12	IGOV	06/08/2026		Index Future	447.3520	447.3520	447.4360	447.4360	0.019	0.0000	0.0000
2026/03/12	IGOV	05/11/2026		Index Future	455.3660	455.3660	455.4520	455.4520	0.019	0.0000	0.0000
2026/03/12	IGOV	04/02/2027		Index Future	463.4590	463.4590	463.5470	463.5470	0.019	0.0000	0.0000
2026/03/12	IGOV	06/05/2027		Index Future	471.4700	471.4700	471.5620	471.5620	0.020	0.0000	0.0000
2026/03/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/12	R033	07/05/2026		Bond Future	8.2648	110.1033	8.4806	108.9324	2.610	0.0000	0.0000
2026/03/12	R033	07/05/2026	10.38 Call	Bond Future	10820.3500	10.8204	9655.5900	9.6556	10.765	0.0000	0.0000
2026/03/12	R033	07/05/2026	10.38 Put	Bond Future	5.3200	0.0053	11.4700	0.0115	115.602	0.0000	0.0000
2026/03/12	R033	06/08/2026		Bond Future	8.3227	112.0613	8.5497	110.8697	2.727	0.0000	0.0000
2026/03/12	R033	06/08/2026	10.25 Call	Bond Future	9801.4000	9.8014	8697.5400	8.6975	11.262	0.0000	0.0000
2026/03/12	R033	06/08/2026	10.25 Put	Bond Future	194.3800	0.1944	282.1200	0.2821	45.138	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	
2026/03/12	R033	05/11/2026		Bond Future	8.3832	108.9806	8.6222	107.7682	2.850	0.0000	0.0000
2026/03/12	R033	05/11/2026	9.33 Call	Bond Future	5677.7000	5.6777	4777.7100	4.7777	15.851	0.0000	0.0000
2026/03/12	R033	05/11/2026	9.33 Put	Bond Future	974.0200	0.9740	1286.3400	1.2863	32.065	0.0000	0.0000
2026/03/12	R033	04/02/2027		Bond Future	8.4542	110.8907	8.7062	109.6573	2.981	0.0000	0.0000
2026/03/12	R033	04/02/2027	8.65 Call	Bond Future	3331.0800	3.3311	2670.6000	2.6706	19.828	0.0000	0.0000
2026/03/12	R033	04/02/2027	8.65 Put	Bond Future	2371.3300	2.3713	2944.2300	2.9442	24.159	0.0000	0.0000
2026/03/12	R033	06/05/2027		Bond Future	8.5422	107.7395	8.8086	106.4854	3.119	0.0000	0.0000
2026/03/12	R033	06/05/2027	7.93 Call	Bond Future	1234.1600	1.2342	871.2500	0.8713	29.405	0.0000	0.0000
2026/03/12	R033	06/05/2027	7.93 Put	Bond Future	4188.1500	4.1882	5079.3500	5.0794	21.279	0.0000	0.0000
2026/03/12	R035	07/05/2026	8.29 Put	Bond Future	1525.0100	1.5250	2641.1300	2.6411	73.188	0.0000	0.0000
2026/03/12	R035	07/05/2026	8.29 Call	Bond Future	319.1500	0.3192	81.4500	0.0815	74.479	0.0000	0.0000
2026/03/12	R035	07/05/2026	8.79 Put	Bond Future	292.1700	0.2922	695.7900	0.6958	138.146	0.0000	0.0000
2026/03/12	R035	07/05/2026	8.79 Call	Bond Future	2178.5100	2.1785	1228.3100	1.2283	43.617	0.0000	0.0000
2026/03/12	R035	07/05/2026	9.20 Call	Bond Future	4396.3500	4.3964	3156.8900	3.1569	28.193	0.0000	0.0000
2026/03/12	R035	07/05/2026	9.20 Put	Bond Future	63.4600	0.0635	177.8200	0.1778	180.208	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.66 Call	Bond Future	12436.8600	12.4369	11083.2900	11.0833	10.884	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.66 Put	Bond Future	0.0900	0.0001	0.3400	0.0003	277.778	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.16 Call	Bond Future	9765.8700	9.7659	8415.9000	8.4159	13.823	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.16 Put	Bond Future	1.6700	0.0017	5.5200	0.0055	230.539	0.0000	0.0000
2026/03/12	R035	07/05/2026	9.66 Put	Bond Future	10.6600	0.0107	33.4500	0.0335	213.790	0.0000	0.0000
2026/03/12	R035	07/05/2026	9.66 Call	Bond Future	6996.7200	6.9967	5665.6900	5.6657	19.024	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.71 Call	Bond Future	12698.4600	12.6985	11344.8300	11.3448	10.660	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.71 Put	Bond Future	0.0600	0.0001	0.2500	0.0003	316.667	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.21 Call	Bond Future	10037.5300	10.0375	8686.9400	8.6869	13.455	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.21 Put	Bond Future	1.4000	0.0014	4.6300	0.0046	230.714	0.0000	0.0000
2026/03/12	R035	07/05/2026	9.71 Put	Bond Future	8.8000	0.0088	27.8400	0.0278	216.364	0.0000	0.0000
2026/03/12	R035	07/05/2026	9.71 Call	Bond Future	7277.5600	7.2776	5942.7800	5.9428	18.341	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.64 Call	Bond Future	12331.9400	12.3319	10978.4100	10.9784	10.976	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.64 Put	Bond Future	0.1000	0.0001	0.3900	0.0004	290.000	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.14 Call	Bond Future	9656.9200	9.6569	8307.2300	8.3072	13.976	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.14 Put	Bond Future	1.7900	0.0018	5.9200	0.0059	230.726	0.0000	0.0000
2026/03/12	R035	07/05/2026	9.64 Put	Bond Future	11.5100	0.0115	36.0000	0.0360	212.772	0.0000	0.0000
2026/03/12	R035	07/05/2026	9.64 Call	Bond Future	6884.1800	6.8842	5554.8500	5.5549	19.310	0.0000	0.0000
2026/03/12	R035	07/05/2026		Bond Future	8.4827	104.1375	8.7025	102.7837	2.592	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.86 Call	Bond Future	13477.2800	13.4773	12123.5300	12.1235	10.045	0.0000	0.0000
2026/03/12	R035	07/05/2026	10.86 Put	Bond Future	0.0200	0.0000	0.0900	0.0001	350.000	0.0000	0.0000
2026/03/12	R035	07/05/2026	8.31 Call	Bond Future	360.4200	0.3604	96.8100	0.0968	73.140	0.0000	0.0000
2026/03/12	R035	07/05/2026	8.31 Put	Bond Future	1440.2400	1.4402	2530.4500	2.5305	75.696	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	
2026/03/12	R035	07/05/2026	8.55 Call	Bond Future	1093.8700	1.0939	468.0600	0.4681	57.211	0.0000	0.0000
2026/03/12	R035	07/05/2026	8.55 Put	Bond Future	676.6100	0.6766	1404.6200	1.4046	107.597	0.0000	0.0000
2026/03/12	R035	06/08/2026	7.70 Put	Bond Future	5271.7700	5.2718	6628.1200	6.6281	25.729	0.0000	0.0000
2026/03/12	R035	06/08/2026	7.70 Call	Bond Future	27.3600	0.0274	5.9500	0.0060	78.253	0.0000	0.0000
2026/03/12	R035	06/08/2026	7.90 Put	Bond Future	4061.5700	4.0616	5367.9700	5.3680	32.165	0.0000	0.0000
2026/03/12	R035	06/08/2026	7.90 Call	Bond Future	100.4900	0.1005	29.1300	0.0291	71.012	0.0000	0.0000
2026/03/12	R035	06/08/2026	8.34 Call	Bond Future	785.2800	0.7853	387.5300	0.3875	50.651	0.0000	0.0000
2026/03/12	R035	06/08/2026	8.34 Put	Bond Future	1991.9100	1.9919	2971.9200	2.9719	49.200	0.0000	0.0000
2026/03/12	R035	06/08/2026	7.95 Put	Bond Future	3777.9800	3.7780	5062.9800	5.0630	34.013	0.0000	0.0000
2026/03/12	R035	06/08/2026	7.95 Call	Bond Future	134.6400	0.1346	41.8800	0.0419	68.895	0.0000	0.0000
2026/03/12	R035	06/08/2026		Bond Future	8.5376	105.9895	8.7669	104.6118	2.686	0.0000	0.0000
2026/03/12	R035	06/08/2026	11.06 Call	Bond Future	13913.3500	13.9134	12541.0200	12.5410	9.863	0.0000	0.0000
2026/03/12	R035	06/08/2026	11.06 Put	Bond Future	4.5800	0.0046	10.0100	0.0100	118.559	0.0000	0.0000
2026/03/12	R035	06/08/2026	10.22 Call	Bond Future	9632.6400	9.6326	8308.0200	8.3080	13.751	0.0000	0.0000
2026/03/12	R035	06/08/2026	10.22 Put	Bond Future	63.2300	0.0632	116.3700	0.1164	84.042	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.72 Call	Bond Future	7005.7400	7.0057	5751.1100	5.7511	17.909	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.72 Put	Bond Future	153.2200	0.1532	276.3500	0.2764	80.362	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.22 Put	Bond Future	392.9700	0.3930	678.6700	0.6787	72.703	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.22 Call	Bond Future	4423.2900	4.4233	3331.2300	3.3312	24.689	0.0000	0.0000
2026/03/12	R035	06/08/2026	10.13 Call	Bond Future	9161.6600	9.1617	7845.5600	7.8456	14.365	0.0000	0.0000
2026/03/12	R035	06/08/2026	10.13 Put	Bond Future	73.7200	0.0737	135.3800	0.1354	83.641	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.63 Call	Bond Future	6533.3600	6.5334	5299.1000	5.2991	18.892	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.63 Put	Bond Future	180.9300	0.1809	324.4300	0.3244	79.312	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.13 Put	Bond Future	463.4900	0.4635	793.4300	0.7934	71.186	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.13 Call	Bond Future	3974.2900	3.9743	2926.4700	2.9265	26.365	0.0000	0.0000
2026/03/12	R035	06/08/2026	8.29 Put	Bond Future	2174.3000	2.1743	3203.2400	3.2032	47.323	0.0000	0.0000
2026/03/12	R035	06/08/2026	8.29 Call	Bond Future	659.3600	0.6594	310.5400	0.3105	52.903	0.0000	0.0000
2026/03/12	R035	06/08/2026	8.79 Put	Bond Future	874.9200	0.8749	1430.6500	1.4307	63.518	0.0000	0.0000
2026/03/12	R035	06/08/2026	8.79 Call	Bond Future	2390.4400	2.3904	1568.4100	1.5684	34.388	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.39 Call	Bond Future	5286.4700	5.2865	4124.2400	4.1242	21.985	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.39 Put	Bond Future	284.5000	0.2845	500.0300	0.5000	75.757	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.71 Call	Bond Future	6953.1400	6.9531	5700.6000	5.7006	18.014	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.71 Put	Bond Future	156.0200	0.1560	281.2400	0.2812	80.259	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.21 Call	Bond Future	4372.9800	4.3730	3285.5500	3.2856	24.867	0.0000	0.0000
2026/03/12	R035	06/08/2026	9.21 Put	Bond Future	400.2000	0.4002	690.5300	0.6905	72.546	0.0000	0.0000
2026/03/12	R035	06/08/2026	8.71 Put	Bond Future	1015.5300	1.0155	1638.3400	1.6383	61.329	0.0000	0.0000
2026/03/12	R035	06/08/2026	8.71 Call	Bond Future	2053.9600	2.0540	1299.0100	1.2990	36.756	0.0000	0.0000
2026/03/12	R035	05/11/2026	9.80 Call	Bond Future	7148.1500	7.1482	5939.5600	5.9396	16.908	0.0000	0.0000
2026/03/12	R035	05/11/2026	9.80 Put	Bond Future	345.8200	0.3458	538.9800	0.5390	55.856	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	
2026/03/12	R035	05/11/2026	9.30 Call	Bond Future	4739.7200	4.7397	3694.0600	3.6941	22.062	0.0000	0.0000
2026/03/12	R035	05/11/2026	9.30 Put	Bond Future	691.1300	0.6911	1047.2200	1.0472	51.523	0.0000	0.0000
2026/03/12	R035	05/11/2026	8.80 Put	Bond Future	1370.0800	1.3701	1997.0600	1.9971	45.762	0.0000	0.0000
2026/03/12	R035	05/11/2026	8.80 Call	Bond Future	2560.3500	2.5604	1785.5800	1.7856	30.260	0.0000	0.0000
2026/03/12	R035	05/11/2026		Bond Future	8.5972	103.3436	8.8364	101.9419	2.782	0.0000	0.0000
2026/03/12	R035	05/11/2026	10.03 Call	Bond Future	8289.5400	8.2895	7033.2100	7.0332	15.156	0.0000	0.0000
2026/03/12	R035	05/11/2026	10.03 Put	Bond Future	254.4200	0.2544	399.8400	0.3998	57.157	0.0000	0.0000
2026/03/12	R035	05/11/2026	8.97 Call	Bond Future	3258.2800	3.2583	2377.2500	2.3773	27.040	0.0000	0.0000
2026/03/12	R035	05/11/2026	8.97 Put	Bond Future	1084.1700	1.0842	1604.8900	1.6049	48.029	0.0000	0.0000
2026/03/12	R035	05/11/2026	8.47 Call	Bond Future	1392.5100	1.3925	860.1000	0.8601	38.234	0.0000	0.0000
2026/03/12	R035	05/11/2026	8.47 Put	Bond Future	2148.1700	2.1482	3017.5100	3.0175	40.469	0.0000	0.0000
2026/03/12	R035	05/11/2026	7.97 Put	Bond Future	4104.5200	4.1045	5337.1800	5.3372	30.032	0.0000	0.0000
2026/03/12	R035	05/11/2026	7.97 Call	Bond Future	306.9800	0.3070	137.8900	0.1379	55.082	0.0000	0.0000
2026/03/12	R035	04/02/2027	7.70 Put	Bond Future	5916.7700	5.9168	7255.1600	7.2552	22.620	0.0000	0.0000
2026/03/12	R035	04/02/2027	7.70 Call	Bond Future	153.3200	0.1533	65.6000	0.0656	57.214	0.0000	0.0000
2026/03/12	R035	04/02/2027	8.20 Put	Bond Future	3467.4800	3.4675	4568.8500	4.5689	31.763	0.0000	0.0000
2026/03/12	R035	04/02/2027	8.20 Call	Bond Future	737.6200	0.7376	412.8800	0.4129	44.025	0.0000	0.0000
2026/03/12	R035	04/02/2027	8.85 Call	Bond Future	2655.6700	2.6557	1888.7100	1.8887	28.880	0.0000	0.0000
2026/03/12	R035	04/02/2027	8.85 Put	Bond Future	1604.6900	1.6047	2263.8400	2.2638	41.076	0.0000	0.0000
2026/03/12	R035	04/02/2027		Bond Future	8.6662	105.1554	8.9162	103.7293	2.885	0.0000	0.0000
2026/03/12	R035	04/02/2027	9.02 Call	Bond Future	3319.1000	3.3191	2453.8800	2.4539	26.068	0.0000	0.0000
2026/03/12	R035	04/02/2027	9.02 Put	Bond Future	1308.5700	1.3086	1869.4600	1.8695	42.863	0.0000	0.0000
2026/03/12	R035	06/05/2027		Bond Future	8.7434	102.4470	9.0048	100.9969	2.989	0.0000	0.0000
2026/03/12	R035	06/05/2027	8.25 Call	Bond Future	959.4400	0.9594	587.3200	0.5873	38.785	0.0000	0.0000
2026/03/12	R035	06/05/2027	8.25 Put	Bond Future	3772.2300	3.7722	4850.2600	4.8503	28.578	0.0000	0.0000
2026/03/12	R038	07/05/2026		Bond Future	8.8785	115.7060	9.0823	114.0967	2.296	0.0000	0.0000
2026/03/12	R038	07/05/2026	11.40 Call	Bond Future	17856.8400	17.8568	16247.5600	16.2476	9.012	0.0000	0.0000
2026/03/12	R038	07/05/2026	11.40 Put	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0.0000	0.0000
2026/03/12	R038	06/08/2026		Bond Future	8.9418	117.7637	9.1535	116.1260	2.367	0.0000	0.0000
2026/03/12	R038	06/08/2026	11.77 Call	Bond Future	19410.3300	19.4103	17776.3500	17.7764	8.418	0.0000	0.0000
2026/03/12	R038	06/08/2026	11.77 Put	Bond Future	3.5700	0.0036	7.3100	0.0073	104.762	0.0000	0.0000
2026/03/12	R038	05/11/2026		Bond Future	9.0066	114.3417	9.2263	112.6754	2.439	0.0000	0.0000
2026/03/12	R038	05/11/2026	10.72 Call	Bond Future	12337.6900	12.3377	10783.1800	10.7832	12.600	0.0000	0.0000
2026/03/12	R038	05/11/2026	10.72 Put	Bond Future	201.9600	0.2020	313.7200	0.3137	55.338	0.0000	0.0000
2026/03/12	R038	04/02/2027		Bond Future	9.0786	116.3456	9.3069	114.6503	2.515	0.0000	0.0000
2026/03/12	R038	04/02/2027	9.60 Call	Bond Future	5252.2600	5.2523	4116.0000	4.1160	21.634	0.0000	0.0000
2026/03/12	R038	04/02/2027	9.60 Put	Bond Future	1432.0200	1.4320	1991.0400	1.9910	39.037	0.0000	0.0000
2026/03/12	R038	06/05/2027		Bond Future	9.1618	112.8462	9.3992	111.1223	2.592	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	
2026/03/12	R038	06/05/2027	8.71 Call	Bond Future	1457.8500	1.4579	963.6500	0.9637	33.899	0.0000	0.0000
2026/03/12	R038	06/05/2027	8.71 Put	Bond Future	4842.1500	4.8422	6071.8700	6.0719	25.396	0.0000	0.0000
2026/03/12	R053	07/05/2026		Bond Future	8.9588	128.2511	9.1211	126.2675	1.811	0.0000	0.0000
2026/03/12	R053	07/05/2026	11.69 Call	Bond Future	27475.9400	27.4759	25492.3400	25.4923	7.219	0.0000	0.0000
2026/03/12	R053	07/05/2026	11.69 Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2026/03/12	R053	06/08/2026		Bond Future	9.0057	130.5318	9.1726	128.5132	1.854	0.0000	0.0000
2026/03/12	R053	06/08/2026	12.28 Call	Bond Future	31422.4000	31.4224	29405.3000	29.4053	6.419	0.0000	0.0000
2026/03/12	R053	06/08/2026	12.28 Put	Bond Future	1.8600	0.0019	3.4100	0.0034	83.333	0.0000	0.0000
2026/03/12	R053	06/08/2026	8.10 Put	Bond Future	12011.2500	12.0113	14002.0700	14.0021	16.575	0.0000	0.0000
2026/03/12	R053	06/08/2026	8.10 Call	Bond Future	41.9100	0.0419	14.0800	0.0141	66.404	0.0000	0.0000
2026/03/12	R053	06/08/2026	8.60 Put	Bond Future	5851.0200	5.8510	7528.3600	7.5284	28.667	0.0000	0.0000
2026/03/12	R053	06/08/2026	8.60 Call	Bond Future	711.1000	0.7111	369.7900	0.3698	47.997	0.0000	0.0000
2026/03/12	R053	06/08/2026	9.10 Call	Bond Future	3537.2600	3.5373	2480.5200	2.4805	29.875	0.0000	0.0000
2026/03/12	R053	06/08/2026	9.10 Put	Bond Future	2389.9900	2.3900	3351.9000	3.3519	40.247	0.0000	0.0000
2026/03/12	R053	06/08/2026	9.60 Call	Bond Future	7917.2300	7.9172	6354.0400	6.3540	19.744	0.0000	0.0000
2026/03/12	R053	06/08/2026	9.60 Put	Bond Future	972.4800	0.9725	1427.9400	1.4279	46.835	0.0000	0.0000
2026/03/12	R053	05/11/2026		Bond Future	9.0527	126.9550	9.2244	124.9012	1.897	0.0000	0.0000
2026/03/12	R053	05/11/2026	11.21 Call	Bond Future	22382.1200	22.3821	20411.1200	20.4111	8.806	0.0000	0.0000
2026/03/12	R053	05/11/2026	11.21 Put	Bond Future	202.9000	0.2029	285.6300	0.2856	40.774	0.0000	0.0000
2026/03/12	R053	04/02/2027		Bond Future	9.1039	129.1801	9.2807	127.0905	1.942	0.0000	0.0000
2026/03/12	R053	04/02/2027	9.99 Call	Bond Future	11496.1400	11.4961	9874.3200	9.8743	14.108	0.0000	0.0000
2026/03/12	R053	04/02/2027	9.99 Put	Bond Future	1589.2800	1.5893	2057.0600	2.0571	29.433	0.0000	0.0000
2026/03/12	R053	06/05/2027		Bond Future	9.1617	125.5214	9.3439	123.3966	1.988	0.0000	0.0000
2026/03/12	R053	06/05/2027	8.92 Call	Bond Future	3404.6600	3.4047	2580.2100	2.5802	24.215	0.0000	0.0000
2026/03/12	R053	06/05/2027	8.92 Put	Bond Future	6321.6700	6.3217	7622.0400	7.6220	20.570	0.0000	0.0000
2026/03/12	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/12	R186	07/05/2026	8.69 Call	Bond Future	62.3200	0.0623	61.7700	0.0618	0.883	0.0000	0.0000
2026/03/12	R186	07/05/2026	8.69 Put	Bond Future	62.3200	0.0623	61.7700	0.0618	0.883	0.0000	0.0000
2026/03/12	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/12	R186	06/08/2026	8.57 Call	Bond Future	68.4800	0.0685	68.2500	0.0683	0.336	0.0000	0.0000
2026/03/12	R186	06/08/2026	8.57 Put	Bond Future	68.4800	0.0685	68.2500	0.0683	0.336	0.0000	0.0000
2026/03/12	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/12	R186	05/11/2026	8.12 Call	Bond Future	43.1000	0.0431	43.0100	0.0430	0.209	0.0000	0.0000
2026/03/12	R186	05/11/2026	8.12 Put	Bond Future	43.1000	0.0431	43.0100	0.0430	0.209	0.0000	0.0000
2026/03/12	R202	07/05/2026		Bond Future	297.9044	297.9044	298.9858	298.9858	0.363	0.0000	0.0000
2026/03/12	R202	07/05/2026	277.55 Call	Bond Future	20354.4200	20.3544	21435.7600	21.4358	5.313	0.0000	0.0000
2026/03/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/12	R202	06/08/2026		Bond Future	297.8809	297.8809	298.9825	298.9825	0.370	0.0000	0.0000
2026/03/12	R202	06/08/2026	278.86 Call	Bond Future	19020.9300	19.0209	20122.4900	20.1225	5.791	0.0000	0.0000
2026/03/12	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R202	05/11/2026		Bond Future	303.1587	303.1587	304.2801	304.2801	0.370	0.0000	0.0000
2026/03/12	R202	05/11/2026	280.46 Call	Bond Future	22698.6500	22.6987	23820.1200	23.8201	4.941	0.0000	0.0000
2026/03/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R202	04/02/2027		Bond Future	303.0588	303.0588	304.2024	304.2024	0.377	0.0000	0.0000
2026/03/12	R202	04/02/2027	294.73 Call	Bond Future	8328.8200	8.3288	9472.3800	9.4724	13.730	0.0000	0.0000
2026/03/12	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R202	06/05/2027		Bond Future	308.2918	308.2918	309.4562	309.4562	0.378	0.0000	0.0000
2026/03/12	R202	06/05/2027	306.99 Call	Bond Future	1301.7800	1.3018	2466.2000	2.4662	89.448	0.0000	0.0000
2026/03/12	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R209	07/05/2026		Bond Future	8.6279	85.1028	8.8317	83.9136	2.362	0.0000	0.0000
2026/03/12	R209	07/05/2026	11.07 Call	Bond Future	12932.9400	12.9329	11743.8400	11.7438	9.194	0.0000	0.0000
2026/03/12	R209	07/05/2026	11.07 Put	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0.0000	0.0000
2026/03/12	R209	06/08/2026		Bond Future	8.6819	86.6162	8.8933	85.4060	2.435	0.0000	0.0000
2026/03/12	R209	06/08/2026	11.39 Call	Bond Future	13952.2900	13.9523	12744.9300	12.7449	8.653	0.0000	0.0000
2026/03/12	R209	06/08/2026	11.39 Put	Bond Future	2.6000	0.0026	5.4400	0.0054	109.231	0.0000	0.0000
2026/03/12	R209	05/11/2026		Bond Future	8.7373	84.9806	8.9566	83.7494	2.510	0.0000	0.0000
2026/03/12	R209	05/11/2026	10.32 Call	Bond Future	8594.5300	8.5945	7467.2100	7.4672	13.117	0.0000	0.0000
2026/03/12	R209	05/11/2026	10.32 Put	Bond Future	201.0100	0.2010	304.9100	0.3049	51.689	0.0000	0.0000
2026/03/12	R209	04/02/2027		Bond Future	8.7995	86.4704	9.0273	85.2177	2.588	0.0000	0.0000
2026/03/12	R209	04/02/2027	9.28 Call	Bond Future	3794.2800	3.7943	2976.3100	2.9763	21.558	0.0000	0.0000
2026/03/12	R209	04/02/2027	9.28 Put	Bond Future	1178.9300	1.1789	1613.6500	1.6137	36.874	0.0000	0.0000
2026/03/12	R209	04/02/2027	8.96 Call	Bond Future	2578.2200	2.5782	1909.0100	1.9090	25.956	0.0000	0.0000
2026/03/12	R209	04/02/2027	8.96 Put	Bond Future	1693.0800	1.6931	2276.5600	2.2766	34.463	0.0000	0.0000
2026/03/12	R209	04/02/2027	8.03 Put	Bond Future	4745.0500	4.7451	5842.1700	5.8422	23.121	0.0000	0.0000
2026/03/12	R209	04/02/2027	8.03 Call	Bond Future	331.6800	0.3317	176.1100	0.1761	46.904	0.0000	0.0000
2026/03/12	R209	06/05/2027	9.32 Call	Bond Future	3898.1600	3.8982	3101.0500	3.1011	20.448	0.0000	0.0000
2026/03/12	R209	06/05/2027	9.32 Put	Bond Future	1511.1300	1.5111	1987.8900	1.9879	31.550	0.0000	0.0000
2026/03/12	R209	06/05/2027	8.25 Put	Bond Future	4241.2100	4.2412	5231.5600	5.2316	23.351	0.0000	0.0000
2026/03/12	R209	06/05/2027	8.25 Call	Bond Future	770.9400	0.7709	487.4200	0.4874	36.776	0.0000	0.0000
2026/03/12	R209	06/05/2027		Bond Future	8.8726	84.7938	9.1094	83.5200	2.668	0.0000	0.0000
2026/03/12	R209	06/05/2027	8.41 Call	Bond Future	1086.8100	1.0868	722.6400	0.7226	33.508	0.0000	0.0000
2026/03/12	R209	06/05/2027	8.41 Put	Bond Future	3648.4000	3.6484	4558.1000	4.5581	24.934	0.0000	0.0000
2026/03/12	R210	07/05/2026		Bond Future	260.3200	260.3200	260.4154	260.4154	0.037	0.0000	0.0000
2026/03/12	R210	07/05/2026	255.40 Call	Bond Future	4920.0000	4.9200	5015.4200	5.0154	1.939	0.0000	0.0000
2026/03/12	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	
2026/03/12	R210	06/08/2026		Bond Future	265.0137	265.0137	265.1112	265.1112	0.037	0.0000	0.0000
2026/03/12	R210	06/08/2026	259.84 Call	Bond Future	5173.6900	5.1737	5271.1500	5.2712	1.884	0.0000	0.0000
2026/03/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R210	05/11/2026		Bond Future	266.1908	266.1908	266.2911	266.2911	0.038	0.0000	0.0000
2026/03/12	R210	05/11/2026	253.33 Call	Bond Future	12860.8300	12.8608	12961.1300	12.9611	0.780	0.0000	0.0000
2026/03/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R210	04/02/2027		Bond Future	270.9203	270.9203	271.0229	271.0229	0.038	0.0000	0.0000
2026/03/12	R210	04/02/2027	266.03 Call	Bond Future	4890.2600	4.8903	4992.8600	4.9929	2.098	0.0000	0.0000
2026/03/12	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R210	06/05/2027		Bond Future	272.0233	272.0233	272.1303	272.1303	0.039	0.0000	0.0000
2026/03/12	R210	06/05/2027	271.13 Call	Bond Future	893.3200	0.8933	1000.2800	1.0003	11.973	0.0000	0.0000
2026/03/12	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R213	07/05/2026		Bond Future	7.9910	97.4836	8.2083	96.6551	2.720	0.0000	0.0000
2026/03/12	R213	07/05/2026	9.80 Call	Bond Future	6639.3600	6.6394	5812.0900	5.8121	12.460	0.0000	0.0000
2026/03/12	R213	07/05/2026	9.80 Put	Bond Future	0.5100	0.0005	1.7200	0.0017	237.255	0.0000	0.0000
2026/03/12	R213	06/08/2026		Bond Future	8.0442	99.2173	8.2757	98.3742	2.879	0.0000	0.0000
2026/03/12	R213	06/08/2026	9.69 Call	Bond Future	5836.9300	5.8369	5025.8600	5.0259	13.895	0.0000	0.0000
2026/03/12	R213	06/08/2026	9.69 Put	Bond Future	35.8000	0.0358	67.8200	0.0678	89.441	0.0000	0.0000
2026/03/12	R213	05/11/2026		Bond Future	8.1063	97.4035	8.3535	96.5457	3.050	0.0000	0.0000
2026/03/12	R213	05/11/2026	8.75 Call	Bond Future	2644.3900	2.6444	2021.7000	2.0217	23.548	0.0000	0.0000
2026/03/12	R213	05/11/2026	8.75 Put	Bond Future	430.2600	0.4303	665.3200	0.6653	54.632	0.0000	0.0000
2026/03/12	R213	04/02/2027		Bond Future	8.1840	99.1114	8.4492	98.2388	3.241	0.0000	0.0000
2026/03/12	R213	04/02/2027	8.14 Call	Bond Future	1132.1800	1.1322	755.6600	0.7557	33.256	0.0000	0.0000
2026/03/12	R213	04/02/2027	8.14 Put	Bond Future	1277.7000	1.2777	1773.7500	1.7738	38.824	0.0000	0.0000
2026/03/12	R213	06/05/2027		Bond Future	8.2788	97.2512	8.5640	96.3640	3.445	0.0000	0.0000
2026/03/12	R213	06/05/2027	7.56 Call	Bond Future	282.3500	0.2824	144.6500	0.1447	48.769	0.0000	0.0000
2026/03/12	R213	06/05/2027	7.56 Put	Bond Future	2563.3600	2.5634	3312.8500	3.3129	29.239	0.0000	0.0000
2026/03/12	R213	06/05/2027	9.25 Call	Bond Future	3471.2700	3.4713	2804.0300	2.8040	19.222	0.0000	0.0000
2026/03/12	R213	06/05/2027	9.25 Put	Bond Future	490.5900	0.4906	710.5400	0.7105	44.834	0.0000	0.0000
2026/03/12	R213	06/05/2027	8.13 Put	Bond Future	1481.1700	1.4812	2020.6900	2.0207	36.425	0.0000	0.0000
2026/03/12	R213	06/05/2027	8.13 Call	Bond Future	1014.4100	1.0144	666.7400	0.6667	34.273	0.0000	0.0000
2026/03/12	R214	07/05/2026		Bond Future	8.9968	81.0642	9.1591	79.9520	1.805	0.0000	0.0000
2026/03/12	R214	07/05/2026	11.53 Call	Bond Future	15120.7600	15.1208	14008.5500	14.0086	7.356	0.0000	0.0000
2026/03/12	R214	07/05/2026	11.53 Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2026/03/12	R214	06/08/2026		Bond Future	9.0495	82.5059	9.2169	81.3740	1.850	0.0000	0.0000
2026/03/12	R214	06/08/2026	11.97 Call	Bond Future	16882.0200	16.8820	15751.7000	15.7517	6.695	0.0000	0.0000
2026/03/12	R214	06/08/2026	11.97 Put	Bond Future	1.9800	0.0020	3.5700	0.0036	80.303	0.0000	0.0000
2026/03/12	R214	05/11/2026		Bond Future	9.1050	80.6533	9.2775	79.5017	1.895	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	
2026/03/12	R214	05/11/2026	10.97 Call	Bond Future	11476.2300	11.4762	10392.1300	10.3921	9.446	0.0000	0.0000
2026/03/12	R214	05/11/2026	10.97 Put	Bond Future	174.0400	0.1740	241.5100	0.2415	38.767	0.0000	0.0000
2026/03/12	R214	04/02/2027		Bond Future	9.1666	82.0674	9.3446	80.8957	1.942	0.0000	0.0000
2026/03/12	R214	04/02/2027	9.90 Call	Bond Future	5721.9700	5.7220	4855.7200	4.8557	15.139	0.0000	0.0000
2026/03/12	R214	04/02/2027	9.90 Put	Bond Future	1046.0500	1.0461	1351.4700	1.3515	29.197	0.0000	0.0000
2026/03/12	R214	06/05/2027		Bond Future	9.2328	80.1701	9.4164	78.9786	1.989	0.0000	0.0000
2026/03/12	R214	06/05/2027	8.88 Call	Bond Future	1577.6800	1.5777	1171.8600	1.1719	25.723	0.0000	0.0000
2026/03/12	R214	06/05/2027	8.88 Put	Bond Future	3938.2100	3.9382	4723.8300	4.7238	19.949	0.0000	0.0000
2026/03/12	R248	07/05/2026		Bond Future	9.0550	98.8330	9.2172	97.3539	1.792	0.0000	0.0000
2026/03/12	R248	07/05/2026	11.72 Call	Bond Future	20352.7100	20.3527	18873.5900	18.8736	7.267	0.0000	0.0000
2026/03/12	R248	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2026/03/12	R248	07/05/2026	8.30 Put	Bond Future	7383.7800	7.3838	8861.7000	8.8617	20.016	0.0000	0.0000
2026/03/12	R248	07/05/2026	8.30 Call	Bond Future	1.3500	0.0014	0.1200	0.0001	91.111	0.0000	0.0000
2026/03/12	R248	07/05/2026	8.70 Put	Bond Future	3531.8600	3.5319	4892.5400	4.8925	38.526	0.0000	0.0000
2026/03/12	R248	07/05/2026	8.70 Call	Bond Future	166.4400	0.1664	47.9700	0.0480	71.179	0.0000	0.0000
2026/03/12	R248	07/05/2026	9.18 Call	Bond Future	2024.2200	2.0242	1194.1200	1.1941	41.008	0.0000	0.0000
2026/03/12	R248	07/05/2026	9.18 Put	Bond Future	881.3000	0.8813	1530.3500	1.5304	73.647	0.0000	0.0000
2026/03/12	R248	07/05/2026	9.19 Call	Bond Future	2086.2800	2.0863	1241.1200	1.2411	40.510	0.0000	0.0000
2026/03/12	R248	07/05/2026	9.19 Put	Bond Future	852.8600	0.8529	1486.8500	1.4869	74.337	0.0000	0.0000
2026/03/12	R248	06/08/2026	9.00 Call	Bond Future	2605.1700	2.6052	1953.8600	1.9539	25.001	0.0000	0.0000
2026/03/12	R248	06/08/2026	9.00 Put	Bond Future	3567.6300	3.5676	4421.6400	4.4216	23.938	0.0000	0.0000
2026/03/12	R248	06/08/2026	10.00 Call	Bond Future	8559.8000	8.5598	7347.5500	7.3476	14.162	0.0000	0.0000
2026/03/12	R248	06/08/2026	10.00 Put	Bond Future	908.5500	0.9086	1201.6200	1.2016	32.257	0.0000	0.0000
2026/03/12	R248	06/08/2026		Bond Future	9.1047	100.5906	9.2717	99.0853	1.835	0.0000	0.0000
2026/03/12	R248	06/08/2026	12.37 Call	Bond Future	23742.6800	23.7427	22238.4200	22.2384	6.336	0.0000	0.0000
2026/03/12	R248	06/08/2026	12.37 Put	Bond Future	1.2600	0.0013	2.3200	0.0023	84.127	0.0000	0.0000
2026/03/12	R248	05/11/2026		Bond Future	9.1564	97.9137	9.3283	96.3821	1.877	0.0000	0.0000
2026/03/12	R248	05/11/2026	11.31 Call	Bond Future	16837.4900	16.8375	15366.5900	15.3666	8.736	0.0000	0.0000
2026/03/12	R248	05/11/2026	11.31 Put	Bond Future	148.5700	0.1486	209.2900	0.2093	40.870	0.0000	0.0000
2026/03/12	R248	04/02/2027		Bond Future	9.2136	99.6303	9.3907	98.0720	1.922	0.0000	0.0000
2026/03/12	R248	04/02/2027	10.11 Call	Bond Future	8724.8200	8.7248	7518.7500	7.5188	13.823	0.0000	0.0000
2026/03/12	R248	04/02/2027	10.11 Put	Bond Future	1234.7700	1.2348	1586.9700	1.5870	28.524	0.0000	0.0000
2026/03/12	R248	06/05/2027		Bond Future	9.2745	96.8911	9.4569	95.3065	1.967	0.0000	0.0000
2026/03/12	R248	06/05/2027	9.05 Call	Bond Future	2709.7100	2.7097	2077.6400	2.0776	23.326	0.0000	0.0000
2026/03/12	R248	06/05/2027	9.05 Put	Bond Future	4718.3900	4.7184	5670.9200	5.6709	20.188	0.0000	0.0000
2026/03/12	R2R9	07/05/2026		Bond Future	8.9731	107.9214	9.1665	106.4073	2.155	0.0000	0.0000
2026/03/12	R2R9	07/05/2026	99.91 Call	Bond Future	97071.7000	97.0717	95557.5900	95.5576	1.560	0.0000	0.0000
2026/03/12	R2R9	07/05/2026	99.91 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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/03/12	R2R9	06/08/2026		Bond Future	9.0358	109.8406	9.2362	108.2997	2.218	0.0000	0.0000
2026/03/12	R2R9	06/08/2026	101.74 Call	Bond Future	96721.1300	96.7211	95180.2000	95.1802	1.593	0.0000	0.0000
2026/03/12	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R2R9	05/11/2026		Bond Future	9.0997	106.7841	9.3072	105.2164	2.281	0.0000	0.0000
2026/03/12	R2R9	05/11/2026	98.56 Call	Bond Future	95814.0100	95.8140	94246.3100	94.2463	1.636	0.0000	0.0000
2026/03/12	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R2R9	04/02/2027		Bond Future	9.1703	108.6556	9.3855	107.0606	2.347	0.0000	0.0000
2026/03/12	R2R9	04/02/2027	9.89 Call	Bond Future	5929.4300	5.9294	4703.1600	4.7032	20.681	0.0000	0.0000
2026/03/12	R2R9	04/02/2027	9.89 Put	Bond Future	726.3300	0.7263	1095.0700	1.0951	50.768	0.0000	0.0000
2026/03/12	R2R9	06/05/2027		Bond Future	9.2511	105.5293	9.4745	103.9074	2.414	0.0000	0.0000
2026/03/12	R2R9	06/05/2027	8.83 Call	Bond Future	1691.1100	1.6911	1183.0700	1.1831	30.042	0.0000	0.0000
2026/03/12	R2R9	06/05/2027	8.83 Put	Bond Future	4847.3100	4.8473	5961.1400	5.9611	22.978	0.0000	0.0000
2026/03/12	R4R2	07/05/2026		Bond Future	9.0562	110.0539	9.2187	108.6240	1.794	0.0000	0.0000
2026/03/12	R4R2	07/05/2026	100.23 Call	Bond Future	98964.7400	98.9647	97534.8600	97.5349	1.445	0.0000	0.0000
2026/03/12	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R4R2	06/08/2026		Bond Future	9.1155	112.0110	9.2834	110.5558	1.842	0.0000	0.0000
2026/03/12	R4R2	06/08/2026	102.06 Call	Bond Future	98593.6900	98.5937	97138.5500	97.1386	1.476	0.0000	0.0000
2026/03/12	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R4R2	05/11/2026		Bond Future	9.1755	108.8663	9.3490	107.3859	1.891	0.0000	0.0000
2026/03/12	R4R2	05/11/2026	98.76 Call	Bond Future	97643.7600	97.6438	96163.3500	96.1634	1.516	0.0000	0.0000
2026/03/12	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	R4R2	04/02/2027		Bond Future	9.2414	110.7744	9.4208	109.2682	1.941	0.0000	0.0000
2026/03/12	R4R2	04/02/2027	10.13 Call	Bond Future	7739.8800	7.7399	6491.5800	6.4916	16.128	0.0000	0.0000
2026/03/12	R4R2	04/02/2027	10.13 Put	Bond Future	573.8400	0.5738	831.7800	0.8318	44.950	0.0000	0.0000
2026/03/12	R4R2	06/05/2027		Bond Future	9.3162	107.5582	9.5017	106.0266	1.992	0.0000	0.0000
2026/03/12	R4R2	06/05/2027	9.00 Call	Bond Future	2233.7000	2.2337	1682.8400	1.6828	24.661	0.0000	0.0000
2026/03/12	R4R2	06/05/2027	9.00 Put	Bond Future	4919.8200	4.9198	5900.5700	5.9006	19.935	0.0000	0.0000
2026/03/12	RR87	07/05/2026		Bond Future	7.0843	102.8696	7.2229	102.7913	1.958	0.0000	0.0000
2026/03/12	RR87	07/05/2026	6.81 Call	Bond Future	1.8956	0.0019	0.1759	0.0002	90.722	0.0000	0.0000
2026/03/12	RR87	07/05/2026	6.81 Put	Bond Future	157.0056	0.1570	233.5859	0.2336	48.775	0.0000	0.0000
2026/03/12	RR87	06/08/2026		Bond Future	7.0060	100.9614	7.2412	100.8783	3.357	0.0000	0.0000
2026/03/12	RR87	06/08/2026	6.53 Call	Bond Future	4.6996	0.0047	0.8654	0.0009	81.586	0.0000	0.0000
2026/03/12	RR87	06/08/2026	6.53 Put	Bond Future	173.2196	0.1732	252.4554	0.2525	45.743	0.0000	0.0000
2026/03/12	RR87	05/11/2026		Bond Future	6.7055	102.7262	7.4431	102.6418	10.999	0.0000	0.0000
2026/03/12	RR87	05/11/2026	5.27 Call	Bond Future	0.0064	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/12	RR87	05/11/2026	5.27 Put	Bond Future	164.6764	0.1647	249.0700	0.2491	51.248	0.0000	0.0000
2026/03/12	RR88	07/05/2026		Bond Future	7.1592	105.8881	7.2860	105.6958	1.772	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
2026/03/12	RR88	07/05/2026	6.84 Call	Bond Future	6.4263	0.0064	1.0820	0.0011	83.163	0.0000	0.0000
2026/03/12	RR88	07/05/2026	6.84 Put	Bond Future	492.1863	0.4922	679.1020	0.6791	37.977	0.0000	0.0000
2026/03/12	RR88	06/08/2026		Bond Future	7.1674	104.8916	7.3195	104.7088	2.123	0.0000	0.0000
2026/03/12	RR88	06/08/2026	6.79 Call	Bond Future	49.8023	0.0498	23.9354	0.0239	51.939	0.0000	0.0000
2026/03/12	RR88	06/08/2026	6.79 Put	Bond Future	504.9923	0.5050	661.8954	0.6619	31.070	0.0000	0.0000
2026/03/12	RR88	05/11/2026		Bond Future	7.1661	106.1181	7.3541	105.9215	2.624	0.0000	0.0000
2026/03/12	RR88	05/11/2026	6.71 Call	Bond Future	65.6612	0.0657	33.9427	0.0339	48.306	0.0000	0.0000
2026/03/12	RR88	05/11/2026	6.71 Put	Bond Future	544.5712	0.5446	709.4227	0.7094	30.272	0.0000	0.0000
2026/03/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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