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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/03/2026 TO 17/03/2026

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
2026/03/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/17	2029	07/05/2026		Bond Future	146.1035	146.1035	146.1003	0.002	0.0000	0.0000
2026/03/17	2029	07/05/2026	141.82 Call	Bond Future	4283.5200	4.2835	4280.2600	0.076	0.0000	0.0000
2026/03/17	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2029	06/08/2026		Bond Future	148.7828	148.7828	148.7794	0.002	0.0000	0.0000
2026/03/17	2029	06/08/2026	144.10 Call	Bond Future	4682.8200	4.6828	4679.3700	0.074	0.0000	0.0000
2026/03/17	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	
2026/03/17	2029	05/11/2026		Bond Future	150.0222	150.0222	150.0179	150.0179	0.003	0.0000	0.0000
2026/03/17	2029	05/11/2026	147.56 Call	Bond Future	2462.2400	2.4622	2457.8500	2.4579	0.178	0.0000	0.0000
2026/03/17	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2029	04/02/2027		Bond Future	152.7476	152.7476	152.7435	152.7435	0.003	0.0000	0.0000
2026/03/17	2029	04/02/2027	149.72 Call	Bond Future	3027.6400	3.0276	3023.4500	3.0235	0.138	0.0000	0.0000
2026/03/17	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2029	06/05/2027		Bond Future	153.9528	153.9528	153.9465	153.9465	0.004	0.0000	0.0000
2026/03/17	2029	06/05/2027	153.32 Call	Bond Future	632.8100	0.6328	626.5000	0.6265	0.997	0.0000	0.0000
2026/03/17	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2030	07/05/2026	7.21 Put	Bond Future	3311.9100	3.3119	2865.3600	2.8654	13.483	0.0000	0.0000
2026/03/17	2030	07/05/2026	7.21 Call	Bond Future	0.2900	0.0003	1.1400	0.0011	293.103	0.0000	0.0000
2026/03/17	2030	07/05/2026	7.71 Put	Bond Future	1731.8000	1.7318	1328.9200	1.3289	23.264	0.0000	0.0000
2026/03/17	2030	07/05/2026	7.71 Call	Bond Future	37.1600	0.0372	81.6800	0.0817	119.806	0.0000	0.0000
2026/03/17	2030	07/05/2026	7.92 Call	Bond Future	143.0600	0.1431	256.3900	0.2564	79.219	0.0000	0.0000
2026/03/17	2030	07/05/2026	7.92 Put	Bond Future	1167.9000	1.1679	833.8300	0.8338	28.604	0.0000	0.0000
2026/03/17	2030	07/05/2026		Bond Future	8.2447	101.4416	8.1024	101.8890	1.725	0.0000	0.0000
2026/03/17	2030	07/05/2026	9.39 Call	Bond Future	3532.1600	3.5322	3970.2000	3.9702	12.401	0.0000	0.0000
2026/03/17	2030	07/05/2026	9.39 Put	Bond Future	18.0900	0.0181	8.7300	0.0087	51.741	0.0000	0.0000
2026/03/17	2030	06/08/2026		Bond Future	8.3341	99.2674	8.1797	99.7228	1.853	0.0000	0.0000
2026/03/17	2030	06/08/2026	9.22 Call	Bond Future	2786.9600	2.7870	3176.9600	3.1770	13.994	0.0000	0.0000
2026/03/17	2030	06/08/2026	9.22 Put	Bond Future	223.2500	0.2233	157.9000	0.1579	29.272	0.0000	0.0000
2026/03/17	2030	06/08/2026	7.21 Put	Bond Future	3384.2000	3.3842	2939.2400	2.9392	13.148	0.0000	0.0000
2026/03/17	2030	06/08/2026	7.21 Call	Bond Future	9.0000	0.0090	19.3900	0.0194	115.444	0.0000	0.0000
2026/03/17	2030	06/08/2026	7.71 Put	Bond Future	1993.9200	1.9939	1620.3900	1.6204	18.733	0.0000	0.0000
2026/03/17	2030	06/08/2026	7.71 Call	Bond Future	137.2000	0.1372	219.0200	0.2190	59.636	0.0000	0.0000
2026/03/17	2030	06/08/2026	8.06 Call	Bond Future	454.1800	0.4542	628.6100	0.6286	38.405	0.0000	0.0000
2026/03/17	2030	06/08/2026	8.06 Put	Bond Future	1264.4400	1.2644	983.5200	0.9835	22.217	0.0000	0.0000
2026/03/17	2030	05/11/2026		Bond Future	8.4113	101.0567	8.2435	101.5203	1.994	0.0000	0.0000
2026/03/17	2030	05/11/2026	8.39 Call	Bond Future	1007.0800	1.0071	1251.3000	1.2513	24.250	0.0000	0.0000
2026/03/17	2030	05/11/2026	8.39 Put	Bond Future	1065.7400	1.0657	846.4200	0.8464	20.579	0.0000	0.0000
2026/03/17	2030	04/02/2027		Bond Future	8.5167	98.8619	8.3328	99.3339	2.159	0.0000	0.0000
2026/03/17	2030	04/02/2027	7.82 Call	Bond Future	329.3200	0.3293	453.4800	0.4535	37.702	0.0000	0.0000
2026/03/17	2030	04/02/2027	7.82 Put	Bond Future	2132.4000	2.1324	1784.5600	1.7846	16.312	0.0000	0.0000
2026/03/17	2030	06/05/2027		Bond Future	8.6728	100.5873	8.4697	101.0679	2.342	0.0000	0.0000
2026/03/17	2030	06/05/2027	7.27 Call	Bond Future	46.0200	0.0460	78.3100	0.0783	70.165	0.0000	0.0000
2026/03/17	2030	06/05/2027	7.27 Put	Bond Future	3425.8500	3.4259	2977.5600	2.9776	13.086	0.0000	0.0000
2026/03/17	2031	07/05/2026		Bond Future	114.1673	114.1673	114.1656	114.1656	0.002	0.0000	0.0000
2026/03/17	2031	07/05/2026	113.84 Call	Bond Future	512.4500	0.5125	508.4300	0.5084	0.784	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	
2026/03/17	2031	07/05/2026	113.84 Put	Bond Future	185.1400	0.1851	182.8600	0.1829	1.232	0.0000	0.0000
2026/03/17	2031	06/08/2026		Bond Future	113.8483	113.8483	113.8462	113.8462	0.002	0.0000	0.0000
2026/03/17	2031	06/08/2026	113.81 Call	Bond Future	522.4900	0.5225	519.6700	0.5197	0.540	0.0000	0.0000
2026/03/17	2031	06/08/2026	113.81 Put	Bond Future	484.1800	0.4842	483.4300	0.4834	0.155	0.0000	0.0000
2026/03/17	2031	05/11/2026		Bond Future	115.9268	115.9268	115.9247	115.9247	0.002	0.0000	0.0000
2026/03/17	2031	05/11/2026	111.49 Call	Bond Future	4437.5100	4.4375	4435.3500	4.4354	0.049	0.0000	0.0000
2026/03/17	2031	05/11/2026	111.49 Put	Bond Future	0.6700	0.0007	0.6600	0.0007	1.493	0.0000	0.0000
2026/03/17	2031	04/02/2027		Bond Future	115.5799	115.5799	115.5750	115.5750	0.004	0.0000	0.0000
2026/03/17	2031	04/02/2027	116.18 Call	Bond Future	434.4500	0.4345	431.6600	0.4317	0.642	0.0000	0.0000
2026/03/17	2031	04/02/2027	116.18 Put	Bond Future	1034.5600	1.0346	1036.6500	1.0367	0.202	0.0000	0.0000
2026/03/17	2031	06/05/2027		Bond Future	117.6251	117.6251	117.6205	117.6205	0.004	0.0000	0.0000
2026/03/17	2031	06/05/2027	116.87 Call	Bond Future	1167.9800	1.1680	1164.1100	1.1641	0.331	0.0000	0.0000
2026/03/17	2031	06/05/2027	116.87 Put	Bond Future	412.8700	0.4129	413.6200	0.4136	0.182	0.0000	0.0000
2026/03/17	2032	07/05/2026		Bond Future	8.6377	99.1715	8.5182	99.7103	1.384	0.0000	0.0000
2026/03/17	2032	07/05/2026	10.14 Call	Bond Future	6476.2800	6.4763	7011.0400	7.0110	8.257	0.0000	0.0000
2026/03/17	2032	07/05/2026	10.14 Put	Bond Future	8.3000	0.0083	4.2600	0.0043	48.675	0.0000	0.0000
2026/03/17	2032	07/05/2026	Put	Bond Future	1333.5000	1.3335	1002.9500	1.0030	24.788	0.0000	0.0000
2026/03/17	2032	07/05/2026	Call	Bond Future	504.9800	0.5050	713.2300	0.7132	41.239	0.0000	0.0000
2026/03/17	2032	06/08/2026		Bond Future	8.7154	100.9657	8.5890	101.5142	1.450	0.0000	0.0000
2026/03/17	2032	06/08/2026	10.12 Call	Bond Future	5978.3300	5.9783	6491.4200	6.4914	8.582	0.0000	0.0000
2026/03/17	2032	06/08/2026	10.12 Put	Bond Future	130.0600	0.1301	94.6800	0.0947	27.203	0.0000	0.0000
2026/03/17	2032	05/11/2026		Bond Future	8.7921	98.6267	8.6584	99.1850	1.521	0.0000	0.0000
2026/03/17	2032	05/11/2026	9.16 Call	Bond Future	2493.6100	2.4936	2868.8400	2.8688	15.048	0.0000	0.0000
2026/03/17	2032	05/11/2026	9.16 Put	Bond Future	977.4900	0.9775	794.3700	0.7944	18.734	0.0000	0.0000
2026/03/17	2032	04/02/2027		Bond Future	8.8861	100.3950	8.7442	100.9635	1.597	0.0000	0.0000
2026/03/17	2032	04/02/2027	8.48 Call	Bond Future	902.0000	0.9020	1112.6300	1.1126	23.351	0.0000	0.0000
2026/03/17	2032	04/02/2027	8.48 Put	Bond Future	2539.6700	2.5397	2181.7800	2.1818	14.092	0.0000	0.0000
2026/03/17	2032	06/05/2027		Bond Future	9.0010	97.9906	8.8499	98.5694	1.678	0.0000	0.0000
2026/03/17	2032	06/05/2027	7.80 Call	Bond Future	187.6000	0.1876	258.1000	0.2581	37.580	0.0000	0.0000
2026/03/17	2032	06/05/2027	7.80 Put	Bond Future	4907.6700	4.9077	4399.4300	4.3994	10.356	0.0000	0.0000
2026/03/17	2033	07/05/2026		Bond Future	142.6160	142.6160	141.8898	141.8898	0.509	0.0000	0.0000
2026/03/17	2033	07/05/2026	135.16 Call	Bond Future	7456.0000	7.4560	6729.7600	6.7298	9.740	0.0000	0.0000
2026/03/17	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2033	06/08/2026		Bond Future	145.2313	145.2313	144.4916	144.4916	0.509	0.0000	0.0000
2026/03/17	2033	06/08/2026	134.25 Call	Bond Future	10981.2900	10.9813	10241.6000	10.2416	6.736	0.0000	0.0000
2026/03/17	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2033	05/11/2026		Bond Future	146.3037	146.3037	145.5499	145.5499	0.515	0.0000	0.0000
2026/03/17	2033	05/11/2026	137.26 Call	Bond Future	9043.6700	9.0437	8289.9400	8.2899	8.334	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
2026/03/17	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/17	2033	04/02/2027		Bond Future	148.9616	148.9616	148.1944	148.1944	0.515	0.0000
2026/03/17	2033	04/02/2027	142.71 Call	Bond Future	6251.6000	6.2516	5484.4100	5.4844	12.272	0.0000
2026/03/17	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/17	2033	06/05/2027		Bond Future	149.9945	149.9945	149.2120	149.2120	0.522	0.0000
2026/03/17	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/17	2033	06/05/2027	151.21 Put	Bond Future	1215.4900	1.2155	1998.0200	1.9980	64.380	0.0000
2026/03/17	2037	07/05/2026	9.00 Put	Bond Future	1937.2600	1.9373	1536.7700	1.5368	20.673	0.0000
2026/03/17	2037	07/05/2026	9.00 Call	Bond Future	416.4200	0.4164	588.2200	0.5882	41.256	0.0000
2026/03/17	2037	07/05/2026	9.49 Put	Bond Future	514.7700	0.5148	364.6000	0.3646	29.172	0.0000
2026/03/17	2037	07/05/2026	9.49 Call	Bond Future	2172.8000	2.1728	2594.9200	2.5949	19.427	0.0000
2026/03/17	2037	07/05/2026	10.06 Call	Bond Future	5265.6200	5.2656	5807.3400	5.8073	10.288	0.0000
2026/03/17	2037	07/05/2026	10.06 Put	Bond Future	84.5900	0.0846	54.0200	0.0540	36.139	0.0000
2026/03/17	2037	07/05/2026	12.40 Call	Bond Future	17886.3200	17.8863	18458.6100	18.4586	3.200	0.0000
2026/03/17	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/17	2037	07/05/2026	10.95 Put	Bond Future	3.2600	0.0033	1.8000	0.0018	44.785	0.0000
2026/03/17	2037	07/05/2026	10.95 Call	Bond Future	10333.3000	10.3333	10904.1300	10.9041	5.524	0.0000
2026/03/17	2037	07/05/2026		Bond Future	9.2317	97.4340	9.1439	98.0063	0.951	0.0000
2026/03/17	2037	07/05/2026	11.32 Call	Bond Future	12352.4900	12.3525	12924.5700	12.9246	4.631	0.0000
2026/03/17	2037	07/05/2026	11.32 Put	Bond Future	0.4100	0.0004	0.2000	0.0002	51.220	0.0000
2026/03/17	2037	06/08/2026		Bond Future	9.3085	94.9367	9.2173	95.5192	0.980	0.0000
2026/03/17	2037	06/08/2026	11.71 Call	Bond Future	13763.8900	13.7639	14342.5100	14.3425	4.204	0.0000
2026/03/17	2037	06/08/2026	11.71 Put	Bond Future	14.0800	0.0141	10.2200	0.0102	27.415	0.0000
2026/03/17	2037	06/08/2026	11.30 Call	Bond Future	11649.8600	11.6499	12221.1700	12.2212	4.904	0.0000
2026/03/17	2037	06/08/2026	11.30 Put	Bond Future	45.5600	0.0456	34.3900	0.0344	24.517	0.0000
2026/03/17	2037	06/08/2026	10.70 Call	Bond Future	8516.6700	8.5167	9059.0200	9.0590	6.368	0.0000
2026/03/17	2037	06/08/2026	10.70 Put	Bond Future	195.0700	0.1951	154.9400	0.1549	20.572	0.0000
2026/03/17	2037	06/08/2026	10.02 Put	Bond Future	568.4100	0.5684	461.4500	0.4615	18.817	0.0000
2026/03/17	2037	06/08/2026	10.02 Call	Bond Future	4952.4200	4.9524	5427.9400	5.4279	9.602	0.0000
2026/03/17	2037	05/11/2026	10.83 Call	Bond Future	8897.0200	8.8970	9429.1500	9.4292	5.981	0.0000
2026/03/17	2037	05/11/2026	10.83 Put	Bond Future	382.3000	0.3823	321.4500	0.3215	15.917	0.0000
2026/03/17	2037	05/11/2026	10.23 Call	Bond Future	5926.8300	5.9268	6401.7300	6.4017	8.013	0.0000
2026/03/17	2037	05/11/2026	10.23 Put	Bond Future	796.0000	0.7960	677.9200	0.6779	14.834	0.0000
2026/03/17	2037	05/11/2026	9.46 Put	Bond Future	1995.4800	1.9955	1735.1800	1.7352	13.044	0.0000
2026/03/17	2037	05/11/2026	9.46 Call	Bond Future	2515.1100	2.5151	2847.7900	2.8478	13.227	0.0000
2026/03/17	2037	05/11/2026		Bond Future	9.3764	96.6480	9.2818	97.2410	1.009	0.0000
2026/03/17	2037	05/11/2026	10.62 Call	Bond Future	7857.1600	7.8572	8372.0800	8.3721	6.554	0.0000
2026/03/17	2037	05/11/2026	10.62 Put	Bond Future	506.7400	0.5067	428.6800	0.4287	15.404	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	
2026/03/17	2037	04/02/2027		Bond Future	9.4553	94.1235	9.3569	94.7274	1.041	0.0000	0.0000
2026/03/17	2037	04/02/2027	9.51 Call	Bond Future	2594.8700	2.5949	2925.8900	2.9259	12.757	0.0000	0.0000
2026/03/17	2037	04/02/2027	9.51 Put	Bond Future	2261.5000	2.2615	1988.6800	1.9887	12.064	0.0000	0.0000
2026/03/17	2037	04/02/2027	9.81 Call	Bond Future	3784.1000	3.7841	4178.6200	4.1786	10.426	0.0000	0.0000
2026/03/17	2037	04/02/2027	9.81 Put	Bond Future	1650.4400	1.6504	1441.1200	1.4411	12.683	0.0000	0.0000
2026/03/17	2037	04/02/2027	9.31 Call	Bond Future	1899.0900	1.8991	2180.4000	2.1804	14.813	0.0000	0.0000
2026/03/17	2037	04/02/2027	9.31 Put	Bond Future	2792.1200	2.7921	2469.5900	2.4696	11.551	0.0000	0.0000
2026/03/17	2037	04/02/2027	8.44 Put	Bond Future	6687.7400	6.6877	6146.7600	6.1468	8.089	0.0000	0.0000
2026/03/17	2037	04/02/2027	8.44 Call	Bond Future	204.8300	0.2048	267.6900	0.2677	30.689	0.0000	0.0000
2026/03/17	2037	06/05/2027		Bond Future	9.5502	95.7657	9.4478	96.3803	1.073	0.0000	0.0000
2026/03/17	2037	06/05/2027	8.58 Call	Bond Future	397.2500	0.3973	493.6700	0.4937	24.272	0.0000	0.0000
2026/03/17	2037	06/05/2027	8.58 Put	Bond Future	6437.0400	6.4370	5918.8500	5.9189	8.050	0.0000	0.0000
2026/03/17	2038	07/05/2026		Bond Future	156.8708	156.8708	156.8693	156.8693	0.001	0.0000	0.0000
2026/03/17	2038	07/05/2026	144.53 Call	Bond Future	12340.8400	12.3408	12339.3100	12.3393	0.012	0.0000	0.0000
2026/03/17	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2038	06/08/2026		Bond Future	157.5572	157.5572	157.5552	157.5552	0.001	0.0000	0.0000
2026/03/17	2038	06/08/2026	144.72 Call	Bond Future	12837.2100	12.8372	12835.2200	12.8352	0.016	0.0000	0.0000
2026/03/17	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2038	05/11/2026		Bond Future	160.4338	160.4338	160.4317	160.4317	0.001	0.0000	0.0000
2026/03/17	2038	05/11/2026	146.31 Call	Bond Future	14123.7700	14.1238	14121.7300	14.1217	0.014	0.0000	0.0000
2026/03/17	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2038	04/02/2027		Bond Future	161.1215	161.1215	161.1170	161.1170	0.003	0.0000	0.0000
2026/03/17	2038	04/02/2027	153.83 Call	Bond Future	7291.4500	7.2915	7286.9500	7.2870	0.062	0.0000	0.0000
2026/03/17	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2038	06/05/2027		Bond Future	163.9741	163.9741	163.9700	163.9700	0.003	0.0000	0.0000
2026/03/17	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2038	06/05/2027	166.10 Put	Bond Future	2125.9200	2.1259	2130.0400	2.1300	0.194	0.0000	0.0000
2026/03/17	2040	07/05/2026	12.22 Call	Bond Future	18402.2100	18.4022	18446.6300	18.4466	0.241	0.0000	0.0000
2026/03/17	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2040	07/05/2026	11.72 Call	Bond Future	15571.2900	15.5713	15615.6900	15.6157	0.285	0.0000	0.0000
2026/03/17	2040	07/05/2026	11.72 Put	Bond Future	0.1100	0.0001	0.0900	0.0001	18.182	0.0000	0.0000
2026/03/17	2040	07/05/2026	10.70 Put	Bond Future	16.4900	0.0165	14.8500	0.0149	9.945	0.0000	0.0000
2026/03/17	2040	07/05/2026	10.70 Call	Bond Future	9326.8700	9.3269	9369.6500	9.3697	0.459	0.0000	0.0000
2026/03/17	2040	07/05/2026	12.53 Call	Bond Future	20084.5300	20.0845	20128.9500	20.1290	0.221	0.0000	0.0000
2026/03/17	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2040	07/05/2026	12.03 Call	Bond Future	17343.8800	17.3439	17388.3000	17.3883	0.256	0.0000	0.0000
2026/03/17	2040	07/05/2026	12.03 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/17	2040	07/05/2026	11.12 Put	Bond Future	3.4700	0.0035	3.0400	0.0030	12.392	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	
2026/03/17	2040	07/05/2026	11.12 Call	Bond Future	11974.3400	11.9743	12018.3300	12.0183	0.367	0.0000	0.0000
2026/03/17	2040	07/05/2026		Bond Future	9.3640	99.7059	9.3581	99.7503	0.063	0.0000	0.0000
2026/03/17	2040	07/05/2026	11.67 Call	Bond Future	15279.9500	15.2800	15324.3500	15.3244	0.291	0.0000	0.0000
2026/03/17	2040	07/05/2026	11.67 Put	Bond Future	0.1500	0.0002	0.1300	0.0001	13.333	0.0000	0.0000
2026/03/17	2040	07/05/2026	8.65 Put	Bond Future	5569.8000	5.5698	5525.2200	5.5252	0.800	0.0000	0.0000
2026/03/17	2040	07/05/2026	8.65 Call	Bond Future	7.9400	0.0079	7.7800	0.0078	2.015	0.0000	0.0000
2026/03/17	2040	07/05/2026	Put	Bond Future	1424.4300	1.4244	1388.7400	1.3887	2.506	0.0000	0.0000
2026/03/17	2040	07/05/2026	Call	Bond Future	1130.3300	1.1303	1139.0600	1.1391	0.772	0.0000	0.0000
2026/03/17	2040	06/08/2026		Bond Future	9.4363	96.9992	9.4302	97.0443	0.065	0.0000	0.0000
2026/03/17	2040	06/08/2026	12.19 Call	Bond Future	17571.6200	17.5716	17616.4100	17.6164	0.255	0.0000	0.0000
2026/03/17	2040	06/08/2026	12.19 Put	Bond Future	6.3200	0.0063	5.9800	0.0060	5.380	0.0000	0.0000
2026/03/17	2040	05/11/2026		Bond Future	9.5001	98.7476	9.4938	98.7935	0.067	0.0000	0.0000
2026/03/17	2040	05/11/2026	11.06 Call	Bond Future	10805.3400	10.8053	10843.9800	10.8440	0.358	0.0000	0.0000
2026/03/17	2040	05/11/2026	11.06 Put	Bond Future	383.2700	0.3833	376.0300	0.3760	1.889	0.0000	0.0000
2026/03/17	2040	05/11/2026	11.27 Call	Bond Future	11963.8000	11.9638	12004.2100	12.0042	0.338	0.0000	0.0000
2026/03/17	2040	05/11/2026	11.27 Put	Bond Future	264.2000	0.2642	258.7300	0.2587	2.070	0.0000	0.0000
2026/03/17	2040	05/11/2026	10.67 Call	Bond Future	8586.8300	8.5868	8622.3200	8.6223	0.413	0.0000	0.0000
2026/03/17	2040	05/11/2026	10.67 Put	Bond Future	612.6300	0.6126	602.2400	0.6022	1.696	0.0000	0.0000
2026/03/17	2040	05/11/2026	9.91 Put	Bond Future	1513.3800	1.5134	1493.3300	1.4933	1.325	0.0000	0.0000
2026/03/17	2040	05/11/2026	9.91 Call	Bond Future	4420.2100	4.4202	4446.0400	4.4460	0.584	0.0000	0.0000
2026/03/17	2040	04/02/2027		Bond Future	9.5733	96.0103	9.5667	96.0572	0.069	0.0000	0.0000
2026/03/17	2040	04/02/2027	9.93 Call	Bond Future	4340.6100	4.3406	4366.7800	4.3668	0.603	0.0000	0.0000
2026/03/17	2040	04/02/2027	9.93 Put	Bond Future	1846.6900	1.8467	1825.9800	1.8260	1.121	0.0000	0.0000
2026/03/17	2040	04/02/2027	10.17 Call	Bond Future	5554.4000	5.5544	5584.0400	5.5840	0.534	0.0000	0.0000
2026/03/17	2040	04/02/2027	10.17 Put	Bond Future	1434.1600	1.4342	1416.9200	1.4169	1.202	0.0000	0.0000
2026/03/17	2040	04/02/2027	9.67 Call	Bond Future	3128.6600	3.1287	3150.4300	3.1504	0.696	0.0000	0.0000
2026/03/17	2040	04/02/2027	9.67 Put	Bond Future	2443.1900	2.4432	2418.0800	2.4181	1.028	0.0000	0.0000
2026/03/17	2040	04/02/2027	8.78 Put	Bond Future	6341.0200	6.3410	6299.5200	6.2995	0.654	0.0000	0.0000
2026/03/17	2040	04/02/2027	8.78 Call	Bond Future	448.1500	0.4482	453.5300	0.4535	1.200	0.0000	0.0000
2026/03/17	2040	06/05/2027		Bond Future	9.6599	97.6852	9.6531	97.7332	0.071	0.0000	0.0000
2026/03/17	2040	06/05/2027	8.88 Call	Bond Future	705.5500	0.7056	713.1600	0.7132	1.079	0.0000	0.0000
2026/03/17	2040	06/05/2027	8.88 Put	Bond Future	6386.3100	6.3863	6345.9300	6.3459	0.632	0.0000	0.0000
2026/03/17	2043	07/05/2026		Bond Future	122.9854	122.9854	121.5839	121.5839	1.140	0.0000	0.0000
2026/03/17	2043	07/05/2026	111.70 Call	Bond Future	11285.4400	11.2854	9883.9100	9.8839	12.419	0.0000	0.0000
2026/03/17	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/03/17	2043	06/08/2026		Bond Future	122.3987	122.3987	120.9712	120.9712	1.166	0.0000	0.0000
2026/03/17	2043	06/08/2026	110.88 Call	Bond Future	11519.0667	11.5191	10092.5163	10.0925	12.384	0.0000	0.0000
2026/03/17	2043	06/08/2026	110.88 Put	Bond Future	0.3267	0.0003	1.3663	0.0014	318.235	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	
2026/03/17	2043	05/11/2026		Bond Future	124.6335	124.6335	123.1798	123.1798	1.166	0.0000	0.0000
2026/03/17	2043	05/11/2026	112.84 Call	Bond Future	11795.6446	11.7956	10346.4456	10.3464	12.286	0.0000	0.0000
2026/03/17	2043	05/11/2026	112.84 Put	Bond Future	2.1946	0.0022	6.6156	0.0066	201.452	0.0000	0.0000
2026/03/17	2043	04/02/2027		Bond Future	124.0080	124.0080	122.5248	122.5248	1.196	0.0000	0.0000
2026/03/17	2043	04/02/2027	117.63 Call	Bond Future	6570.2724	6.5703	5252.3999	5.2524	20.058	0.0000	0.0000
2026/03/17	2043	04/02/2027	117.63 Put	Bond Future	192.2624	0.1923	357.6499	0.3576	86.022	0.0000	0.0000
2026/03/17	2043	06/05/2027		Bond Future	126.2022	126.2022	124.6928	124.6928	1.196	0.0000	0.0000
2026/03/17	2043	06/05/2027	127.48 Call	Bond Future	1586.8862	1.5869	1038.1880	1.0382	34.577	0.0000	0.0000
2026/03/17	2043	06/05/2027	127.48 Put	Bond Future	2864.7262	2.8647	3825.3480	3.8253	33.533	0.0000	0.0000
2026/03/17	2044	07/05/2026		Bond Future	9.4048	96.8199	9.3990	96.8678	0.062	0.0000	0.0000
2026/03/17	2044	07/05/2026	11.80 Call	Bond Future	16868.3000	16.8683	16916.1100	16.9161	0.283	0.0000	0.0000
2026/03/17	2044	07/05/2026	11.80 Put	Bond Future	0.1200	0.0001	0.1000	0.0001	16.667	0.0000	0.0000
2026/03/17	2044	07/05/2026	10.00 Call	Bond Future	4908.6600	4.9087	4943.9600	4.9440	0.719	0.0000	0.0000
2026/03/17	2044	07/05/2026	10.00 Put	Bond Future	221.4600	0.2215	208.9300	0.2089	5.658	0.0000	0.0000
2026/03/17	2044	07/05/2026	Put	Bond Future	3536.5200	3.5365	3488.6400	3.4886	1.354	0.0000	0.0000
2026/03/17	2044	07/05/2026	Call	Bond Future	356.4500	0.3565	356.4000	0.3564	0.014	0.0000	0.0000
2026/03/17	2044	06/08/2026	9.75 Call	Bond Future	3618.2600	3.6183	3642.6900	3.6427	0.675	0.0000	0.0000
2026/03/17	2044	06/08/2026	9.75 Put	Bond Future	1399.1700	1.3992	1375.0700	1.3751	1.722	0.0000	0.0000
2026/03/17	2044	06/08/2026	9.25 Call	Bond Future	1275.0100	1.2750	1286.4400	1.2864	0.896	0.0000	0.0000
2026/03/17	2044	06/08/2026	9.25 Put	Bond Future	3076.6200	3.0766	3039.5200	3.0395	1.206	0.0000	0.0000
2026/03/17	2044	06/08/2026	9.00 Call	Bond Future	746.3500	0.7464	752.3900	0.7524	0.809	0.0000	0.0000
2026/03/17	2044	06/08/2026	9.00 Put	Bond Future	4658.6600	4.6587	4616.1700	4.6162	0.912	0.0000	0.0000
2026/03/17	2044	06/08/2026		Bond Future	9.4700	94.1863	9.4640	94.2348	0.063	0.0000	0.0000
2026/03/17	2044	06/08/2026	12.42 Call	Bond Future	19861.1500	19.8612	19909.4300	19.9094	0.243	0.0000	0.0000
2026/03/17	2044	06/08/2026	12.42 Put	Bond Future	4.4500	0.0045	4.2000	0.0042	5.618	0.0000	0.0000
2026/03/17	2044	05/11/2026		Bond Future	9.5273	95.8841	9.5211	95.9334	0.065	0.0000	0.0000
2026/03/17	2044	05/11/2026	11.34 Call	Bond Future	13190.2200	13.1902	13233.8600	13.2339	0.331	0.0000	0.0000
2026/03/17	2044	05/11/2026	11.34 Put	Bond Future	279.1700	0.2792	273.4400	0.2734	2.053	0.0000	0.0000
2026/03/17	2044	04/02/2027		Bond Future	9.5924	93.2206	9.5860	93.2710	0.067	0.0000	0.0000
2026/03/17	2044	04/02/2027	10.18 Call	Bond Future	6068.5900	6.0686	6100.2500	6.1003	0.522	0.0000	0.0000
2026/03/17	2044	04/02/2027	10.18 Put	Bond Future	1616.9300	1.6169	1598.1000	1.5981	1.165	0.0000	0.0000
2026/03/17	2044	06/05/2027		Bond Future	9.6690	94.8467	9.6623	94.8984	0.069	0.0000	0.0000
2026/03/17	2044	06/05/2027	9.08 Call	Bond Future	1229.3700	1.2294	1240.8600	1.2409	0.935	0.0000	0.0000
2026/03/17	2044	06/05/2027	9.08 Put	Bond Future	5964.5100	5.9645	5924.3200	5.9243	0.674	0.0000	0.0000
2026/03/17	2046	07/05/2026		Bond Future	137.9866	137.9866	137.5773	137.5773	0.297	0.0000	0.0000
2026/03/17	2046	07/05/2026	124.95 Call	Bond Future	13036.5900	13.0366	12627.2700	12.6273	3.140	0.0000	0.0000
2026/03/17	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2046	06/08/2026		Bond Future	140.5170	140.5170	140.1001	140.1001	0.297	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	
2026/03/17	2046	06/08/2026	122.38 Call	Bond Future	18136.9800	18.1370	17720.0700	17.7201	2.299	0.0000	0.0000
2026/03/17	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2046	05/11/2026		Bond Future	140.7617	140.7617	140.3358	140.3358	0.303	0.0000	0.0000
2026/03/17	2046	05/11/2026	125.48 Call	Bond Future	15281.7400	15.2817	14855.7600	14.8558	2.788	0.0000	0.0000
2026/03/17	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2046	04/02/2027		Bond Future	143.3187	143.3187	142.8852	142.8852	0.302	0.0000	0.0000
2026/03/17	2046	04/02/2027	131.09 Call	Bond Future	12228.7100	12.2287	11795.2200	11.7952	3.545	0.0000	0.0000
2026/03/17	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2046	06/05/2027		Bond Future	143.4986	143.4986	143.0539	143.0539	0.310	0.0000	0.0000
2026/03/17	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2046	06/05/2027	148.99 Put	Bond Future	5491.4100	5.4914	5936.0900	5.9361	8.098	0.0000	0.0000
2026/03/17	2050	07/05/2026		Bond Future	141.7320	141.7320	141.4920	141.4920	0.169	0.0000	0.0000
2026/03/17	2050	07/05/2026	124.07 Call	Bond Future	17661.9900	17.6620	17422.0300	17.4220	1.359	0.0000	0.0000
2026/03/17	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2050	06/08/2026		Bond Future	141.8911	141.8911	141.6464	141.6464	0.172	0.0000	0.0000
2026/03/17	2050	06/08/2026	123.27 Call	Bond Future	18621.0500	18.6211	18376.4400	18.3764	1.314	0.0000	0.0000
2026/03/17	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2050	05/11/2026		Bond Future	144.4816	144.4816	144.2326	144.2326	0.172	0.0000	0.0000
2026/03/17	2050	05/11/2026	123.84 Call	Bond Future	20641.6100	20.6416	20392.5700	20.3926	1.206	0.0000	0.0000
2026/03/17	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2050	04/02/2027		Bond Future	144.6255	144.6255	144.3696	144.3696	0.177	0.0000	0.0000
2026/03/17	2050	04/02/2027	132.39 Call	Bond Future	12235.4600	12.2355	11979.5800	11.9796	2.091	0.0000	0.0000
2026/03/17	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2050	06/05/2027		Bond Future	147.1860	147.1860	146.9258	146.9258	0.177	0.0000	0.0000
2026/03/17	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	2050	06/05/2027	150.46 Put	Bond Future	3274.0300	3.2740	3534.2100	3.5342	7.947	0.0000	0.0000
2026/03/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	AL37	07/05/2026		Index Future	1248.4530	1248.4530	1254.5190	1254.5190	0.486	0.0000	0.0000
2026/03/17	AL37	06/08/2026		Index Future	1270.7940	1270.7940	1276.9670	1276.9670	0.486	0.0000	0.0000
2026/03/17	AL37	05/11/2026		Index Future	1293.9450	1293.9450	1300.2300	1300.2300	0.486	0.0000	0.0000
2026/03/17	AL37	04/02/2027		Index Future	1317.1670	1317.1670	1323.5680	1323.5680	0.486	0.0000	0.0000
2026/03/17	AL37	06/05/2027		Index Future	1340.2300	1340.2300	1346.7460	1346.7460	0.486	0.0000	0.0000
2026/03/17	AL7T	07/05/2026		Index Future	1600.5760	1600.5760	1609.3920	1609.3920	0.551	0.0000	0.0000
2026/03/17	AL7T	06/08/2026		Index Future	1629.2190	1629.2190	1638.1910	1638.1910	0.551	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	
2026/03/17	AL7T	05/11/2026		Index Future	1658.8990	1658.8990	1668.0340	1668.0340	0.551	0.0000	0.0000
2026/03/17	AL7T	04/02/2027		Index Future	1688.6710	1688.6710	1697.9730	1697.9730	0.551	0.0000	0.0000
2026/03/17	AL7T	06/05/2027		Index Future	1718.2380	1718.2380	1727.7070	1727.7070	0.551	0.0000	0.0000
2026/03/17	ALBI	07/05/2026		Index Future	1362.9030	1362.9030	1367.1330	1367.1330	0.310	0.0000	0.0000
2026/03/17	ALBI	06/08/2026		Index Future	1387.2930	1387.2930	1391.5960	1391.5960	0.310	0.0000	0.0000
2026/03/17	ALBI	05/11/2026		Index Future	1412.5660	1412.5660	1416.9470	1416.9470	0.310	0.0000	0.0000
2026/03/17	ALBI	04/02/2027		Index Future	1437.9170	1437.9170	1442.3800	1442.3800	0.310	0.0000	0.0000
2026/03/17	ALBI	06/05/2027		Index Future	1463.0940	1463.0940	1467.6380	1467.6380	0.311	0.0000	0.0000
2026/03/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	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	
2026/03/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/17	ES33	07/05/2026		Bond Future	9.3851	91.3208	9.3019	91.7289	0.886	0.0000	0.0000
2026/03/17	ES33	07/05/2026	11.69 Call	Bond Future	10440.2900	10.4403	10848.3500	10.8484	3.909	0.0000	0.0000
2026/03/17	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES33	06/08/2026		Bond Future	9.4781	92.9955	9.3909	93.4109	0.919	0.0000	0.0000
2026/03/17	ES33	06/08/2026	12.02 Call	Bond Future	11126.8800	11.1269	11542.2800	11.5423	3.733	0.0000	0.0000
2026/03/17	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES33	05/11/2026		Bond Future	9.5737	90.9007	9.4824	91.3237	0.954	0.0000	0.0000
2026/03/17	ES33	05/11/2026	10.83 Call	Bond Future	5572.3500	5.5724	5995.3200	5.9953	7.591	0.0000	0.0000
2026/03/17	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES33	04/02/2027		Bond Future	9.6878	92.5512	9.5917	92.9821	0.992	0.0000	0.0000
2026/03/17	ES33	04/02/2027	9.70 Call	Bond Future	54.6600	0.0547	485.5000	0.4855	788.218	0.0000	0.0000
2026/03/17	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES33	06/05/2027		Bond Future	9.8155	90.3957	9.7144	90.8345	1.030	0.0000	0.0000
2026/03/17	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES33	06/05/2027	8.80 Put	Bond Future	4529.5800	4.5296	4090.8500	4.0909	9.686	0.0000	0.0000
2026/03/17	ES42	07/05/2026		Bond Future	9.7453	90.4085	9.7342	90.4906	0.113	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	
2026/03/17	ES42	07/05/2026	12.20 Call	Bond Future	15767.0800	15.7671	15849.1500	15.8492	0.521	0.0000	0.0000
2026/03/17	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES42	06/08/2026		Bond Future	9.8175	92.0666	9.8061	92.1501	0.116	0.0000	0.0000
2026/03/17	ES42	06/08/2026	12.65 Call	Bond Future	17592.2300	17.5922	17675.7600	17.6758	0.475	0.0000	0.0000
2026/03/17	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES42	05/11/2026		Bond Future	9.8884	89.4836	9.8766	89.5687	0.119	0.0000	0.0000
2026/03/17	ES42	05/11/2026	11.66 Call	Bond Future	11518.8000	11.5188	11603.8600	11.6039	0.738	0.0000	0.0000
2026/03/17	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES42	04/02/2027		Bond Future	9.9672	91.1076	9.9549	91.1944	0.123	0.0000	0.0000
2026/03/17	ES42	04/02/2027	10.29 Call	Bond Future	2247.6900	2.2477	2334.4500	2.3345	3.860	0.0000	0.0000
2026/03/17	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES42	06/05/2027		Bond Future	10.0562	88.4552	10.0436	88.5438	0.126	0.0000	0.0000
2026/03/17	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	ES42	06/05/2027	9.33 Put	Bond Future	5287.1300	5.2871	5198.6000	5.1986	1.674	0.0000	0.0000
2026/03/17	GOVI	07/05/2026		GOVI	1336.2610	1336.2610	1340.4590	1340.4590	0.314	0.0000	0.0000
2026/03/17	GOVI	07/05/2026	1,177. Call 00	GOVI	1592610.0000	159.2610	1634590.0000	163.4590	2.636	0.0000	0.0000
2026/03/17	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	GOVI	06/08/2026		GOVI	1360.1740	1360.1740	1364.4460	1364.4460	0.314	0.0000	0.0000
2026/03/17	GOVI	06/08/2026	1,189. Call 00	GOVI	1711740.0000	171.1740	1754460.0000	175.4460	2.496	0.0000	0.0000
2026/03/17	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	GOVI	05/11/2026		GOVI	1384.9530	1384.9530	1389.3020	1389.3020	0.314	0.0000	0.0000
2026/03/17	GOVI	05/11/2026	1,277. Call 00	GOVI	1079530.0000	107.9530	1123020.0000	112.3020	4.029	0.0000	0.0000
2026/03/17	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	GOVI	04/02/2027		GOVI	1409.8090	1409.8090	1414.2380	1414.2380	0.314	0.0000	0.0000
2026/03/17	GOVI	04/02/2027	1,369. Call 00	GOVI	408090.0000	40.8090	452380.0000	45.2380	10.853	0.0000	0.0000
2026/03/17	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	GOVI	06/05/2027		GOVI	1434.4930	1434.4930	1439.0040	1439.0040	0.314	0.0000	0.0000
2026/03/17	GOVI	06/05/2027	1,427. Call 00	GOVI	74930.0000	7.4930	120040.0000	12.0040	60.203	0.0000	0.0000
2026/03/17	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/17	I258	07/05/2026		Bond Future	131.2661	131.2661	131.2637	131.2637	0.002	0.0000	0.0000
2026/03/17	I258	07/05/2026	113.73 Call	Bond Future	17536.1200	17.5361	17533.6900	17.5337	0.014	0.0000	0.0000
2026/03/17	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	
2026/03/17	I258	06/08/2026		Bond Future	130.8313	130.8313	130.8285	130.8285	0.002	0.0000	0.0000
2026/03/17	I258	06/08/2026	112.95 Call	Bond Future	17881.4196	17.8814	17878.6426	17.8786	0.016	0.0000	0.0000
2026/03/17	I258	06/08/2026	112.95 Put	Bond Future	0.1296	0.0001	0.1226	0.0001	5.380	0.0000	0.0000
2026/03/17	I258	05/11/2026		Bond Future	133.2199	133.2199	133.2172	133.2172	0.002	0.0000	0.0000
2026/03/17	I258	05/11/2026	114.95 Call	Bond Future	18272.4175	18.2724	18269.6892	18.2697	0.015	0.0000	0.0000
2026/03/17	I258	05/11/2026	114.95 Put	Bond Future	2.5475	0.0025	2.4892	0.0025	2.289	0.0000	0.0000
2026/03/17	I258	04/02/2027		Bond Future	132.7505	132.7505	132.7446	132.7446	0.004	0.0000	0.0000
2026/03/17	I258	04/02/2027	118.90 Call	Bond Future	13933.6738	13.9337	13927.1534	13.9272	0.047	0.0000	0.0000
2026/03/17	I258	04/02/2027	118.90 Put	Bond Future	83.1938	0.0832	82.6034	0.0826	0.710	0.0000	0.0000
2026/03/17	I258	06/05/2027		Bond Future	135.0996	135.0996	135.0939	135.0939	0.004	0.0000	0.0000
2026/03/17	I258	06/05/2027	134.78 Call	Bond Future	3627.0573	3.6271	3619.8887	3.6199	0.198	0.0000	0.0000
2026/03/17	I258	06/05/2027	134.78 Put	Bond Future	3307.4773	3.3075	3306.0087	3.3060	0.044	0.0000	0.0000
2026/03/17	IGOV	07/05/2026		Index Future	436.0490	436.0490	435.3150	435.3150	0.168	0.0000	0.0000
2026/03/17	IGOV	06/08/2026		Index Future	443.9590	443.9590	443.2110	443.2110	0.168	0.0000	0.0000
2026/03/17	IGOV	05/11/2026		Index Future	452.1510	452.1510	451.3900	451.3900	0.168	0.0000	0.0000
2026/03/17	IGOV	04/02/2027		Index Future	460.3690	460.3690	459.5940	459.5940	0.168	0.0000	0.0000
2026/03/17	IGOV	06/05/2027		Index Future	468.5300	468.5300	467.7430	467.7430	0.168	0.0000	0.0000
2026/03/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/17	R033	07/05/2026		Bond Future	8.7368	107.5626	8.6124	108.2251	1.424	0.0000	0.0000
2026/03/17	R033	07/05/2026	10.38 Call	Bond Future	8319.9700	8.3200	8965.7400	8.9657	7.762	0.0000	0.0000
2026/03/17	R033	07/05/2026	10.38 Put	Bond Future	45.5600	0.0456	28.9100	0.0289	36.545	0.0000	0.0000
2026/03/17	R033	06/08/2026		Bond Future	8.8129	109.5087	8.6819	110.1830	1.486	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	
2026/03/17	R033	06/08/2026	10.25 Call	Bond Future	7600.9400	7.6009	8179.2400	8.1792	7.608	0.0000	0.0000
2026/03/17	R033	06/08/2026	10.25 Put	Bond Future	546.5300	0.5465	450.5300	0.4505	17.565	0.0000	0.0000
2026/03/17	R033	05/11/2026		Bond Future	8.8876	106.4415	8.7498	107.1279	1.551	0.0000	0.0000
2026/03/17	R033	05/11/2026	9.33 Call	Bond Future	3966.5000	3.9665	4409.9000	4.4099	11.179	0.0000	0.0000
2026/03/17	R033	05/11/2026	9.33 Put	Bond Future	1801.8400	1.8018	1558.8300	1.5588	13.487	0.0000	0.0000
2026/03/17	R033	04/02/2027		Bond Future	8.9776	108.3497	8.8320	109.0486	1.621	0.0000	0.0000
2026/03/17	R033	04/02/2027	8.65 Call	Bond Future	2148.1100	2.1481	2454.8200	2.4548	14.278	0.0000	0.0000
2026/03/17	R033	04/02/2027	8.65 Put	Bond Future	3729.3400	3.7293	3337.1600	3.3372	10.516	0.0000	0.0000
2026/03/17	R033	06/05/2027		Bond Future	9.0854	105.2019	8.9314	105.9133	1.695	0.0000	0.0000
2026/03/17	R033	06/05/2027	7.93 Call	Bond Future	752.7100	0.7527	912.6900	0.9127	21.254	0.0000	0.0000
2026/03/17	R033	06/05/2027	7.93 Put	Bond Future	6244.3100	6.2443	5692.8200	5.6928	8.832	0.0000	0.0000
2026/03/17	R035	07/05/2026	8.29 Put	Bond Future	3994.6400	3.9946	3481.0200	3.4810	12.858	0.0000	0.0000
2026/03/17	R035	07/05/2026	8.29 Call	Bond Future	15.9100	0.0159	30.6300	0.0306	92.520	0.0000	0.0000
2026/03/17	R035	07/05/2026	8.79 Put	Bond Future	1441.7700	1.4418	1115.7000	1.1157	22.616	0.0000	0.0000
2026/03/17	R035	07/05/2026	8.79 Call	Bond Future	555.2400	0.5552	757.5100	0.7575	36.429	0.0000	0.0000
2026/03/17	R035	07/05/2026	9.20 Call	Bond Future	2017.4000	2.0174	2410.0200	2.4100	19.462	0.0000	0.0000
2026/03/17	R035	07/05/2026	9.20 Put	Bond Future	457.3800	0.4574	321.6600	0.3217	29.673	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.66 Call	Bond Future	9666.6700	9.6667	10193.7600	10.1938	5.453	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.66 Put	Bond Future	2.7700	0.0028	1.5200	0.0015	45.126	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.16 Call	Bond Future	7010.8900	7.0109	7531.3700	7.5314	7.424	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.16 Put	Bond Future	19.5600	0.0196	11.7000	0.0117	40.184	0.0000	0.0000
2026/03/17	R035	07/05/2026	9.66 Put	Bond Future	105.7300	0.1057	68.1900	0.0682	35.506	0.0000	0.0000
2026/03/17	R035	07/05/2026	9.66 Call	Bond Future	4318.9200	4.3189	4809.7200	4.8097	11.364	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.71 Call	Bond Future	9927.6400	9.9276	10455.0100	10.4550	5.312	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.71 Put	Bond Future	2.1100	0.0021	1.1400	0.0011	45.972	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.21 Call	Bond Future	7279.8000	7.2798	7801.4300	7.8014	7.165	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.21 Put	Bond Future	16.5400	0.0165	9.8300	0.0098	40.568	0.0000	0.0000
2026/03/17	R035	07/05/2026	9.71 Put	Bond Future	89.3800	0.0894	57.1500	0.0572	36.060	0.0000	0.0000
2026/03/17	R035	07/05/2026	9.71 Call	Bond Future	4585.2700	4.5853	5081.3800	5.0814	10.820	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.64 Call	Bond Future	9562.0500	9.5621	10089.0100	10.0890	5.511	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.64 Put	Bond Future	3.0800	0.0031	1.7000	0.0017	44.805	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.14 Call	Bond Future	6903.1700	6.9032	7423.1400	7.4231	7.532	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.14 Put	Bond Future	20.9100	0.0209	12.5400	0.0125	40.029	0.0000	0.0000
2026/03/17	R035	07/05/2026	9.64 Put	Bond Future	113.0900	0.1131	73.2000	0.0732	35.273	0.0000	0.0000
2026/03/17	R035	07/05/2026	9.64 Call	Bond Future	4212.8900	4.2129	4701.3400	4.7013	11.594	0.0000	0.0000
2026/03/17	R035	07/05/2026		Bond Future	8.9371	101.3647	8.8492	101.8930	0.983	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.86 Call	Bond Future	10705.3000	10.7053	11233.2000	11.2332	4.931	0.0000	0.0000
2026/03/17	R035	07/05/2026	10.86 Put	Bond Future	0.9100	0.0009	0.4700	0.0005	48.352	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	
2026/03/17	R035	07/05/2026	8.31 Call	Bond Future	19.6700	0.0197	37.1500	0.0372	88.866	0.0000	0.0000
2026/03/17	R035	07/05/2026	8.31 Put	Bond Future	3872.3600	3.8724	3361.5000	3.3615	13.192	0.0000	0.0000
2026/03/17	R035	07/05/2026	8.55 Call	Bond Future	148.3600	0.1484	231.6900	0.2317	56.167	0.0000	0.0000
2026/03/17	R035	07/05/2026	8.55 Put	Bond Future	2503.9700	2.5040	2058.9600	2.0590	17.772	0.0000	0.0000
2026/03/17	R035	06/08/2026	7.70 Put	Bond Future	8039.4300	8.0394	7504.5100	7.5045	6.654	0.0000	0.0000
2026/03/17	R035	06/08/2026	7.70 Call	Bond Future	3.9700	0.0040	6.8600	0.0069	72.796	0.0000	0.0000
2026/03/17	R035	06/08/2026	7.90 Put	Bond Future	6765.4300	6.7654	6236.0900	6.2361	7.824	0.0000	0.0000
2026/03/17	R035	06/08/2026	7.90 Call	Bond Future	13.3000	0.0133	21.7700	0.0218	63.684	0.0000	0.0000
2026/03/17	R035	06/08/2026	8.34 Call	Bond Future	174.3900	0.1744	242.0400	0.2420	38.792	0.0000	0.0000
2026/03/17	R035	06/08/2026	8.34 Put	Bond Future	4172.0700	4.1721	3701.9100	3.7019	11.269	0.0000	0.0000
2026/03/17	R035	06/08/2026	7.95 Put	Bond Future	6452.0200	6.4520	5925.0600	5.9251	8.167	0.0000	0.0000
2026/03/17	R035	06/08/2026	7.95 Call	Bond Future	17.6300	0.0176	28.4800	0.0285	61.543	0.0000	0.0000
2026/03/17	R035	06/08/2026		Bond Future	9.0063	103.1985	8.9147	103.7363	1.018	0.0000	0.0000
2026/03/17	R035	06/08/2026	11.06 Call	Bond Future	11150.3000	11.1503	11679.8000	11.6798	4.749	0.0000	0.0000
2026/03/17	R035	06/08/2026	11.06 Put	Bond Future	32.5800	0.0326	24.2700	0.0243	25.506	0.0000	0.0000
2026/03/17	R035	06/08/2026	10.22 Call	Bond Future	6997.1200	6.9971	7489.2500	7.4893	7.033	0.0000	0.0000
2026/03/17	R035	06/08/2026	10.22 Put	Bond Future	218.7600	0.2188	173.0800	0.1731	20.881	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.72 Call	Bond Future	4560.1400	4.5601	5001.4100	5.0014	9.677	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.72 Put	Bond Future	498.6700	0.4987	402.1300	0.4021	19.359	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.22 Put	Bond Future	1130.8100	1.1308	935.7800	0.9358	17.247	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.22 Call	Bond Future	2370.0800	2.3701	2712.8600	2.7129	14.463	0.0000	0.0000
2026/03/17	R035	06/08/2026	10.13 Call	Bond Future	6550.0500	6.5501	7035.5800	7.0356	7.413	0.0000	0.0000
2026/03/17	R035	06/08/2026	10.13 Put	Bond Future	253.1600	0.2532	200.8800	0.2009	20.651	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.63 Call	Bond Future	4140.8900	4.1409	4568.5200	4.5685	10.327	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.63 Put	Bond Future	579.5100	0.5795	469.3300	0.4693	19.013	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.13 Put	Bond Future	1306.5000	1.3065	1087.2100	1.0872	16.785	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.13 Call	Bond Future	2026.2500	2.0263	2344.7700	2.3448	15.720	0.0000	0.0000
2026/03/17	R035	06/08/2026	8.29 Put	Bond Future	4440.6100	4.4406	3958.6200	3.9586	10.854	0.0000	0.0000
2026/03/17	R035	06/08/2026	8.29 Call	Bond Future	134.6200	0.1346	190.4400	0.1904	41.465	0.0000	0.0000
2026/03/17	R035	06/08/2026	8.79 Put	Bond Future	2218.2500	2.2183	1891.0900	1.8911	14.749	0.0000	0.0000
2026/03/17	R035	06/08/2026	8.79 Call	Bond Future	942.7200	0.9427	1153.3700	1.1534	22.345	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.39 Call	Bond Future	3070.8400	3.0708	3453.6700	3.4537	12.467	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.39 Put	Bond Future	859.9200	0.8599	704.9400	0.7049	18.023	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.71 Call	Bond Future	4513.0700	4.5131	4952.9100	4.9529	9.746	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.71 Put	Bond Future	507.0000	0.5070	409.0300	0.4090	19.323	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.21 Call	Bond Future	2330.8100	2.3308	2671.0100	2.6710	14.596	0.0000	0.0000
2026/03/17	R035	06/08/2026	9.21 Put	Bond Future	1149.0800	1.1491	951.4700	0.9515	17.197	0.0000	0.0000
2026/03/17	R035	06/08/2026	8.71 Put	Bond Future	2500.2900	2.5003	2145.5200	2.1455	14.189	0.0000	0.0000
2026/03/17	R035	06/08/2026	8.71 Call	Bond Future	747.6700	0.7477	930.7100	0.9307	24.481	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	
2026/03/17	R035	05/11/2026	9.80 Call	Bond Future	4832.6800	4.8327	5256.9500	5.2570	8.779	0.0000	0.0000
2026/03/17	R035	05/11/2026	9.80 Put	Bond Future	815.8900	0.8159	692.6500	0.6927	15.105	0.0000	0.0000
2026/03/17	R035	05/11/2026	9.30 Call	Bond Future	2779.9200	2.7799	3118.0200	3.1180	12.162	0.0000	0.0000
2026/03/17	R035	05/11/2026	9.30 Put	Bond Future	1516.8700	1.5169	1307.4600	1.3075	13.805	0.0000	0.0000
2026/03/17	R035	05/11/2026	8.80 Put	Bond Future	2767.4000	2.7674	2433.6800	2.4337	12.059	0.0000	0.0000
2026/03/17	R035	05/11/2026	8.80 Call	Bond Future	1172.1300	1.1721	1385.9200	1.3859	18.239	0.0000	0.0000
2026/03/17	R035	05/11/2026		Bond Future	9.0768	100.5581	8.9811	101.1056	1.054	0.0000	0.0000
2026/03/17	R035	05/11/2026	10.03 Call	Bond Future	5862.5800	5.8626	6314.5600	6.3146	7.710	0.0000	0.0000
2026/03/17	R035	05/11/2026	10.03 Put	Bond Future	613.0000	0.6130	517.4700	0.5175	15.584	0.0000	0.0000
2026/03/17	R035	05/11/2026	8.97 Call	Bond Future	1652.4800	1.6525	1912.2400	1.9122	15.719	0.0000	0.0000
2026/03/17	R035	05/11/2026	8.97 Put	Bond Future	2263.9100	2.2639	1976.1600	1.9762	12.710	0.0000	0.0000
2026/03/17	R035	05/11/2026	8.47 Call	Bond Future	490.4200	0.4904	613.1700	0.6132	25.030	0.0000	0.0000
2026/03/17	R035	05/11/2026	8.47 Put	Bond Future	4031.6200	4.0316	3606.8600	3.6069	10.536	0.0000	0.0000
2026/03/17	R035	05/11/2026	7.97 Put	Bond Future	6648.7000	6.6487	6128.4100	6.1284	7.825	0.0000	0.0000
2026/03/17	R035	05/11/2026	7.97 Call	Bond Future	65.6200	0.0656	92.8400	0.0928	41.481	0.0000	0.0000
2026/03/17	R035	04/02/2027	7.70 Put	Bond Future	8599.2600	8.5993	8058.5000	8.0585	6.288	0.0000	0.0000
2026/03/17	R035	04/02/2027	7.70 Call	Bond Future	41.6200	0.0416	58.2900	0.0583	40.053	0.0000	0.0000
2026/03/17	R035	04/02/2027	8.20 Put	Bond Future	5798.6700	5.7987	5315.8600	5.3159	8.326	0.0000	0.0000
2026/03/17	R035	04/02/2027	8.20 Call	Bond Future	274.6200	0.2746	349.2400	0.3492	27.172	0.0000	0.0000
2026/03/17	R035	04/02/2027	8.85 Call	Bond Future	1400.5300	1.4005	1622.3400	1.6223	15.838	0.0000	0.0000
2026/03/17	R035	04/02/2027	8.85 Put	Bond Future	3143.7400	3.1437	2808.1200	2.8081	10.676	0.0000	0.0000
2026/03/17	R035	04/02/2027		Bond Future	9.1604	102.3612	9.0604	102.9187	1.092	0.0000	0.0000
2026/03/17	R035	04/02/2027	9.02 Call	Bond Future	1867.7700	1.8678	2129.1400	2.1291	13.994	0.0000	0.0000
2026/03/17	R035	04/02/2027	9.02 Put	Bond Future	2651.4300	2.6514	2355.3700	2.3554	11.166	0.0000	0.0000
2026/03/17	R035	06/05/2027		Bond Future	9.2521	99.6487	9.1475	100.2162	1.131	0.0000	0.0000
2026/03/17	R035	06/05/2027	8.25 Call	Bond Future	334.6100	0.3346	418.7900	0.4188	25.158	0.0000	0.0000
2026/03/17	R035	06/05/2027	8.25 Put	Bond Future	5945.7000	5.9457	5462.4000	5.4624	8.129	0.0000	0.0000
2026/03/17	R038	07/05/2026		Bond Future	9.3059	112.3680	9.2181	113.0423	0.943	0.0000	0.0000
2026/03/17	R038	07/05/2026	11.40 Call	Bond Future	14519.1800	14.5192	15193.3000	15.1933	4.643	0.0000	0.0000
2026/03/17	R038	07/05/2026	11.40 Put	Bond Future	0.4200	0.0004	0.2000	0.0002	52.381	0.0000	0.0000
2026/03/17	R038	06/08/2026		Bond Future	9.3810	114.4010	9.2899	115.0874	0.972	0.0000	0.0000
2026/03/17	R038	06/08/2026	11.77 Call	Bond Future	16065.2400	16.0652	16746.0000	16.7460	4.237	0.0000	0.0000
2026/03/17	R038	06/08/2026	11.77 Put	Bond Future	21.1600	0.0212	15.5500	0.0156	26.512	0.0000	0.0000
2026/03/17	R038	05/11/2026		Bond Future	9.4544	110.9809	9.3598	111.6796	1.001	0.0000	0.0000
2026/03/17	R038	05/11/2026	10.72 Call	Bond Future	9214.7300	9.2147	9837.4200	9.8374	6.758	0.0000	0.0000
2026/03/17	R038	05/11/2026	10.72 Put	Bond Future	439.7400	0.4397	363.7100	0.3637	17.290	0.0000	0.0000
2026/03/17	R038	04/02/2027		Bond Future	9.5380	112.9704	9.4395	113.6819	1.032	0.0000	0.0000
2026/03/17	R038	04/02/2027	9.60 Call	Bond Future	3137.3700	3.1374	3528.7900	3.5288	12.476	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	
2026/03/17	R038	04/02/2027	9.60 Put	Bond Future	2692.3200	2.6923	2372.2900	2.3723	11.887	0.0000	0.0000
2026/03/17	R038	06/05/2027		Bond Future	9.6328	109.4621	9.5303	110.1863	1.064	0.0000	0.0000
2026/03/17	R038	06/05/2027	8.71 Call	Bond Future	478.4600	0.4785	596.8000	0.5968	24.734	0.0000	0.0000
2026/03/17	R038	06/05/2027	8.71 Put	Bond Future	7246.8800	7.2469	6641.0300	6.6410	8.360	0.0000	0.0000
2026/03/17	R053	07/05/2026		Bond Future	9.2829	124.3416	9.2873	124.2895	0.048	0.0000	0.0000
2026/03/17	R053	07/05/2026	11.69 Call	Bond Future	23566.6100	23.5666	23514.5500	23.5146	0.221	0.0000	0.0000
2026/03/17	R053	07/05/2026	11.69 Put	Bond Future	0.2200	0.0002	0.2000	0.0002	9.091	0.0000	0.0000
2026/03/17	R053	06/08/2026		Bond Future	9.3359	126.5912	9.3405	126.5380	0.049	0.0000	0.0000
2026/03/17	R053	06/08/2026	12.28 Call	Bond Future	27488.7100	27.4887	27435.3500	27.4354	0.194	0.0000	0.0000
2026/03/17	R053	06/08/2026	12.28 Put	Bond Future	8.8400	0.0088	8.6700	0.0087	1.923	0.0000	0.0000
2026/03/17	R053	06/08/2026	8.10 Put	Bond Future	15921.5100	15.9215	15974.0300	15.9740	0.330	0.0000	0.0000
2026/03/17	R053	06/08/2026	8.10 Call	Bond Future	11.5000	0.0115	10.8300	0.0108	5.826	0.0000	0.0000
2026/03/17	R053	06/08/2026	8.60 Put	Bond Future	9274.0700	9.2741	9320.4800	9.3205	0.500	0.0000	0.0000
2026/03/17	R053	06/08/2026	8.60 Call	Bond Future	193.4800	0.1935	186.7000	0.1867	3.504	0.0000	0.0000
2026/03/17	R053	06/08/2026	9.10 Call	Bond Future	1890.2100	1.8902	1860.4700	1.8605	1.573	0.0000	0.0000
2026/03/17	R053	06/08/2026	9.10 Put	Bond Future	4683.6100	4.6836	4707.0600	4.7071	0.501	0.0000	0.0000
2026/03/17	R053	06/08/2026	9.60 Call	Bond Future	4951.2700	4.9513	4905.8300	4.9058	0.918	0.0000	0.0000
2026/03/17	R053	06/08/2026	9.60 Put	Bond Future	1947.1900	1.9472	1954.9400	1.9549	0.398	0.0000	0.0000
2026/03/17	R053	05/11/2026		Bond Future	9.3867	123.0127	9.3914	122.9586	0.050	0.0000	0.0000
2026/03/17	R053	05/11/2026	11.21 Call	Bond Future	18649.8400	18.6498	18595.5800	18.5956	0.291	0.0000	0.0000
2026/03/17	R053	05/11/2026	11.21 Put	Bond Future	412.9000	0.4129	412.7300	0.4127	0.041	0.0000	0.0000
2026/03/17	R053	04/02/2027		Bond Future	9.4435	125.2180	9.4484	125.1630	0.051	0.0000	0.0000
2026/03/17	R053	04/02/2027	9.99 Call	Bond Future	8489.2600	8.4893	8443.9400	8.4439	0.534	0.0000	0.0000
2026/03/17	R053	04/02/2027	9.99 Put	Bond Future	2544.5200	2.5445	2554.1300	2.5541	0.378	0.0000	0.0000
2026/03/17	R053	06/05/2027		Bond Future	9.5070	121.5456	9.5119	121.4902	0.052	0.0000	0.0000
2026/03/17	R053	06/05/2027	8.92 Call	Bond Future	1856.1500	1.8562	1835.9400	1.8359	1.089	0.0000	0.0000
2026/03/17	R053	06/05/2027	8.92 Put	Bond Future	8748.9500	8.7490	8784.1900	8.7842	0.403	0.0000	0.0000
2026/03/17	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/17	R186	07/05/2026	8.69 Call	Bond Future	59.5200	0.0595	58.9500	0.0590	0.958	0.0000	0.0000
2026/03/17	R186	07/05/2026	8.69 Put	Bond Future	59.5200	0.0595	58.9500	0.0590	0.958	0.0000	0.0000
2026/03/17	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/17	R186	06/08/2026	8.57 Call	Bond Future	67.3100	0.0673	67.0800	0.0671	0.342	0.0000	0.0000
2026/03/17	R186	06/08/2026	8.57 Put	Bond Future	67.3100	0.0673	67.0800	0.0671	0.342	0.0000	0.0000
2026/03/17	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/17	R186	05/11/2026	8.12 Call	Bond Future	42.6400	0.0426	42.5500	0.0426	0.211	0.0000	0.0000
2026/03/17	R186	05/11/2026	8.12 Put	Bond Future	42.6400	0.0426	42.5500	0.0426	0.211	0.0000	0.0000
2026/03/17	R202	07/05/2026		Bond Future	298.9698	298.9698	298.9648	298.9648	0.002	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
2026/03/17	R202	07/05/2026	277.55 Call	Bond Future		21419.7600	21.4198	21414.7800	21.4148	0.023	0.0000	0.0000
2026/03/17	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R202	06/08/2026		Bond Future		299.0572	299.0572	299.0518	299.0518	0.002	0.0000	0.0000
2026/03/17	R202	06/08/2026	278.86 Call	Bond Future		20197.2200	20.1972	20191.8200	20.1918	0.027	0.0000	0.0000
2026/03/17	R202	06/08/2026	278.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R202	05/11/2026		Bond Future		304.5171	304.5171	304.5116	304.5116	0.002	0.0000	0.0000
2026/03/17	R202	05/11/2026	280.46 Call	Bond Future		24057.0600	24.0571	24051.5600	24.0516	0.023	0.0000	0.0000
2026/03/17	R202	05/11/2026	280.46 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R202	04/02/2027		Bond Future		304.5641	304.5641	304.5535	304.5535	0.003	0.0000	0.0000
2026/03/17	R202	04/02/2027	294.73 Call	Bond Future		9834.1400	9.8341	9823.5000	9.8235	0.108	0.0000	0.0000
2026/03/17	R202	04/02/2027	294.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R202	06/05/2027		Bond Future		309.9566	309.9566	309.9468	309.9468	0.003	0.0000	0.0000
2026/03/17	R202	06/05/2027	306.99 Call	Bond Future		2966.5800	2.9666	2956.7700	2.9568	0.331	0.0000	0.0000
2026/03/17	R202	06/05/2027	306.99 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R209	07/05/2026		Bond Future		9.0706	82.5467	8.9881	83.0154	0.910	0.0000	0.0000
2026/03/17	R209	07/05/2026	11.07 Call	Bond Future		10377.3500	10.3774	10845.8300	10.8458	4.514	0.0000	0.0000
2026/03/17	R209	07/05/2026	11.07 Put	Bond Future		0.4900	0.0005	0.2600	0.0003	46.939	0.0000	0.0000
2026/03/17	R209	06/08/2026		Bond Future		9.1367	84.0401	9.0511	84.5172	0.937	0.0000	0.0000
2026/03/17	R209	06/08/2026	11.39 Call	Bond Future		11390.9900	11.3910	11863.6900	11.8637	4.150	0.0000	0.0000
2026/03/17	R209	06/08/2026	11.39 Put	Bond Future		17.3900	0.0174	12.9600	0.0130	25.474	0.0000	0.0000
2026/03/17	R209	05/11/2026		Bond Future		9.2009	82.4043	9.1121	82.8900	0.965	0.0000	0.0000
2026/03/17	R209	05/11/2026	10.32 Call	Bond Future		6265.2400	6.2652	6682.7700	6.6828	6.664	0.0000	0.0000
2026/03/17	R209	05/11/2026	10.32 Put	Bond Future		448.0300	0.4480	379.8900	0.3799	15.209	0.0000	0.0000
2026/03/17	R209	04/02/2027		Bond Future		9.2750	83.8818	9.1827	84.3763	0.995	0.0000	0.0000
2026/03/17	R209	04/02/2027	9.28 Call	Bond Future		2143.5300	2.1435	2403.8800	2.4039	12.146	0.0000	0.0000
2026/03/17	R209	04/02/2027	9.28 Put	Bond Future		2116.7900	2.1168	1882.5900	1.8826	11.064	0.0000	0.0000
2026/03/17	R209	04/02/2027	8.96 Call	Bond Future		1249.0400	1.2490	1442.1100	1.4421	15.457	0.0000	0.0000
2026/03/17	R209	04/02/2027	8.96 Put	Bond Future		2952.5100	2.9525	2651.0300	2.6510	10.211	0.0000	0.0000
2026/03/17	R209	04/02/2027	8.03 Put	Bond Future		7089.6600	7.0897	6623.4500	6.6235	6.576	0.0000	0.0000
2026/03/17	R209	04/02/2027	8.03 Call	Bond Future		87.6800	0.0877	116.0200	0.1160	32.322	0.0000	0.0000
2026/03/17	R209	06/05/2027	9.32 Call	Bond Future		2254.2200	2.2542	2511.7200	2.5117	11.423	0.0000	0.0000
2026/03/17	R209	06/05/2027	9.32 Put	Bond Future		2463.7200	2.4637	2217.8100	2.2178	9.981	0.0000	0.0000
2026/03/17	R209	06/05/2027	8.25 Put	Bond Future		6307.8600	6.3079	5863.8200	5.8638	7.039	0.0000	0.0000
2026/03/17	R209	06/05/2027	8.25 Call	Bond Future		241.0600	0.2411	300.4300	0.3004	24.629	0.0000	0.0000
2026/03/17	R209	06/05/2027		Bond Future		9.3601	82.1973	9.2640	82.7007	1.026	0.0000	0.0000
2026/03/17	R209	06/05/2027	8.41 Call	Bond Future		384.0600	0.3841	467.7700	0.4678	21.796	0.0000	0.0000
2026/03/17	R209	06/05/2027	8.41 Put	Bond Future		5542.1800	5.5422	5122.4800	5.1225	7.573	0.0000	0.0000
2026/03/17	R210	07/05/2026		Bond Future		259.8622	259.8622	259.8562	259.8562	0.002	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
2026/03/17	R210	07/05/2026	255.40 Call	Bond Future		4462.2200	4.4622	4456.1500	4.4562	0.136	0.0000	0.0000
2026/03/17	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R210	06/08/2026		Bond Future		264.6277	264.6277	264.6212	264.6212	0.002	0.0000	0.0000
2026/03/17	R210	06/08/2026	259.84 Call	Bond Future		4787.6700	4.7877	4781.2300	4.7812	0.135	0.0000	0.0000
2026/03/17	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R210	05/11/2026		Bond Future		265.9410	265.9410	265.9324	265.9324	0.003	0.0000	0.0000
2026/03/17	R210	05/11/2026	253.33 Call	Bond Future		12610.9800	12.6110	12602.3800	12.6024	0.068	0.0000	0.0000
2026/03/17	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R210	04/02/2027		Bond Future		270.7719	270.7719	270.7637	270.7637	0.003	0.0000	0.0000
2026/03/17	R210	04/02/2027	266.03 Call	Bond Future		4741.9400	4.7419	4733.6500	4.7337	0.175	0.0000	0.0000
2026/03/17	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R210	06/05/2027		Bond Future		271.9931	271.9931	271.9796	271.9796	0.005	0.0000	0.0000
2026/03/17	R210	06/05/2027	271.13 Call	Bond Future		863.0500	0.8631	849.5600	0.8496	1.563	0.0000	0.0000
2026/03/17	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R213	07/05/2026		Bond Future		8.4665	95.6822	8.3413	96.1525	1.478	0.0000	0.0000
2026/03/17	R213	07/05/2026	9.80 Call	Bond Future		4849.6300	4.8496	5313.9200	5.3139	9.574	0.0000	0.0000
2026/03/17	R213	07/05/2026	9.80 Put	Bond Future		12.1500	0.0122	6.2200	0.0062	48.807	0.0000	0.0000
2026/03/17	R213	06/08/2026		Bond Future		8.5427	97.4133	8.4093	97.8919	1.561	0.0000	0.0000
2026/03/17	R213	06/08/2026	9.69 Call	Bond Future		4171.6300	4.1716	4603.0200	4.6030	10.341	0.0000	0.0000
2026/03/17	R213	06/08/2026	9.69 Put	Bond Future		174.4700	0.1745	127.2800	0.1273	27.048	0.0000	0.0000
2026/03/17	R213	05/11/2026		Bond Future		8.6235	95.6194	8.4811	96.1066	1.652	0.0000	0.0000
2026/03/17	R213	05/11/2026	8.75 Call	Bond Future		1533.5700	1.5336	1817.3300	1.8173	18.503	0.0000	0.0000
2026/03/17	R213	05/11/2026	8.75 Put	Bond Future		1103.5100	1.1035	900.0600	0.9001	18.437	0.0000	0.0000
2026/03/17	R213	04/02/2027		Bond Future		8.7273	97.3342	8.5744	97.8303	1.752	0.0000	0.0000
2026/03/17	R213	04/02/2027	8.14 Call	Bond Future		533.6900	0.5337	683.4800	0.6835	28.067	0.0000	0.0000
2026/03/17	R213	04/02/2027	8.14 Put	Bond Future		2456.3700	2.4564	2110.0600	2.1101	14.098	0.0000	0.0000
2026/03/17	R213	06/05/2027		Bond Future		8.8497	95.4853	8.6851	95.9904	1.860	0.0000	0.0000
2026/03/17	R213	06/05/2027	7.56 Call	Bond Future		98.8900	0.0989	145.7100	0.1457	47.346	0.0000	0.0000
2026/03/17	R213	06/05/2027	7.56 Put	Bond Future		4145.8300	4.1458	3687.5600	3.6876	11.054	0.0000	0.0000
2026/03/17	R213	06/05/2027	9.25 Call	Bond Future		2280.2500	2.2803	2606.9700	2.6070	14.328	0.0000	0.0000
2026/03/17	R213	06/05/2027	9.25 Put	Bond Future		1065.5000	1.0655	887.1300	0.8871	16.740	0.0000	0.0000
2026/03/17	R213	06/05/2027	8.13 Put	Bond Future		2695.1700	2.6952	2327.5100	2.3275	13.641	0.0000	0.0000
2026/03/17	R213	06/05/2027	8.13 Call	Bond Future		462.4800	0.4625	599.9100	0.5999	29.716	0.0000	0.0000
2026/03/17	R214	07/05/2026		Bond Future		9.3362	78.7634	9.3254	78.8355	0.116	0.0000	0.0000
2026/03/17	R214	07/05/2026	11.53 Call	Bond Future		12820.1700	12.8202	12892.2800	12.8923	0.562	0.0000	0.0000
2026/03/17	R214	07/05/2026	11.53 Put	Bond Future		0.2400	0.0002	0.2000	0.0002	16.667	0.0000	0.0000
2026/03/17	R214	06/08/2026		Bond Future		9.3959	80.1883	9.3847	80.2617	0.119	0.0000	0.0000
2026/03/17	R214	06/08/2026	11.97 Call	Bond Future		14572.1600	14.5722	14644.9100	14.6449	0.499	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	
2026/03/17	R214	06/08/2026	11.97 Put	Bond Future	9.6600	0.0097	9.0200	0.0090	6.625	0.0000	0.0000
2026/03/17	R214	05/11/2026		Bond Future	9.4555	78.3375	9.4439	78.4122	0.122	0.0000	0.0000
2026/03/17	R214	05/11/2026	10.97 Call	Bond Future	9338.1400	9.3381	9403.0600	9.4031	0.695	0.0000	0.0000
2026/03/17	R214	05/11/2026	10.97 Put	Bond Future	351.7100	0.3517	341.9600	0.3420	2.772	0.0000	0.0000
2026/03/17	R214	04/02/2027		Bond Future	9.5235	79.7423	9.5116	79.8184	0.125	0.0000	0.0000
2026/03/17	R214	04/02/2027	9.90 Call	Bond Future	4069.9300	4.0699	4115.6800	4.1157	1.124	0.0000	0.0000
2026/03/17	R214	04/02/2027	9.90 Put	Bond Future	1719.1600	1.7192	1688.7300	1.6887	1.770	0.0000	0.0000
2026/03/17	R214	06/05/2027		Bond Future	9.5957	77.8392	9.5833	77.9169	0.129	0.0000	0.0000
2026/03/17	R214	06/05/2027	8.88 Call	Bond Future	708.1700	0.7082	723.5900	0.7236	2.177	0.0000	0.0000
2026/03/17	R214	06/05/2027	8.88 Put	Bond Future	5399.5500	5.3996	5337.2800	5.3373	1.153	0.0000	0.0000
2026/03/17	R248	07/05/2026		Bond Future	9.3688	96.0040	9.3682	96.0096	0.007	0.0000	0.0000
2026/03/17	R248	07/05/2026	11.72 Call	Bond Future	17523.8700	17.5239	17529.4700	17.5295	0.032	0.0000	0.0000
2026/03/17	R248	07/05/2026	11.72 Put	Bond Future	0.2100	0.0002	0.1800	0.0002	14.286	0.0000	0.0000
2026/03/17	R248	07/05/2026	8.30 Put	Bond Future	10211.5700	10.2116	10205.9300	10.2059	0.055	0.0000	0.0000
2026/03/17	R248	07/05/2026	8.30 Call	Bond Future	0.1000	0.0001	0.0900	0.0001	10.000	0.0000	0.0000
2026/03/17	R248	07/05/2026	8.70 Put	Bond Future	6209.5900	6.2096	6203.0200	6.2030	0.106	0.0000	0.0000
2026/03/17	R248	07/05/2026	8.70 Call	Bond Future	15.1300	0.0151	14.1900	0.0142	6.213	0.0000	0.0000
2026/03/17	R248	07/05/2026	9.18 Call	Bond Future	650.3300	0.6503	640.8300	0.6408	1.461	0.0000	0.0000
2026/03/17	R248	07/05/2026	9.18 Put	Bond Future	2336.4500	2.3365	2321.3200	2.3213	0.648	0.0000	0.0000
2026/03/17	R248	07/05/2026	9.19 Call	Bond Future	682.4600	0.6825	672.8100	0.6728	1.414	0.0000	0.0000
2026/03/17	R248	07/05/2026	9.19 Put	Bond Future	2278.0800	2.2781	2262.8000	2.2628	0.671	0.0000	0.0000
2026/03/17	R248	06/08/2026	9.00 Call	Bond Future	1130.1500	1.1302	1124.1100	1.1241	0.534	0.0000	0.0000
2026/03/17	R248	06/08/2026	9.00 Put	Bond Future	4942.4400	4.9424	4930.7400	4.9307	0.237	0.0000	0.0000
2026/03/17	R248	06/08/2026	10.00 Call	Bond Future	5729.8200	5.7298	5726.9900	5.7270	0.049	0.0000	0.0000
2026/03/17	R248	06/08/2026	10.00 Put	Bond Future	928.4000	0.9284	919.9100	0.9199	0.914	0.0000	0.0000
2026/03/17	R248	06/08/2026		Bond Future	9.4245	97.7408	9.4238	97.7465	0.007	0.0000	0.0000
2026/03/17	R248	06/08/2026	12.37 Call	Bond Future	20897.5500	20.8976	20902.9800	20.9030	0.026	0.0000	0.0000
2026/03/17	R248	06/08/2026	12.37 Put	Bond Future	5.9600	0.0060	5.7300	0.0057	3.859	0.0000	0.0000
2026/03/17	R248	05/11/2026		Bond Future	9.4796	95.0654	9.4790	95.0711	0.007	0.0000	0.0000
2026/03/17	R248	05/11/2026	11.31 Call	Bond Future	14140.3500	14.1404	14142.9200	14.1429	0.018	0.0000	0.0000
2026/03/17	R248	05/11/2026	11.31 Put	Bond Future	299.7000	0.2997	296.5900	0.2966	1.038	0.0000	0.0000
2026/03/17	R248	04/02/2027		Bond Future	9.5423	96.7700	9.5416	96.7760	0.007	0.0000	0.0000
2026/03/17	R248	04/02/2027	10.11 Call	Bond Future	6387.2200	6.3872	6386.5900	6.3866	0.010	0.0000	0.0000
2026/03/17	R248	04/02/2027	10.11 Put	Bond Future	1757.4000	1.7574	1750.8200	1.7508	0.374	0.0000	0.0000
2026/03/17	R248	06/05/2027		Bond Future	9.6082	94.0231	9.6075	94.0294	0.008	0.0000	0.0000
2026/03/17	R248	06/05/2027	9.05 Call	Bond Future	1384.4700	1.3845	1383.0200	1.3830	0.105	0.0000	0.0000
2026/03/17	R248	06/05/2027	9.05 Put	Bond Future	6261.1000	6.2611	6253.3600	6.2534	0.124	0.0000	0.0000
2026/03/17	R2R9	07/05/2026		Bond Future	9.3949	104.6577	9.3022	105.3633	0.987	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/03/17	R2R9	07/05/2026	99.91 Call	Bond Future		93808.0200	93.8080	94513.5800	94.5136	0.752	0.0000	0.0000
2026/03/17	R2R9	07/05/2026	99.91 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R2R9	06/08/2026		Bond Future		9.4686	106.5513	9.3725	107.2694	1.015	0.0000	0.0000
2026/03/17	R2R9	06/08/2026	101.74 Call	Bond Future		93431.7500	93.4318	94149.9000	94.1499	0.769	0.0000	0.0000
2026/03/17	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R2R9	05/11/2026		Bond Future		9.5404	103.4938	9.4408	104.2248	1.044	0.0000	0.0000
2026/03/17	R2R9	05/11/2026	98.56 Call	Bond Future		92523.7500	92.5238	93254.7700	93.2548	0.790	0.0000	0.0000
2026/03/17	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R2R9	04/02/2027		Bond Future		9.6217	105.3491	9.5183	106.0934	1.075	0.0000	0.0000
2026/03/17	R2R9	04/02/2027	9.89 Call	Bond Future		3542.3000	3.5423	4024.9900	4.0250	13.626	0.0000	0.0000
2026/03/17	R2R9	04/02/2027	9.89 Put	Bond Future		1645.7800	1.6458	1384.0900	1.3841	15.901	0.0000	0.0000
2026/03/17	R2R9	06/05/2027		Bond Future		9.7133	102.2117	9.6059	102.9695	1.106	0.0000	0.0000
2026/03/17	R2R9	06/05/2027	8.83 Call	Bond Future		727.5500	0.7276	883.6300	0.8836	21.453	0.0000	0.0000
2026/03/17	R2R9	06/05/2027	8.83 Put	Bond Future		7201.3000	7.2013	6599.6100	6.5996	8.355	0.0000	0.0000
2026/03/17	R4R2	07/05/2026		Bond Future		9.3959	107.0968	9.3900	107.1471	0.063	0.0000	0.0000
2026/03/17	R4R2	07/05/2026	100.23 Call	Bond Future		96007.6400	96.0076	96057.9900	96.0580	0.052	0.0000	0.0000
2026/03/17	R4R2	07/05/2026	100.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R4R2	06/08/2026		Bond Future		9.4626	109.0343	9.4565	109.0855	0.064	0.0000	0.0000
2026/03/17	R4R2	06/08/2026	102.06 Call	Bond Future		95617.0700	95.6171	95668.2400	95.6682	0.054	0.0000	0.0000
2026/03/17	R4R2	06/08/2026	102.06 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R4R2	05/11/2026		Bond Future		9.5273	105.8956	9.5210	105.9477	0.066	0.0000	0.0000
2026/03/17	R4R2	05/11/2026	98.76 Call	Bond Future		94673.0300	94.6730	94725.0900	94.7251	0.055	0.0000	0.0000
2026/03/17	R4R2	05/11/2026	98.76 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	R4R2	04/02/2027		Bond Future		9.6000	107.7940	9.5935	107.8471	0.068	0.0000	0.0000
2026/03/17	R4R2	04/02/2027	10.13 Call	Bond Future		5360.1600	5.3602	5395.8400	5.3958	0.666	0.0000	0.0000
2026/03/17	R4R2	04/02/2027	10.13 Put	Bond Future		1174.5900	1.1746	1157.1000	1.1571	1.489	0.0000	0.0000
2026/03/17	R4R2	06/05/2027		Bond Future		9.6815	104.5733	9.6747	104.6277	0.070	0.0000	0.0000
2026/03/17	R4R2	06/05/2027	9.00 Call	Bond Future		1172.3900	1.1724	1183.2700	1.1833	0.928	0.0000	0.0000
2026/03/17	R4R2	06/05/2027	9.00 Put	Bond Future		6843.4400	6.8434	6799.8900	6.7999	0.636	0.0000	0.0000
2026/03/17	RR87	07/05/2026		Bond Future		7.2624	102.7690	7.1116	102.8541	2.077	0.0000	0.0000
2026/03/17	RR87	07/05/2026	6.81 Call	Bond Future		3.6535	0.0037	11.2386	0.0112	207.617	0.0000	0.0000
2026/03/17	RR87	07/05/2026	6.81 Put	Bond Future		259.3035	0.2593	181.7786	0.1818	29.897	0.0000	0.0000
2026/03/17	RR87	06/08/2026		Bond Future		7.2192	100.8861	6.9635	100.9764	3.542	0.0000	0.0000
2026/03/17	RR87	06/08/2026	6.53 Call	Bond Future		5.0036	0.0050	15.3812	0.0154	207.404	0.0000	0.0000
2026/03/17	RR87	06/08/2026	6.53 Put	Bond Future		248.8336	0.2488	168.8812	0.1689	32.131	0.0000	0.0000
2026/03/17	RR87	05/11/2026		Bond Future		6.8950	102.7046	6.0927	102.7965	11.636	0.0000	0.0000
2026/03/17	RR87	05/11/2026	5.27 Call	Bond Future		0.0094	0.0000	1.2108	0.0012	12,807.783	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
2026/03/17	RR87	05/11/2026	5.27 Put	Bond Future	186.3694	0.1864	95.6408	0.0956	48.682	0.0000	0.0000
2026/03/17	RR88	07/05/2026		Bond Future	7.3470	105.6035	7.3299	105.6293	0.232	0.0000	0.0000
2026/03/17	RR88	07/05/2026	6.84 Call	Bond Future	11.0356	0.0110	11.9715	0.0120	8.481	0.0000	0.0000
2026/03/17	RR88	07/05/2026	6.84 Put	Bond Future	781.3656	0.7814	756.5115	0.7565	3.181	0.0000	0.0000
2026/03/17	RR88	06/08/2026		Bond Future	7.3677	104.6511	7.3473	104.6755	0.276	0.0000	0.0000
2026/03/17	RR88	06/08/2026	6.79 Call	Bond Future	53.4759	0.0535	56.7349	0.0567	6.094	0.0000	0.0000
2026/03/17	RR88	06/08/2026	6.79 Put	Bond Future	749.2159	0.7492	728.0549	0.7281	2.824	0.0000	0.0000
2026/03/17	RR88	05/11/2026		Bond Future	7.3604	105.9149	7.3353	105.9411	0.342	0.0000	0.0000
2026/03/17	RR88	05/11/2026	6.71 Call	Bond Future	60.6263	0.0606	64.7024	0.0647	6.723	0.0000	0.0000
2026/03/17	RR88	05/11/2026	6.71 Put	Bond Future	742.7463	0.7427	720.5424	0.7205	2.989	0.0000	0.0000
2026/03/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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