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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2026 TO 18/03/2026

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
2026/03/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/18	2029	07/05/2026		Bond Future	146.1003	146.1003	146.1114	0.008	0.0000	0.0000
2026/03/18	2029	07/05/2026	141.82 Call	Bond Future	4280.2600	4.2803	4291.4000	0.260	0.0000	0.0000
2026/03/18	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2029	06/08/2026		Bond Future	148.7794	148.7794	148.7902	0.007	0.0000	0.0000
2026/03/18	2029	06/08/2026	144.10 Call	Bond Future	4679.3700	4.6794	4690.2300	0.232	0.0000	0.0000
2026/03/18	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	
2026/03/18	2029	05/11/2026		Bond Future	150.0179	150.0179	150.0267	150.0267	0.006	0.0000	0.0000
2026/03/18	2029	05/11/2026	147.56 Call	Bond Future	2457.8500	2.4579	2466.7200	2.4667	0.361	0.0000	0.0000
2026/03/18	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2029	04/02/2027		Bond Future	152.7435	152.7435	152.7533	152.7533	0.006	0.0000	0.0000
2026/03/18	2029	04/02/2027	149.72 Call	Bond Future	3023.4500	3.0235	3033.3100	3.0333	0.326	0.0000	0.0000
2026/03/18	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2029	06/05/2027		Bond Future	153.9465	153.9465	153.9493	153.9493	0.002	0.0000	0.0000
2026/03/18	2029	06/05/2027	153.32 Call	Bond Future	626.5000	0.6265	629.2800	0.6293	0.444	0.0000	0.0000
2026/03/18	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2030	07/05/2026	7.21 Put	Bond Future	2865.3600	2.8654	3331.4600	3.3315	16.267	0.0000	0.0000
2026/03/18	2030	07/05/2026	7.21 Call	Bond Future	1.1400	0.0011	0.2100	0.0002	81.579	0.0000	0.0000
2026/03/18	2030	07/05/2026	7.71 Put	Bond Future	1328.9200	1.3289	1747.0800	1.7471	31.466	0.0000	0.0000
2026/03/18	2030	07/05/2026	7.71 Call	Bond Future	81.6800	0.0817	32.8100	0.0328	59.831	0.0000	0.0000
2026/03/18	2030	07/05/2026	7.92 Call	Bond Future	256.3900	0.2564	132.3400	0.1323	48.383	0.0000	0.0000
2026/03/18	2030	07/05/2026	7.92 Put	Bond Future	833.8300	0.8338	1176.8100	1.1768	41.133	0.0000	0.0000
2026/03/18	2030	07/05/2026		Bond Future	8.1024	101.8890	8.2509	101.4219	1.833	0.0000	0.0000
2026/03/18	2030	07/05/2026	9.39 Call	Bond Future	3970.2000	3.9702	3510.9300	3.5109	11.568	0.0000	0.0000
2026/03/18	2030	07/05/2026	9.39 Put	Bond Future	8.7300	0.0087	16.4900	0.0165	88.889	0.0000	0.0000
2026/03/18	2030	06/08/2026		Bond Future	8.1797	99.7228	8.3411	99.2469	1.973	0.0000	0.0000
2026/03/18	2030	06/08/2026	9.22 Call	Bond Future	3176.9600	3.1770	2765.2600	2.7653	12.959	0.0000	0.0000
2026/03/18	2030	06/08/2026	9.22 Put	Bond Future	157.9000	0.1579	222.0200	0.2220	40.608	0.0000	0.0000
2026/03/18	2030	06/08/2026	7.21 Put	Bond Future	2939.2400	2.9392	3403.9200	3.4039	15.810	0.0000	0.0000
2026/03/18	2030	06/08/2026	7.21 Call	Bond Future	19.3900	0.0194	8.2500	0.0083	57.452	0.0000	0.0000
2026/03/18	2030	06/08/2026	7.71 Put	Bond Future	1620.3900	1.6204	2008.4700	2.0085	23.950	0.0000	0.0000
2026/03/18	2030	06/08/2026	7.71 Call	Bond Future	219.0200	0.2190	131.2800	0.1313	40.060	0.0000	0.0000
2026/03/18	2030	06/08/2026	8.06 Call	Bond Future	628.6100	0.6286	442.0400	0.4420	29.680	0.0000	0.0000
2026/03/18	2030	06/08/2026	8.06 Put	Bond Future	983.5200	0.9835	1272.7700	1.2728	29.410	0.0000	0.0000
2026/03/18	2030	05/11/2026		Bond Future	8.2435	101.5203	8.4189	101.0358	2.127	0.0000	0.0000
2026/03/18	2030	05/11/2026	8.39 Call	Bond Future	1251.3000	1.2513	992.2900	0.9923	20.699	0.0000	0.0000
2026/03/18	2030	05/11/2026	8.39 Put	Bond Future	846.4200	0.8464	1071.8900	1.0719	26.638	0.0000	0.0000
2026/03/18	2030	04/02/2027		Bond Future	8.3328	99.3339	8.5247	98.8413	2.304	0.0000	0.0000
2026/03/18	2030	04/02/2027	7.82 Call	Bond Future	453.4800	0.4535	322.2200	0.3222	28.945	0.0000	0.0000
2026/03/18	2030	04/02/2027	7.82 Put	Bond Future	1784.5600	1.7846	2145.9500	2.1460	20.251	0.0000	0.0000
2026/03/18	2030	06/05/2027		Bond Future	8.4697	101.0679	8.6812	100.5675	2.497	0.0000	0.0000
2026/03/18	2030	06/05/2027	7.27 Call	Bond Future	78.3100	0.0783	44.4400	0.0444	43.251	0.0000	0.0000
2026/03/18	2030	06/05/2027	7.27 Put	Bond Future	2977.5600	2.9776	3444.1300	3.4441	15.670	0.0000	0.0000
2026/03/18	2031	07/05/2026		Bond Future	114.1656	114.1656	114.3581	114.3581	0.169	0.0000	0.0000
2026/03/18	2031	07/05/2026	113.84 Call	Bond Future	508.4300	0.5084	640.9600	0.6410	26.067	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	
2026/03/18	2031	07/05/2026	113.84 Put	Bond Future	182.8600	0.1829	122.8200	0.1228	32.834	0.0000	0.0000
2026/03/18	2031	06/08/2026		Bond Future	113.8462	113.8462	114.0387	114.0387	0.169	0.0000	0.0000
2026/03/18	2031	06/08/2026	113.81 Call	Bond Future	519.6700	0.5197	622.6200	0.6226	19.811	0.0000	0.0000
2026/03/18	2031	06/08/2026	113.81 Put	Bond Future	483.4300	0.4834	393.9500	0.3940	18.509	0.0000	0.0000
2026/03/18	2031	05/11/2026		Bond Future	115.9247	115.9247	116.1206	116.1206	0.169	0.0000	0.0000
2026/03/18	2031	05/11/2026	111.49 Call	Bond Future	4435.3500	4.4354	4631.0000	4.6310	4.411	0.0000	0.0000
2026/03/18	2031	05/11/2026	111.49 Put	Bond Future	0.6600	0.0007	0.4100	0.0004	37.879	0.0000	0.0000
2026/03/18	2031	04/02/2027		Bond Future	115.5750	115.5750	115.7657	115.7657	0.165	0.0000	0.0000
2026/03/18	2031	04/02/2027	116.18 Call	Bond Future	431.6600	0.4317	504.4900	0.5045	16.872	0.0000	0.0000
2026/03/18	2031	04/02/2027	116.18 Put	Bond Future	1036.6500	1.0367	918.8300	0.9188	11.365	0.0000	0.0000
2026/03/18	2031	06/05/2027		Bond Future	117.6205	117.6205	117.8155	117.8155	0.166	0.0000	0.0000
2026/03/18	2031	06/05/2027	116.87 Call	Bond Future	1164.1100	1.1641	1296.2300	1.2962	11.349	0.0000	0.0000
2026/03/18	2031	06/05/2027	116.87 Put	Bond Future	413.6200	0.4136	350.7600	0.3508	15.198	0.0000	0.0000
2026/03/18	2032	07/05/2026		Bond Future	8.5182	99.7103	8.6593	99.0745	1.657	0.0000	0.0000
2026/03/18	2032	07/05/2026	10.14 Call	Bond Future	7011.0400	7.0110	6378.8500	6.3789	9.017	0.0000	0.0000
2026/03/18	2032	07/05/2026	10.14 Put	Bond Future	4.2600	0.0043	7.8500	0.0079	84.272	0.0000	0.0000
2026/03/18	2032	07/05/2026	Put	Bond Future	1002.9500	1.0030	1381.8800	1.3819	37.782	0.0000	0.0000
2026/03/18	2032	07/05/2026	Call	Bond Future	713.2300	0.7132	456.3800	0.4564	36.012	0.0000	0.0000
2026/03/18	2032	06/08/2026		Bond Future	8.5890	101.5142	8.7383	100.8664	1.739	0.0000	0.0000
2026/03/18	2032	06/08/2026	10.12 Call	Bond Future	6491.4200	6.4914	5882.1900	5.8822	9.385	0.0000	0.0000
2026/03/18	2032	06/08/2026	10.12 Put	Bond Future	94.6800	0.0947	133.1600	0.1332	40.642	0.0000	0.0000
2026/03/18	2032	05/11/2026		Bond Future	8.6584	99.1850	8.8164	98.5256	1.825	0.0000	0.0000
2026/03/18	2032	05/11/2026	9.16 Call	Bond Future	2868.8400	2.8688	2421.5100	2.4215	15.593	0.0000	0.0000
2026/03/18	2032	05/11/2026	9.16 Put	Bond Future	794.3700	0.7944	1006.5200	1.0065	26.707	0.0000	0.0000
2026/03/18	2032	04/02/2027		Bond Future	8.7442	100.9635	8.9118	100.2927	1.916	0.0000	0.0000
2026/03/18	2032	04/02/2027	8.48 Call	Bond Future	1112.6300	1.1126	862.5000	0.8625	22.481	0.0000	0.0000
2026/03/18	2032	04/02/2027	8.48 Put	Bond Future	2181.7800	2.1818	2602.3900	2.6024	19.278	0.0000	0.0000
2026/03/18	2032	06/05/2027		Bond Future	8.8499	98.5694	9.0279	97.8879	2.012	0.0000	0.0000
2026/03/18	2032	06/05/2027	7.80 Call	Bond Future	258.1000	0.2581	175.2000	0.1752	32.119	0.0000	0.0000
2026/03/18	2032	06/05/2027	7.80 Put	Bond Future	4399.4300	4.3994	4998.0200	4.9980	13.606	0.0000	0.0000
2026/03/18	2033	07/05/2026		Bond Future	141.8898	141.8898	142.1092	142.1092	0.155	0.0000	0.0000
2026/03/18	2033	07/05/2026	135.16 Call	Bond Future	6729.7600	6.7298	6949.1900	6.9492	3.261	0.0000	0.0000
2026/03/18	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2033	06/08/2026		Bond Future	144.4916	144.4916	144.7147	144.7147	0.154	0.0000	0.0000
2026/03/18	2033	06/08/2026	134.25 Call	Bond Future	10241.6000	10.2416	10464.6500	10.4647	2.178	0.0000	0.0000
2026/03/18	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2033	05/11/2026		Bond Future	145.5499	145.5499	145.7749	145.7749	0.155	0.0000	0.0000
2026/03/18	2033	05/11/2026	137.26 Call	Bond Future	8289.9400	8.2899	8514.8800	8.5149	2.713	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
2026/03/18	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/18	2033	04/02/2027		Bond Future	148.1944	148.1944	148.4243	148.4243	0.155	0.0000
2026/03/18	2033	04/02/2027	142.71 Call	Bond Future	5484.4100	5.4844	5714.2600	5.7143	4.191	0.0000
2026/03/18	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/18	2033	06/05/2027		Bond Future	149.2120	149.2120	149.4394	149.4394	0.152	0.0000
2026/03/18	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/18	2033	06/05/2027	151.21 Put	Bond Future	1998.0200	1.9980	1770.6100	1.7706	11.382	0.0000
2026/03/18	2037	07/05/2026	9.00 Put	Bond Future	1536.7700	1.5368	2177.2400	2.1772	41.676	0.0000
2026/03/18	2037	07/05/2026	9.00 Call	Bond Future	588.2200	0.5882	315.4100	0.3154	46.379	0.0000
2026/03/18	2037	07/05/2026	9.49 Put	Bond Future	364.6000	0.3646	596.5500	0.5966	63.618	0.0000
2026/03/18	2037	07/05/2026	9.49 Call	Bond Future	2594.9200	2.5949	1913.5900	1.9136	26.256	0.0000
2026/03/18	2037	07/05/2026	10.06 Call	Bond Future	5807.3400	5.8073	4937.5700	4.9376	14.977	0.0000
2026/03/18	2037	07/05/2026	10.06 Put	Bond Future	54.0200	0.0540	97.5300	0.0975	80.544	0.0000
2026/03/18	2037	07/05/2026	12.40 Call	Bond Future	18458.6100	18.4586	17545.3300	17.5453	4.948	0.0000
2026/03/18	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/18	2037	07/05/2026	10.95 Put	Bond Future	1.8000	0.0018	3.5600	0.0036	97.778	0.0000
2026/03/18	2037	07/05/2026	10.95 Call	Bond Future	10904.1300	10.9041	9992.6100	9.9926	8.359	0.0000
2026/03/18	2037	07/05/2026		Bond Future	9.1439	98.0063	9.2843	97.0930	1.535	0.0000
2026/03/18	2037	07/05/2026	11.32 Call	Bond Future	12924.5700	12.9246	12011.5200	12.0115	7.064	0.0000
2026/03/18	2037	07/05/2026	11.32 Put	Bond Future	0.2000	0.0002	0.4300	0.0004	115.000	0.0000
2026/03/18	2037	06/08/2026		Bond Future	9.2173	95.5192	9.3633	94.5891	1.584	0.0000
2026/03/18	2037	06/08/2026	11.71 Call	Bond Future	14342.5100	14.3425	13417.9100	13.4179	6.447	0.0000
2026/03/18	2037	06/08/2026	11.71 Put	Bond Future	10.2200	0.0102	15.7500	0.0158	54.110	0.0000
2026/03/18	2037	06/08/2026	11.30 Call	Bond Future	12221.1700	12.2212	11307.3300	11.3073	7.478	0.0000
2026/03/18	2037	06/08/2026	11.30 Put	Bond Future	34.3900	0.0344	50.6800	0.0507	47.368	0.0000
2026/03/18	2037	06/08/2026	10.70 Call	Bond Future	9059.0200	9.0590	8188.8500	8.1889	9.606	0.0000
2026/03/18	2037	06/08/2026	10.70 Put	Bond Future	154.9400	0.1549	214.9000	0.2149	38.699	0.0000
2026/03/18	2037	06/08/2026	10.02 Put	Bond Future	461.4500	0.4615	627.1300	0.6271	35.904	0.0000
2026/03/18	2037	06/08/2026	10.02 Call	Bond Future	5427.9400	5.4279	4663.4900	4.6635	14.084	0.0000
2026/03/18	2037	05/11/2026		Bond Future	9.2818	97.2410	9.4333	96.2940	1.632	0.0000
2026/03/18	2037	05/11/2026	10.62 Call	Bond Future	8372.0800	8.3721	7545.9300	7.5459	9.868	0.0000
2026/03/18	2037	05/11/2026	10.62 Put	Bond Future	428.6800	0.4287	549.5200	0.5495	28.189	0.0000
2026/03/18	2037	05/11/2026	10.83 Call	Bond Future	9429.1500	9.4292	8575.8400	8.5758	9.050	0.0000
2026/03/18	2037	05/11/2026	10.83 Put	Bond Future	321.4500	0.3215	415.1300	0.4151	29.143	0.0000
2026/03/18	2037	05/11/2026	10.23 Call	Bond Future	6401.7300	6.4017	5639.6700	5.6397	11.904	0.0000
2026/03/18	2037	05/11/2026	10.23 Put	Bond Future	677.9200	0.6779	862.8500	0.8629	27.279	0.0000
2026/03/18	2037	05/11/2026	9.46 Put	Bond Future	1735.1800	1.7352	2150.1900	2.1502	23.917	0.0000
2026/03/18	2037	05/11/2026	9.46 Call	Bond Future	2847.7900	2.8478	2315.8100	2.3158	18.680	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	
2026/03/18	2037	04/02/2027		Bond Future	9.3569	94.7274	9.5143	93.7638	1.683	0.0000	0.0000
2026/03/18	2037	04/02/2027	9.51 Call	Bond Future	2925.8900	2.9259	2399.3100	2.3993	17.997	0.0000	0.0000
2026/03/18	2037	04/02/2027	9.51 Put	Bond Future	1988.6800	1.9887	2425.6300	2.4256	21.972	0.0000	0.0000
2026/03/18	2037	04/02/2027	9.81 Call	Bond Future	4178.6200	4.1786	3549.1300	3.5491	15.065	0.0000	0.0000
2026/03/18	2037	04/02/2027	9.81 Put	Bond Future	1441.1200	1.4411	1775.1600	1.7752	23.179	0.0000	0.0000
2026/03/18	2037	04/02/2027	9.31 Call	Bond Future	2180.4000	2.1804	1734.3000	1.7343	20.460	0.0000	0.0000
2026/03/18	2037	04/02/2027	9.31 Put	Bond Future	2469.5900	2.4696	2987.0200	2.9870	20.952	0.0000	0.0000
2026/03/18	2037	04/02/2027	8.44 Put	Bond Future	6146.7600	6.1468	7013.3200	7.0133	14.098	0.0000	0.0000
2026/03/18	2037	04/02/2027	8.44 Call	Bond Future	267.6900	0.2677	170.7200	0.1707	36.225	0.0000	0.0000
2026/03/18	2037	06/05/2027		Bond Future	9.4478	96.3803	9.6115	95.4008	1.733	0.0000	0.0000
2026/03/18	2037	06/05/2027	8.58 Call	Bond Future	493.6700	0.4937	343.9200	0.3439	30.334	0.0000	0.0000
2026/03/18	2037	06/05/2027	8.58 Put	Bond Future	5918.8500	5.9189	6748.6700	6.7487	14.020	0.0000	0.0000
2026/03/18	2038	07/05/2026		Bond Future	156.8693	156.8693	157.1003	157.1003	0.147	0.0000	0.0000
2026/03/18	2038	07/05/2026	144.53 Call	Bond Future	12339.3100	12.3393	12570.3200	12.5703	1.872	0.0000	0.0000
2026/03/18	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2038	06/08/2026		Bond Future	157.5552	157.5552	157.7870	157.7870	0.147	0.0000	0.0000
2026/03/18	2038	06/08/2026	144.72 Call	Bond Future	12835.2200	12.8352	13066.9900	13.0670	1.806	0.0000	0.0000
2026/03/18	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2038	05/11/2026		Bond Future	160.4317	160.4317	160.6675	160.6675	0.147	0.0000	0.0000
2026/03/18	2038	05/11/2026	146.31 Call	Bond Future	14121.7300	14.1217	14357.5300	14.3575	1.670	0.0000	0.0000
2026/03/18	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2038	04/02/2027		Bond Future	161.1170	161.1170	161.3495	161.3495	0.144	0.0000	0.0000
2026/03/18	2038	04/02/2027	153.83 Call	Bond Future	7286.9500	7.2870	7519.4800	7.5195	3.191	0.0000	0.0000
2026/03/18	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2038	06/05/2027		Bond Future	163.9700	163.9700	164.2080	164.2080	0.145	0.0000	0.0000
2026/03/18	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2038	06/05/2027	166.10 Put	Bond Future	2130.0400	2.1300	1891.9900	1.8920	11.176	0.0000	0.0000
2026/03/18	2040	07/05/2026	8.65 Put	Bond Future	5525.2200	5.5252	6599.0000	6.5990	19.434	0.0000	0.0000
2026/03/18	2040	07/05/2026	8.65 Call	Bond Future	7.7800	0.0078	1.5700	0.0016	79.820	0.0000	0.0000
2026/03/18	2040	07/05/2026	12.22 Call	Bond Future	18446.6300	18.4466	17366.6500	17.3667	5.855	0.0000	0.0000
2026/03/18	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/18	2040	07/05/2026	11.72 Call	Bond Future	15615.6900	15.6157	14535.8200	14.5358	6.915	0.0000	0.0000
2026/03/18	2040	07/05/2026	11.72 Put	Bond Future	0.0900	0.0001	0.2100	0.0002	133.333	0.0000	0.0000
2026/03/18	2040	07/05/2026	10.70 Put	Bond Future	14.8500	0.0149	28.3700	0.0284	91.044	0.0000	0.0000
2026/03/18	2040	07/05/2026	10.70 Call	Bond Future	9369.6500	9.3697	8303.1800	8.3032	11.382	0.0000	0.0000
2026/03/18	2040	07/05/2026	12.53 Call	Bond Future	20128.9500	20.1290	19048.9600	19.0490	5.365	0.0000	0.0000
2026/03/18	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2040	07/05/2026	12.03 Call	Bond Future	17388.3000	17.3883	16308.3300	16.3083	6.211	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
2026/03/18	2040	07/05/2026	12.03 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2026/03/18	2040	07/05/2026	11.12 Put	Bond Future	3.0400	0.0030	6.0300	0.0060	98.355	0.0000	0.0000
2026/03/18	2040	07/05/2026	11.12 Call	Bond Future	12018.3300	12.0183	10941.3300	10.9413	8.961	0.0000	0.0000
2026/03/18	2040	07/05/2026		Bond Future	9.3581	99.7503	9.5034	98.6703	1.553	0.0000	0.0000
2026/03/18	2040	07/05/2026	11.67 Call	Bond Future	15324.3500	15.3244	14244.5100	14.2445	7.047	0.0000	0.0000
2026/03/18	2040	07/05/2026	11.67 Put	Bond Future	0.1300	0.0001	0.2800	0.0003	115.385	0.0000	0.0000
2026/03/18	2040	07/05/2026	Put	Bond Future	1388.7400	1.3887	2017.3200	2.0173	45.263	0.0000	0.0000
2026/03/18	2040	07/05/2026	Call	Bond Future	1139.0600	1.1391	687.6500	0.6877	39.630	0.0000	0.0000
2026/03/18	2040	06/08/2026		Bond Future	9.4302	97.0443	9.5807	95.9445	1.596	0.0000	0.0000
2026/03/18	2040	06/08/2026	12.19 Call	Bond Future	17616.4100	17.6164	16520.1400	16.5201	6.223	0.0000	0.0000
2026/03/18	2040	06/08/2026	12.19 Put	Bond Future	5.9800	0.0060	9.5300	0.0095	59.365	0.0000	0.0000
2026/03/18	2040	05/11/2026		Bond Future	9.4938	98.7935	9.6494	97.6738	1.640	0.0000	0.0000
2026/03/18	2040	05/11/2026	11.06 Call	Bond Future	10843.9800	10.8440	9835.4700	9.8355	9.300	0.0000	0.0000
2026/03/18	2040	05/11/2026	11.06 Put	Bond Future	376.0300	0.3760	487.2200	0.4872	29.569	0.0000	0.0000
2026/03/18	2040	05/11/2026	11.27 Call	Bond Future	12004.2100	12.0042	10966.2900	10.9663	8.646	0.0000	0.0000
2026/03/18	2040	05/11/2026	11.27 Put	Bond Future	258.7300	0.2587	340.5100	0.3405	31.608	0.0000	0.0000
2026/03/18	2040	05/11/2026	10.67 Call	Bond Future	8622.3200	8.6223	7674.2300	7.6742	10.996	0.0000	0.0000
2026/03/18	2040	05/11/2026	10.67 Put	Bond Future	602.2400	0.6022	773.8500	0.7739	28.495	0.0000	0.0000
2026/03/18	2040	05/11/2026	9.91 Put	Bond Future	1493.3300	1.4933	1879.0900	1.8791	25.832	0.0000	0.0000
2026/03/18	2040	05/11/2026	9.91 Call	Bond Future	4446.0400	4.4460	3712.1000	3.7121	16.508	0.0000	0.0000
2026/03/18	2040	04/02/2027		Bond Future	9.5667	96.0572	9.7279	94.9179	1.685	0.0000	0.0000
2026/03/18	2040	04/02/2027	9.93 Call	Bond Future	4366.7800	4.3668	3654.8400	3.6548	16.304	0.0000	0.0000
2026/03/18	2040	04/02/2027	9.93 Put	Bond Future	1825.9800	1.8260	2253.3900	2.2534	23.407	0.0000	0.0000
2026/03/18	2040	04/02/2027	10.17 Call	Bond Future	5584.0400	5.5840	4787.6300	4.7876	14.262	0.0000	0.0000
2026/03/18	2040	04/02/2027	10.17 Put	Bond Future	1416.9200	1.4169	1759.8600	1.7599	24.203	0.0000	0.0000
2026/03/18	2040	04/02/2027	9.67 Call	Bond Future	3150.4300	3.1504	2549.4300	2.5494	19.077	0.0000	0.0000
2026/03/18	2040	04/02/2027	9.67 Put	Bond Future	2418.0800	2.4181	2956.4300	2.9564	22.264	0.0000	0.0000
2026/03/18	2040	04/02/2027	8.78 Put	Bond Future	6299.5200	6.2995	7281.9000	7.2819	15.595	0.0000	0.0000
2026/03/18	2040	04/02/2027	8.78 Call	Bond Future	453.5300	0.4535	296.5600	0.2966	34.611	0.0000	0.0000
2026/03/18	2040	06/05/2027		Bond Future	9.6531	97.7332	9.8200	96.5748	1.730	0.0000	0.0000
2026/03/18	2040	06/05/2027	8.88 Call	Bond Future	713.1600	0.7132	502.4500	0.5025	29.546	0.0000	0.0000
2026/03/18	2040	06/05/2027	8.88 Put	Bond Future	6345.9300	6.3459	7293.6900	7.2937	14.935	0.0000	0.0000
2026/03/18	2043	07/05/2026		Bond Future	121.5839	121.5839	121.7189	121.7189	0.111	0.0000	0.0000
2026/03/18	2043	07/05/2026	111.70 Call	Bond Future	9883.9100	9.8839	10018.9000	10.0189	1.366	0.0000	0.0000
2026/03/18	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50.000	0.0000	0.0000
2026/03/18	2043	06/08/2026		Bond Future	120.9712	120.9712	121.1044	121.1044	0.110	0.0000	0.0000
2026/03/18	2043	06/08/2026	110.88 Call	Bond Future	10092.5163	10.0925	10225.4977	10.2255	1.318	0.0000	0.0000
2026/03/18	2043	06/08/2026	110.88 Put	Bond Future	1.3663	0.0014	1.1477	0.0011	16.000	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	
2026/03/18	2043	05/11/2026		Bond Future	123.1798	123.1798	123.3153	123.3153	0.110	0.0000	0.0000
2026/03/18	2043	05/11/2026	112.84 Call	Bond Future	10346.4456	10.3464	10481.1504	10.4812	1.302	0.0000	0.0000
2026/03/18	2043	05/11/2026	112.84 Put	Bond Future	6.6156	0.0066	5.8604	0.0059	11.414	0.0000	0.0000
2026/03/18	2043	04/02/2027		Bond Future	122.5248	122.5248	122.6523	122.6523	0.104	0.0000	0.0000
2026/03/18	2043	04/02/2027	117.63 Call	Bond Future	5252.3999	5.2524	5360.3783	5.3604	2.056	0.0000	0.0000
2026/03/18	2043	04/02/2027	117.63 Put	Bond Future	357.6499	0.3576	338.1083	0.3381	5.464	0.0000	0.0000
2026/03/18	2043	06/05/2027		Bond Future	124.6928	124.6928	124.8237	124.8237	0.105	0.0000	0.0000
2026/03/18	2043	06/05/2027	127.48 Call	Bond Future	1038.1880	1.0382	1077.0466	1.0770	3.743	0.0000	0.0000
2026/03/18	2043	06/05/2027	127.48 Put	Bond Future	3825.3480	3.8253	3733.3166	3.7333	2.406	0.0000	0.0000
2026/03/18	2044	07/05/2026	10.00 Call	Bond Future	4943.9600	4.9440	3884.4300	3.8844	21.431	0.0000	0.0000
2026/03/18	2044	07/05/2026	10.00 Put	Bond Future	208.9300	0.2089	369.2100	0.3692	76.715	0.0000	0.0000
2026/03/18	2044	07/05/2026	Put	Bond Future	3488.6400	3.4886	4522.3800	4.5224	29.632	0.0000	0.0000
2026/03/18	2044	07/05/2026	Call	Bond Future	356.4000	0.3564	170.3300	0.1703	52.208	0.0000	0.0000
2026/03/18	2044	07/05/2026		Bond Future	9.3990	96.8678	9.5494	95.6480	1.600	0.0000	0.0000
2026/03/18	2044	07/05/2026	11.80 Call	Bond Future	16916.1100	16.9161	15696.4400	15.6964	7.210	0.0000	0.0000
2026/03/18	2044	07/05/2026	11.80 Put	Bond Future	0.1000	0.0001	0.2400	0.0002	140.000	0.0000	0.0000
2026/03/18	2044	06/08/2026		Bond Future	9.4640	94.2348	9.6194	92.9927	1.641	0.0000	0.0000
2026/03/18	2044	06/08/2026	12.42 Call	Bond Future	19909.4300	19.9094	18670.0100	18.6700	6.225	0.0000	0.0000
2026/03/18	2044	06/08/2026	12.42 Put	Bond Future	4.2000	0.0042	6.8900	0.0069	64.048	0.0000	0.0000
2026/03/18	2044	06/08/2026	9.75 Call	Bond Future	3642.6900	3.6427	2861.0300	2.8610	21.458	0.0000	0.0000
2026/03/18	2044	06/08/2026	9.75 Put	Bond Future	1375.0700	1.3751	1835.5200	1.8355	33.486	0.0000	0.0000
2026/03/18	2044	06/08/2026	9.25 Call	Bond Future	1286.4400	1.2864	869.1300	0.8691	32.439	0.0000	0.0000
2026/03/18	2044	06/08/2026	9.25 Put	Bond Future	3039.5200	3.0395	3864.3200	3.8643	27.136	0.0000	0.0000
2026/03/18	2044	06/08/2026	9.00 Call	Bond Future	752.3900	0.7524	485.4700	0.4855	35.476	0.0000	0.0000
2026/03/18	2044	06/08/2026	9.00 Put	Bond Future	4616.1700	4.6162	5591.3600	5.5914	21.126	0.0000	0.0000
2026/03/18	2044	05/11/2026		Bond Future	9.5211	95.9334	9.6812	94.6688	1.682	0.0000	0.0000
2026/03/18	2044	05/11/2026	11.34 Call	Bond Future	13233.8600	13.2339	12058.4300	12.0584	8.882	0.0000	0.0000
2026/03/18	2044	05/11/2026	11.34 Put	Bond Future	273.4400	0.2734	362.6300	0.3626	32.618	0.0000	0.0000
2026/03/18	2044	04/02/2027		Bond Future	9.5860	93.2710	9.7513	91.9843	1.724	0.0000	0.0000
2026/03/18	2044	04/02/2027	10.18 Call	Bond Future	6100.2500	6.1003	5204.5400	5.2045	14.683	0.0000	0.0000
2026/03/18	2044	04/02/2027	10.18 Put	Bond Future	1598.1000	1.5981	1989.1800	1.9892	24.472	0.0000	0.0000
2026/03/18	2044	06/05/2027		Bond Future	9.6623	94.8984	9.8329	93.5899	1.766	0.0000	0.0000
2026/03/18	2044	06/05/2027	9.08 Call	Bond Future	1240.8600	1.2409	907.9400	0.9079	26.830	0.0000	0.0000
2026/03/18	2044	06/05/2027	9.08 Put	Bond Future	5924.3200	5.9243	6899.9300	6.8999	16.468	0.0000	0.0000
2026/03/18	2046	07/05/2026		Bond Future	137.5773	137.5773	137.7760	137.7760	0.144	0.0000	0.0000
2026/03/18	2046	07/05/2026	124.95 Call	Bond Future	12627.2700	12.6273	12825.9500	12.8260	1.573	0.0000	0.0000
2026/03/18	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2046	06/08/2026		Bond Future	140.1001	140.1001	140.3019	140.3019	0.144	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	
2026/03/18	2046	06/08/2026	122.38 Call	Bond Future	17720.0700	17.7201	17921.9000	17.9219	1.139	0.0000	0.0000
2026/03/18	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2046	05/11/2026		Bond Future	140.3358	140.3358	140.5381	140.5381	0.144	0.0000	0.0000
2026/03/18	2046	05/11/2026	125.48 Call	Bond Future	14855.7600	14.8558	15058.0700	15.0581	1.362	0.0000	0.0000
2026/03/18	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2046	04/02/2027		Bond Future	142.8852	142.8852	143.0919	143.0919	0.145	0.0000	0.0000
2026/03/18	2046	04/02/2027	131.09 Call	Bond Future	11795.2200	11.7952	12001.8800	12.0019	1.752	0.0000	0.0000
2026/03/18	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2046	06/05/2027		Bond Future	143.0539	143.0539	143.2521	143.2521	0.139	0.0000	0.0000
2026/03/18	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2046	06/05/2027	148.99 Put	Bond Future	5936.0900	5.9361	5737.8700	5.7379	3.339	0.0000	0.0000
2026/03/18	2050	07/05/2026		Bond Future	141.4920	141.4920	141.0120	141.0120	0.339	0.0000	0.0000
2026/03/18	2050	07/05/2026	124.07 Call	Bond Future	17422.0300	17.4220	16941.9700	16.9420	2.755	0.0000	0.0000
2026/03/18	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2050	06/08/2026		Bond Future	141.6464	141.6464	141.1537	141.1537	0.348	0.0000	0.0000
2026/03/18	2050	06/08/2026	123.27 Call	Bond Future	18376.4400	18.3764	17883.7000	17.8837	2.681	0.0000	0.0000
2026/03/18	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2050	05/11/2026		Bond Future	144.2326	144.2326	143.7307	143.7307	0.348	0.0000	0.0000
2026/03/18	2050	05/11/2026	123.84 Call	Bond Future	20392.5700	20.3926	19890.6600	19.8907	2.461	0.0000	0.0000
2026/03/18	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2050	04/02/2027		Bond Future	144.3696	144.3696	143.8516	143.8516	0.359	0.0000	0.0000
2026/03/18	2050	04/02/2027	132.39 Call	Bond Future	11979.5800	11.9796	11461.6300	11.4616	4.324	0.0000	0.0000
2026/03/18	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2050	06/05/2027		Bond Future	146.9258	146.9258	146.3999	146.3999	0.358	0.0000	0.0000
2026/03/18	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	2050	06/05/2027	150.46 Put	Bond Future	3534.2100	3.5342	4060.0700	4.0601	14.879	0.0000	0.0000
2026/03/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	AL37	07/05/2026		Index Future	1254.5190	1254.5190	1247.5410	1247.5410	0.556	0.0000	0.0000
2026/03/18	AL37	06/08/2026		Index Future	1276.9670	1276.9670	1269.8630	1269.8630	0.556	0.0000	0.0000
2026/03/18	AL37	05/11/2026		Index Future	1300.2300	1300.2300	1292.9960	1292.9960	0.556	0.0000	0.0000
2026/03/18	AL37	04/02/2027		Index Future	1323.5680	1323.5680	1316.2060	1316.2060	0.556	0.0000	0.0000
2026/03/18	AL37	06/05/2027		Index Future	1346.7460	1346.7460	1339.2590	1339.2590	0.556	0.0000	0.0000
2026/03/18	AL7T	07/05/2026		Index Future	1609.3920	1609.3920	1595.5900	1595.5900	0.858	0.0000	0.0000
2026/03/18	AL7T	06/08/2026		Index Future	1638.1910	1638.1910	1624.1400	1624.1400	0.858	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	
2026/03/18	AL7T	05/11/2026	Index Future	1668.0340	1668.0340	1668.0340	1653.7270	0.858	0.0000	0.0000	
2026/03/18	AL7T	04/02/2027	Index Future	1697.9730	1697.9730	1697.9730	1683.4120	0.858	0.0000	0.0000	
2026/03/18	AL7T	06/05/2027	Index Future	1727.7070	1727.7070	1727.7070	1712.8960	0.857	0.0000	0.0000	
2026/03/18	ALBI	07/05/2026	Index Future	1367.1330	1367.1330	1367.1330	1354.5630	0.919	0.0000	0.0000	
2026/03/18	ALBI	06/08/2026	Index Future	1391.5960	1391.5960	1391.5960	1378.8000	0.920	0.0000	0.0000	
2026/03/18	ALBI	05/11/2026	Index Future	1416.9470	1416.9470	1416.9470	1403.9170	0.920	0.0000	0.0000	
2026/03/18	ALBI	04/02/2027	Index Future	1442.3800	1442.3800	1442.3800	1429.1180	0.919	0.0000	0.0000	
2026/03/18	ALBI	06/05/2027	Index Future	1467.6380	1467.6380	1467.6380	1454.1480	0.919	0.0000	0.0000	
2026/03/18	C002	31/03/2032	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C007	31/01/2037	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C030	31/01/2030	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C035	28/02/2035	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C038	31/01/2038	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C039	31/03/2039	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C040	31/01/2040	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C044	31/01/2044	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C048	28/02/2048	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C050	31/12/2050	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C186	21/12/2026	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C202	07/12/2033	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C209	31/03/2036	Price Contribution	6.2500	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/18	C210	31/03/2028	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C213	28/02/2031	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C214	28/02/2041	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C253	31/03/2053	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C219	31/03/2029	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C303	14/08/2015	Price Contribution	100.0000	100.0000	100.0000	100.0000	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	
2026/03/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/18	ES33	07/05/2026		Bond Future	9.3019	91.7289	9.4373	91.0658	1.455	0.0000	0.0000
2026/03/18	ES33	07/05/2026	11.69 Call	Bond Future	10848.3500	10.8484	10185.2400	10.1852	6.113	0.0000	0.0000
2026/03/18	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES33	06/08/2026		Bond Future	9.3909	93.4109	9.5329	92.7354	1.512	0.0000	0.0000
2026/03/18	ES33	06/08/2026	12.02 Call	Bond Future	11542.2800	11.5423	10866.7400	10.8667	5.853	0.0000	0.0000
2026/03/18	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES33	05/11/2026		Bond Future	9.4824	91.3237	9.6312	90.6358	1.570	0.0000	0.0000
2026/03/18	ES33	05/11/2026	10.83 Call	Bond Future	5995.3200	5.9953	5307.4400	5.3074	11.474	0.0000	0.0000
2026/03/18	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES33	04/02/2027		Bond Future	9.5917	92.9821	9.7481	92.2822	1.630	0.0000	0.0000
2026/03/18	ES33	04/02/2027	9.70 Call	Bond Future	485.5000	0.4855	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/18	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	214.4100	0.2144	100.000	0.0000	0.0000
2026/03/18	ES33	06/05/2027		Bond Future	9.7144	90.8345	9.8787	90.1229	1.692	0.0000	0.0000
2026/03/18	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES33	06/05/2027	8.80 Put	Bond Future	4090.8500	4.0909	4802.4100	4.8024	17.394	0.0000	0.0000
2026/03/18	ES42	07/05/2026		Bond Future	9.7342	90.4906	9.8793	89.4229	1.490	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	
2026/03/18	ES42	07/05/2026	12.20 Call	Bond Future	15849.1500	15.8492	14781.4500	14.7815	6.737	0.0000	0.0000
2026/03/18	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES42	06/08/2026		Bond Future	9.8061	92.1501	9.9560	91.0625	1.529	0.0000	0.0000
2026/03/18	ES42	06/08/2026	12.65 Call	Bond Future	17675.7600	17.6758	16588.1500	16.5882	6.153	0.0000	0.0000
2026/03/18	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES42	05/11/2026		Bond Future	9.8766	89.5687	10.0315	88.4612	1.569	0.0000	0.0000
2026/03/18	ES42	05/11/2026	11.66 Call	Bond Future	11603.8600	11.6039	10496.3800	10.4964	9.544	0.0000	0.0000
2026/03/18	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES42	04/02/2027		Bond Future	9.9549	91.1944	10.1151	90.0673	1.609	0.0000	0.0000
2026/03/18	ES42	04/02/2027	10.29 Call	Bond Future	2334.4500	2.3345	1207.3500	1.2074	48.281	0.0000	0.0000
2026/03/18	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES42	06/05/2027		Bond Future	10.0436	88.5438	10.2092	87.3974	1.649	0.0000	0.0000
2026/03/18	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	ES42	06/05/2027	9.33 Put	Bond Future	5198.6000	5.1986	6344.9100	6.3449	22.050	0.0000	0.0000
2026/03/18	GOVI	07/05/2026		GOVI	1340.4590	1340.4590	1327.7590	1327.7590	0.947	0.0000	0.0000
2026/03/18	GOVI	07/05/2026	1,177. Call 00	GOVI	1634590.0000	163.4590	1507590.0000	150.7590	7.770	0.0000	0.0000
2026/03/18	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	GOVI	06/08/2026		GOVI	1364.4460	1364.4460	1351.5160	1351.5160	0.948	0.0000	0.0000
2026/03/18	GOVI	06/08/2026	1,189. Call 00	GOVI	1754460.0000	175.4460	1625160.0000	162.5160	7.370	0.0000	0.0000
2026/03/18	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	GOVI	05/11/2026		GOVI	1389.3020	1389.3020	1376.1370	1376.1370	0.948	0.0000	0.0000
2026/03/18	GOVI	05/11/2026	1,277. Call 00	GOVI	1123020.0000	112.3020	991370.0000	99.1370	11.723	0.0000	0.0000
2026/03/18	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	GOVI	04/02/2027		GOVI	1414.2380	1414.2380	1400.8390	1400.8390	0.947	0.0000	0.0000
2026/03/18	GOVI	04/02/2027	1,369. Call 00	GOVI	452380.0000	45.2380	318390.0000	31.8390	29.619	0.0000	0.0000
2026/03/18	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	GOVI	06/05/2027		GOVI	1439.0040	1439.0040	1425.3730	1425.3730	0.947	0.0000	0.0000
2026/03/18	GOVI	06/05/2027	1,427. Call 00	GOVI	120040.0000	12.0040	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/18	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	16270.0000	1.6270	100.000	0.0000	0.0000
2026/03/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/18	I258	07/05/2026		Bond Future	131.2637	131.2637	128.8639	128.8639	1.828	0.0000	0.0000
2026/03/18	I258	07/05/2026	113.73 Call	Bond Future	17533.6900	17.5337	15133.8900	15.1339	13.687	0.0000	0.0000
2026/03/18	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/18	I258	06/08/2026		Bond Future	130.8285	130.8285	128.3803	128.3803	1.871	0.0000	0.0000
2026/03/18	I258	06/08/2026	112.95 Call	Bond Future	17878.6426	17.8786	15431.0705	15.4311	13.690	0.0000	0.0000
2026/03/18	I258	06/08/2026	112.95 Put	Bond Future	0.1226	0.0001	0.7605	0.0008	520.385	0.0000	0.0000
2026/03/18	I258	05/11/2026		Bond Future	133.2172	133.2172	130.7241	130.7241	1.871	0.0000	0.0000
2026/03/18	I258	05/11/2026	114.95 Call	Bond Future	18269.6892	18.2697	15782.7925	15.7828	13.612	0.0000	0.0000
2026/03/18	I258	05/11/2026	114.95 Put	Bond Future	2.4892	0.0025	8.6925	0.0087	249.212	0.0000	0.0000
2026/03/18	I258	04/02/2027		Bond Future	132.7446	132.7446	130.1959	130.1959	1.920	0.0000	0.0000
2026/03/18	I258	04/02/2027	118.90 Call	Bond Future	13927.1534	13.9272	11479.9672	11.4800	17.571	0.0000	0.0000
2026/03/18	I258	04/02/2027	118.90 Put	Bond Future	82.6034	0.0826	184.0872	0.1841	122.857	0.0000	0.0000
2026/03/18	I258	06/05/2027		Bond Future	135.0939	135.0939	132.5011	132.5011	1.919	0.0000	0.0000
2026/03/18	I258	06/05/2027	134.78 Call	Bond Future	3619.8887	3.6199	2403.7935	2.4038	33.595	0.0000	0.0000
2026/03/18	I258	06/05/2027	134.78 Put	Bond Future	3306.0087	3.3060	4682.6735	4.6827	41.641	0.0000	0.0000
2026/03/18	IGOV	07/05/2026		Index Future	435.3150	435.3150	434.8460	434.8460	0.108	0.0000	0.0000
2026/03/18	IGOV	06/08/2026		Index Future	443.2110	443.2110	442.7330	442.7330	0.108	0.0000	0.0000
2026/03/18	IGOV	05/11/2026		Index Future	451.3900	451.3900	450.9030	450.9030	0.108	0.0000	0.0000
2026/03/18	IGOV	04/02/2027		Index Future	459.5940	459.5940	459.0990	459.0990	0.108	0.0000	0.0000
2026/03/18	IGOV	06/05/2027		Index Future	467.7430	467.7430	467.2410	467.2410	0.107	0.0000	0.0000
2026/03/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/18	R033	07/05/2026		Bond Future	8.6124	108.2251	8.7481	107.5026	1.576	0.0000	0.0000
2026/03/18	R033	07/05/2026	10.38 Call	Bond Future	8965.7400	8.9657	8256.3100	8.2563	7.913	0.0000	0.0000
2026/03/18	R033	07/05/2026	10.38 Put	Bond Future	28.9100	0.0289	41.9000	0.0419	44.933	0.0000	0.0000
2026/03/18	R033	06/08/2026		Bond Future	8.6819	110.1830	8.8249	109.4471	1.647	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	
2026/03/18	R033	06/08/2026	10.25 Call	Bond Future	8179.2400	8.1792	7536.8800	7.5369	7.854	0.0000	0.0000
2026/03/18	R033	06/08/2026	10.25 Put	Bond Future	450.5300	0.4505	544.0900	0.5441	20.767	0.0000	0.0000
2026/03/18	R033	05/11/2026		Bond Future	8.7498	107.1279	8.9003	106.3786	1.721	0.0000	0.0000
2026/03/18	R033	05/11/2026	9.33 Call	Bond Future	4409.9000	4.4099	3915.4000	3.9154	11.213	0.0000	0.0000
2026/03/18	R033	05/11/2026	9.33 Put	Bond Future	1558.8300	1.5588	1813.6400	1.8136	16.346	0.0000	0.0000
2026/03/18	R033	04/02/2027		Bond Future	8.8320	109.0486	8.9908	108.2865	1.798	0.0000	0.0000
2026/03/18	R033	04/02/2027	8.65 Call	Bond Future	2454.8200	2.4548	2112.7000	2.1127	13.937	0.0000	0.0000
2026/03/18	R033	04/02/2027	8.65 Put	Bond Future	3337.1600	3.3372	3757.1200	3.7571	12.584	0.0000	0.0000
2026/03/18	R033	06/05/2027		Bond Future	8.9314	105.9133	9.0990	105.1389	1.877	0.0000	0.0000
2026/03/18	R033	06/05/2027	7.93 Call	Bond Future	912.6900	0.9127	735.0100	0.7350	19.468	0.0000	0.0000
2026/03/18	R033	06/05/2027	7.93 Put	Bond Future	5692.8200	5.6928	6289.5300	6.2895	10.482	0.0000	0.0000
2026/03/18	R035	07/05/2026	8.31 Call	Bond Future	37.1500	0.0372	11.5400	0.0115	68.937	0.0000	0.0000
2026/03/18	R035	07/05/2026	8.31 Put	Bond Future	3361.5000	3.3615	4151.1700	4.1512	23.492	0.0000	0.0000
2026/03/18	R035	07/05/2026		Bond Future	8.8492	101.8930	8.9850	101.0777	1.535	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.86 Call	Bond Future	11233.2000	11.2332	10418.4100	10.4184	7.253	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.86 Put	Bond Future	0.4700	0.0005	0.9600	0.0010	104.255	0.0000	0.0000
2026/03/18	R035	07/05/2026	8.29 Put	Bond Future	3481.0200	3.4810	4274.8300	4.2748	22.804	0.0000	0.0000
2026/03/18	R035	07/05/2026	8.29 Call	Bond Future	30.6300	0.0306	9.1600	0.0092	70.095	0.0000	0.0000
2026/03/18	R035	07/05/2026	8.79 Put	Bond Future	1115.7000	1.1157	1617.0300	1.6170	44.934	0.0000	0.0000
2026/03/18	R035	07/05/2026	8.79 Call	Bond Future	757.5100	0.7575	443.5600	0.4436	41.445	0.0000	0.0000
2026/03/18	R035	07/05/2026	9.20 Call	Bond Future	2410.0200	2.4100	1796.0700	1.7961	25.475	0.0000	0.0000
2026/03/18	R035	07/05/2026	9.20 Put	Bond Future	321.6600	0.3217	522.9900	0.5230	62.591	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.66 Call	Bond Future	10193.7600	10.1938	9379.9100	9.3799	7.984	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.66 Put	Bond Future	1.5200	0.0015	2.9500	0.0030	94.079	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.16 Call	Bond Future	7531.3700	7.5314	6726.0200	6.7260	10.693	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.16 Put	Bond Future	11.7000	0.0117	21.6300	0.0216	84.872	0.0000	0.0000
2026/03/18	R035	07/05/2026	9.66 Put	Bond Future	68.1900	0.0682	120.2200	0.1202	76.302	0.0000	0.0000
2026/03/18	R035	07/05/2026	9.66 Call	Bond Future	4809.7200	4.8097	4046.4700	4.0465	15.869	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.71 Call	Bond Future	10455.0100	10.4550	9640.8300	9.6408	7.787	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.71 Put	Bond Future	1.1400	0.0011	2.2400	0.0022	96.491	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.21 Call	Bond Future	7801.4300	7.8014	6994.5400	6.9945	10.343	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.21 Put	Bond Future	9.8300	0.0098	18.2200	0.0182	85.351	0.0000	0.0000
2026/03/18	R035	07/05/2026	9.71 Put	Bond Future	57.1500	0.0572	101.4400	0.1014	77.498	0.0000	0.0000
2026/03/18	R035	07/05/2026	9.71 Call	Bond Future	5081.3800	5.0814	4310.3900	4.3104	15.173	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.64 Call	Bond Future	10089.0100	10.0890	9275.3200	9.2753	8.065	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.64 Put	Bond Future	1.7000	0.0017	3.2900	0.0033	93.529	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.14 Call	Bond Future	7423.1400	7.4231	6618.4800	6.6185	10.840	0.0000	0.0000
2026/03/18	R035	07/05/2026	10.14 Put	Bond Future	12.5400	0.0125	23.1600	0.0232	84.689	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	
2026/03/18	R035	07/05/2026	9.64 Put	Bond Future	73.2000	0.0732	128.6700	0.1287	75.779	0.0000	0.0000
2026/03/18	R035	07/05/2026	9.64 Call	Bond Future	4701.3400	4.7013	3941.5300	3.9415	16.162	0.0000	0.0000
2026/03/18	R035	07/05/2026	8.55 Call	Bond Future	231.6900	0.2317	104.9800	0.1050	54.689	0.0000	0.0000
2026/03/18	R035	07/05/2026	8.55 Put	Bond Future	2058.9600	2.0590	2747.5300	2.7475	33.443	0.0000	0.0000
2026/03/18	R035	06/08/2026	10.22 Call	Bond Future	7489.2500	7.4893	6725.2900	6.7253	10.201	0.0000	0.0000
2026/03/18	R035	06/08/2026	10.22 Put	Bond Future	173.0800	0.1731	239.5000	0.2395	38.375	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.72 Call	Bond Future	5001.4100	5.0014	4315.1700	4.3152	13.721	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.72 Put	Bond Future	402.1300	0.4021	546.2700	0.5463	35.844	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.22 Put	Bond Future	935.7800	0.9358	1233.3200	1.2333	31.796	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.22 Call	Bond Future	2712.8600	2.7129	2180.0200	2.1800	19.641	0.0000	0.0000
2026/03/18	R035	06/08/2026	8.29 Put	Bond Future	3958.6200	3.9586	4705.0000	4.7050	18.855	0.0000	0.0000
2026/03/18	R035	06/08/2026	8.29 Call	Bond Future	190.4400	0.1904	106.4400	0.1064	44.108	0.0000	0.0000
2026/03/18	R035	06/08/2026	8.79 Put	Bond Future	1891.0900	1.8911	2396.2500	2.3963	26.713	0.0000	0.0000
2026/03/18	R035	06/08/2026	8.79 Call	Bond Future	1153.3700	1.1534	828.1500	0.8282	28.197	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.39 Call	Bond Future	3453.6700	3.4537	2858.1400	2.8581	17.243	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.39 Put	Bond Future	704.9400	0.7049	939.7900	0.9398	33.315	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.71 Call	Bond Future	4952.9100	4.9529	4268.8700	4.2689	13.811	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.71 Put	Bond Future	409.0300	0.4090	555.3700	0.5554	35.777	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.21 Call	Bond Future	2671.0100	2.6710	2142.2300	2.1422	19.797	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.21 Put	Bond Future	951.4700	0.9515	1253.0700	1.2531	31.698	0.0000	0.0000
2026/03/18	R035	06/08/2026	8.71 Put	Bond Future	2145.5200	2.1455	2694.0300	2.6940	25.565	0.0000	0.0000
2026/03/18	R035	06/08/2026	8.71 Call	Bond Future	930.7100	0.9307	648.8400	0.6488	30.285	0.0000	0.0000
2026/03/18	R035	06/08/2026	10.13 Call	Bond Future	7035.5800	7.0356	6281.6100	6.2816	10.717	0.0000	0.0000
2026/03/18	R035	06/08/2026	10.13 Put	Bond Future	200.8800	0.2009	277.2900	0.2773	38.038	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.63 Call	Bond Future	4568.5200	4.5685	3903.3500	3.9034	14.560	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.63 Put	Bond Future	469.3300	0.4693	634.5400	0.6345	35.201	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.13 Put	Bond Future	1087.2100	1.0872	1422.8100	1.4228	30.868	0.0000	0.0000
2026/03/18	R035	06/08/2026	9.13 Call	Bond Future	2344.7700	2.3448	1849.9900	1.8500	21.101	0.0000	0.0000
2026/03/18	R035	06/08/2026		Bond Future	8.9147	103.7363	9.0565	102.9059	1.590	0.0000	0.0000
2026/03/18	R035	06/08/2026	11.06 Call	Bond Future	11679.8000	11.6798	10861.0400	10.8610	7.010	0.0000	0.0000
2026/03/18	R035	06/08/2026	11.06 Put	Bond Future	24.2700	0.0243	35.8900	0.0359	47.878	0.0000	0.0000
2026/03/18	R035	06/08/2026	7.70 Put	Bond Future	7504.5100	7.5045	8330.7000	8.3307	11.009	0.0000	0.0000
2026/03/18	R035	06/08/2026	7.70 Call	Bond Future	6.8600	0.0069	2.6700	0.0027	61.079	0.0000	0.0000
2026/03/18	R035	06/08/2026	7.90 Put	Bond Future	6236.0900	6.2361	7054.0800	7.0541	13.117	0.0000	0.0000
2026/03/18	R035	06/08/2026	7.90 Call	Bond Future	21.7700	0.0218	9.3800	0.0094	56.913	0.0000	0.0000
2026/03/18	R035	06/08/2026	8.34 Call	Bond Future	242.0400	0.2420	139.8600	0.1399	42.216	0.0000	0.0000
2026/03/18	R035	06/08/2026	8.34 Put	Bond Future	3701.9100	3.7019	4430.1100	4.4301	19.671	0.0000	0.0000
2026/03/18	R035	06/08/2026	7.95 Put	Bond Future	5925.0600	5.9251	6739.5300	6.7395	13.746	0.0000	0.0000
2026/03/18	R035	06/08/2026	7.95 Call	Bond Future	28.4800	0.0285	12.5700	0.0126	55.864	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	
2026/03/18	R035	05/11/2026	9.80 Call	Bond Future	5256.9500	5.2570	4598.4700	4.5985	12.526	0.0000	0.0000
2026/03/18	R035	05/11/2026	9.80 Put	Bond Future	692.6500	0.6927	879.6300	0.8796	26.995	0.0000	0.0000
2026/03/18	R035	05/11/2026	9.30 Call	Bond Future	3118.0200	3.1180	2594.0100	2.5940	16.806	0.0000	0.0000
2026/03/18	R035	05/11/2026	9.30 Put	Bond Future	1307.4600	1.3075	1628.9100	1.6289	24.586	0.0000	0.0000
2026/03/18	R035	05/11/2026	8.80 Put	Bond Future	2433.6800	2.4337	2949.9100	2.9499	21.212	0.0000	0.0000
2026/03/18	R035	05/11/2026	8.80 Call	Bond Future	1385.9200	1.3859	1056.6900	1.0567	23.755	0.0000	0.0000
2026/03/18	R035	05/11/2026		Bond Future	8.9811	101.1056	9.1291	100.2601	1.647	0.0000	0.0000
2026/03/18	R035	05/11/2026	10.03 Call	Bond Future	6314.5600	6.3146	5613.1200	5.6131	11.108	0.0000	0.0000
2026/03/18	R035	05/11/2026	10.03 Put	Bond Future	517.4700	0.5175	661.4900	0.6615	27.832	0.0000	0.0000
2026/03/18	R035	05/11/2026	8.97 Call	Bond Future	1912.2400	1.9122	1511.0000	1.5110	20.983	0.0000	0.0000
2026/03/18	R035	05/11/2026	8.97 Put	Bond Future	1976.1600	1.9762	2420.3800	2.4204	22.479	0.0000	0.0000
2026/03/18	R035	05/11/2026	8.47 Call	Bond Future	613.1700	0.6132	425.9500	0.4260	30.533	0.0000	0.0000
2026/03/18	R035	05/11/2026	8.47 Put	Bond Future	3606.8600	3.6069	4265.1000	4.2651	18.250	0.0000	0.0000
2026/03/18	R035	05/11/2026	7.97 Put	Bond Future	6128.4100	6.1284	6933.3600	6.9334	13.135	0.0000	0.0000
2026/03/18	R035	05/11/2026	7.97 Call	Bond Future	92.8400	0.0928	52.3300	0.0523	43.634	0.0000	0.0000
2026/03/18	R035	04/02/2027		Bond Future	9.0604	102.9187	9.2150	102.0586	1.707	0.0000	0.0000
2026/03/18	R035	04/02/2027	9.02 Call	Bond Future	2129.1400	2.1291	1726.4700	1.7265	18.912	0.0000	0.0000
2026/03/18	R035	04/02/2027	9.02 Put	Bond Future	2355.3700	2.3554	2812.8000	2.8128	19.421	0.0000	0.0000
2026/03/18	R035	04/02/2027	7.70 Put	Bond Future	8058.5000	8.0585	8893.8900	8.8939	10.367	0.0000	0.0000
2026/03/18	R035	04/02/2027	7.70 Call	Bond Future	58.2900	0.0583	33.5800	0.0336	42.391	0.0000	0.0000
2026/03/18	R035	04/02/2027	8.20 Put	Bond Future	5315.8600	5.3159	6063.2300	6.0632	14.059	0.0000	0.0000
2026/03/18	R035	04/02/2027	8.20 Call	Bond Future	349.2400	0.3492	236.5100	0.2365	32.279	0.0000	0.0000
2026/03/18	R035	04/02/2027	8.85 Call	Bond Future	1622.3400	1.6223	1281.4100	1.2814	21.015	0.0000	0.0000
2026/03/18	R035	04/02/2027	8.85 Put	Bond Future	2808.1200	2.8081	3327.2900	3.3273	18.488	0.0000	0.0000
2026/03/18	R035	06/05/2027		Bond Future	9.1475	100.2162	9.3090	99.3419	1.766	0.0000	0.0000
2026/03/18	R035	06/05/2027	8.25 Call	Bond Future	418.7900	0.4188	292.0500	0.2921	30.263	0.0000	0.0000
2026/03/18	R035	06/05/2027	8.25 Put	Bond Future	5462.4000	5.4624	6209.9500	6.2100	13.685	0.0000	0.0000
2026/03/18	R038	07/05/2026		Bond Future	9.2181	113.0423	9.3733	111.8537	1.684	0.0000	0.0000
2026/03/18	R038	07/05/2026	11.40 Call	Bond Future	15193.3000	15.1933	14004.9800	14.0050	7.821	0.0000	0.0000
2026/03/18	R038	07/05/2026	11.40 Put	Bond Future	0.2000	0.0002	0.4900	0.0005	145.000	0.0000	0.0000
2026/03/18	R038	06/08/2026		Bond Future	9.2899	115.0874	9.4512	113.8768	1.736	0.0000	0.0000
2026/03/18	R038	06/08/2026	11.77 Call	Bond Future	16746.0000	16.7460	15544.5700	15.5446	7.174	0.0000	0.0000
2026/03/18	R038	06/08/2026	11.77 Put	Bond Future	15.5500	0.0156	24.6900	0.0247	58.778	0.0000	0.0000
2026/03/18	R038	05/11/2026		Bond Future	9.3598	111.6796	9.5273	110.4472	1.790	0.0000	0.0000
2026/03/18	R038	05/11/2026	10.72 Call	Bond Future	9837.4200	9.8374	8738.0300	8.7380	11.176	0.0000	0.0000
2026/03/18	R038	05/11/2026	10.72 Put	Bond Future	363.7100	0.3637	496.8000	0.4968	36.592	0.0000	0.0000
2026/03/18	R038	04/02/2027		Bond Future	9.4395	113.6819	9.6136	112.4279	1.845	0.0000	0.0000
2026/03/18	R038	04/02/2027	9.60 Call	Bond Future	3528.7900	3.5288	2845.0100	2.8450	19.377	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	
2026/03/18	R038	04/02/2027	9.60 Put	Bond Future	2372.2900	2.3723	2942.5200	2.9425	24.037	0.0000	0.0000
2026/03/18	R038	06/05/2027		Bond Future	9.5303	110.1863	9.7113	108.9115	1.900	0.0000	0.0000
2026/03/18	R038	06/05/2027	8.71 Call	Bond Future	596.8000	0.5968	397.1900	0.3972	33.447	0.0000	0.0000
2026/03/18	R038	06/05/2027	8.71 Put	Bond Future	6641.0300	6.6410	7716.2100	7.7162	16.190	0.0000	0.0000
2026/03/18	R053	07/05/2026		Bond Future	9.2873	124.2895	9.4375	122.5469	1.617	0.0000	0.0000
2026/03/18	R053	07/05/2026	11.69 Call	Bond Future	23514.5500	23.5146	21772.2200	21.7722	7.410	0.0000	0.0000
2026/03/18	R053	07/05/2026	11.69 Put	Bond Future	0.2000	0.0002	0.4500	0.0005	125.000	0.0000	0.0000
2026/03/18	R053	06/08/2026		Bond Future	9.3405	126.5380	9.4953	124.7634	1.657	0.0000	0.0000
2026/03/18	R053	06/08/2026	12.28 Call	Bond Future	27435.3500	27.4354	25666.0800	25.6661	6.449	0.0000	0.0000
2026/03/18	R053	06/08/2026	12.28 Put	Bond Future	8.6700	0.0087	13.9900	0.0140	61.361	0.0000	0.0000
2026/03/18	R053	06/08/2026	8.10 Put	Bond Future	15974.0300	15.9740	17741.6400	17.7416	11.066	0.0000	0.0000
2026/03/18	R053	06/08/2026	8.10 Call	Bond Future	10.8300	0.0108	3.8500	0.0039	64.451	0.0000	0.0000
2026/03/18	R053	06/08/2026	8.60 Put	Bond Future	9320.4800	9.3205	10997.0800	10.9971	17.988	0.0000	0.0000
2026/03/18	R053	06/08/2026	8.60 Call	Bond Future	186.7000	0.1867	88.7100	0.0887	52.485	0.0000	0.0000
2026/03/18	R053	06/08/2026	9.10 Call	Bond Future	1860.4700	1.8605	1275.4000	1.2754	31.447	0.0000	0.0000
2026/03/18	R053	06/08/2026	9.10 Put	Bond Future	4707.0600	4.7071	5896.5800	5.8966	25.271	0.0000	0.0000
2026/03/18	R053	06/08/2026	9.60 Call	Bond Future	4905.8300	4.9058	3806.0800	3.8061	22.417	0.0000	0.0000
2026/03/18	R053	06/08/2026	9.60 Put	Bond Future	1954.9400	1.9549	2629.7800	2.6298	34.520	0.0000	0.0000
2026/03/18	R053	05/11/2026		Bond Future	9.3914	122.9586	9.5508	121.1519	1.697	0.0000	0.0000
2026/03/18	R053	05/11/2026	11.21 Call	Bond Future	18595.5800	18.5956	16920.9200	16.9209	9.006	0.0000	0.0000
2026/03/18	R053	05/11/2026	11.21 Put	Bond Future	412.7300	0.4127	544.7600	0.5448	31.989	0.0000	0.0000
2026/03/18	R053	04/02/2027		Bond Future	9.4484	125.1630	9.6125	123.3247	1.738	0.0000	0.0000
2026/03/18	R053	04/02/2027	9.99 Call	Bond Future	8443.9400	8.4439	7196.9500	7.1970	14.768	0.0000	0.0000
2026/03/18	R053	04/02/2027	9.99 Put	Bond Future	2554.1300	2.5541	3145.5200	3.1455	23.154	0.0000	0.0000
2026/03/18	R053	06/05/2027		Bond Future	9.5119	121.4902	9.6811	119.6208	1.779	0.0000	0.0000
2026/03/18	R053	06/05/2027	8.92 Call	Bond Future	1835.9400	1.8359	1355.4300	1.3554	26.172	0.0000	0.0000
2026/03/18	R053	06/05/2027	8.92 Put	Bond Future	8784.1900	8.7842	10173.0400	10.1730	15.811	0.0000	0.0000
2026/03/18	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/18	R186	07/05/2026	8.69 Call	Bond Future	58.9500	0.0590	58.3700	0.0584	0.984	0.0000	0.0000
2026/03/18	R186	07/05/2026	8.69 Put	Bond Future	58.9500	0.0590	58.3700	0.0584	0.984	0.0000	0.0000
2026/03/18	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/18	R186	06/08/2026	8.57 Call	Bond Future	67.0800	0.0671	66.8400	0.0668	0.358	0.0000	0.0000
2026/03/18	R186	06/08/2026	8.57 Put	Bond Future	67.0800	0.0671	66.8400	0.0668	0.358	0.0000	0.0000
2026/03/18	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/18	R186	05/11/2026	8.12 Call	Bond Future	42.5500	0.0426	42.4600	0.0425	0.212	0.0000	0.0000
2026/03/18	R186	05/11/2026	8.12 Put	Bond Future	42.5500	0.0426	42.4600	0.0425	0.212	0.0000	0.0000
2026/03/18	R202	07/05/2026		Bond Future	298.9648	298.9648	296.2010	296.2010	0.924	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	
2026/03/18	R202	07/05/2026	277.55 Call	Bond Future	21414.7800	21.4148	18651.0300	18.6510	12.906	0.0000	0.0000
2026/03/18	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R202	06/08/2026		Bond Future	299.0518	299.0518	296.2286	296.2286	0.944	0.0000	0.0000
2026/03/18	R202	06/08/2026	278.86 Call	Bond Future	20191.8200	20.1918	17368.6100	17.3686	13.982	0.0000	0.0000
2026/03/18	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R202	05/11/2026		Bond Future	304.5116	304.5116	301.6366	301.6366	0.944	0.0000	0.0000
2026/03/18	R202	05/11/2026	280.46 Call	Bond Future	24051.5600	24.0516	21176.5700	21.1766	11.953	0.0000	0.0000
2026/03/18	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R202	04/02/2027		Bond Future	304.5535	304.5535	301.6135	301.6135	0.965	0.0000	0.0000
2026/03/18	R202	04/02/2027	294.73 Call	Bond Future	9823.5000	9.8235	6883.5300	6.8835	29.928	0.0000	0.0000
2026/03/18	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R202	06/05/2027		Bond Future	309.9468	309.9468	306.9571	306.9571	0.965	0.0000	0.0000
2026/03/18	R202	06/05/2027	306.99 Call	Bond Future	2956.7700	2.9568	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/18	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	32.9000	0.0329	100.000	0.0000	0.0000
2026/03/18	R209	07/05/2026		Bond Future	8.9881	83.0154	9.1233	82.2494	1.504	0.0000	0.0000
2026/03/18	R209	07/05/2026	11.07 Call	Bond Future	10845.8300	10.8458	10080.1100	10.0801	7.060	0.0000	0.0000
2026/03/18	R209	07/05/2026	11.07 Put	Bond Future	0.2600	0.0003	0.5300	0.0005	103.846	0.0000	0.0000
2026/03/18	R209	06/08/2026		Bond Future	9.0511	84.5172	9.1914	83.7371	1.550	0.0000	0.0000
2026/03/18	R209	06/08/2026	11.39 Call	Bond Future	11863.6900	11.8637	11090.0200	11.0900	6.521	0.0000	0.0000
2026/03/18	R209	06/08/2026	11.39 Put	Bond Future	12.9600	0.0130	19.4600	0.0195	50.154	0.0000	0.0000
2026/03/18	R209	05/11/2026		Bond Future	9.1121	82.8900	9.2577	82.0956	1.598	0.0000	0.0000
2026/03/18	R209	05/11/2026	10.32 Call	Bond Future	6682.7700	6.6828	5996.9200	5.9969	10.263	0.0000	0.0000
2026/03/18	R209	05/11/2026	10.32 Put	Bond Future	379.8900	0.3799	488.3600	0.4884	28.553	0.0000	0.0000
2026/03/18	R209	04/02/2027		Bond Future	9.1827	84.3763	9.3339	83.5683	1.646	0.0000	0.0000
2026/03/18	R209	04/02/2027	9.28 Call	Bond Future	2403.8800	2.4039	1979.3000	1.9793	17.662	0.0000	0.0000
2026/03/18	R209	04/02/2027	9.28 Put	Bond Future	1882.5900	1.8826	2266.0700	2.2661	20.370	0.0000	0.0000
2026/03/18	R209	04/02/2027	8.96 Call	Bond Future	1442.1100	1.4421	1128.9300	1.1289	21.717	0.0000	0.0000
2026/03/18	R209	04/02/2027	8.96 Put	Bond Future	2651.0300	2.6510	3145.9100	3.1459	18.667	0.0000	0.0000
2026/03/18	R209	04/02/2027	8.03 Put	Bond Future	6623.4500	6.6235	7386.9100	7.3869	11.527	0.0000	0.0000
2026/03/18	R209	04/02/2027	8.03 Call	Bond Future	116.0200	0.1160	71.4200	0.0714	38.442	0.0000	0.0000
2026/03/18	R209	06/05/2027		Bond Future	9.2640	82.7007	9.4211	81.8793	1.695	0.0000	0.0000
2026/03/18	R209	06/05/2027	8.41 Call	Bond Future	467.7700	0.4678	334.2000	0.3342	28.555	0.0000	0.0000
2026/03/18	R209	06/05/2027	8.41 Put	Bond Future	5122.4800	5.1225	5810.3100	5.8103	13.428	0.0000	0.0000
2026/03/18	R209	06/05/2027	9.32 Call	Bond Future	2511.7200	2.5117	2092.9400	2.0929	16.673	0.0000	0.0000
2026/03/18	R209	06/05/2027	9.32 Put	Bond Future	2217.8100	2.2178	2620.4300	2.6204	18.154	0.0000	0.0000
2026/03/18	R209	06/05/2027	8.25 Put	Bond Future	5863.8200	5.8638	6591.0100	6.5910	12.401	0.0000	0.0000
2026/03/18	R209	06/05/2027	8.25 Call	Bond Future	300.4300	0.3004	206.2200	0.2062	31.358	0.0000	0.0000
2026/03/18	R210	07/05/2026		Bond Future	259.8562	259.8562	260.1154	260.1154	0.100	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
2026/03/18	R210	07/05/2026	255.40 Call	Bond Future		4456.1500	4.4562	4715.3700	4.7154	5.817	0.0000	0.0000
2026/03/18	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R210	06/08/2026		Bond Future		264.6212	264.6212	264.8844	264.8844	0.099	0.0000	0.0000
2026/03/18	R210	06/08/2026	259.84 Call	Bond Future		4781.2300	4.7812	5044.4100	5.0444	5.504	0.0000	0.0000
2026/03/18	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R210	05/11/2026		Bond Future		265.9324	265.9324	266.1952	266.1952	0.099	0.0000	0.0000
2026/03/18	R210	05/11/2026	253.33 Call	Bond Future		12602.3800	12.6024	12865.1600	12.8652	2.085	0.0000	0.0000
2026/03/18	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R210	04/02/2027		Bond Future		270.7637	270.7637	271.0327	271.0327	0.099	0.0000	0.0000
2026/03/18	R210	04/02/2027	266.03 Call	Bond Future		4733.6500	4.7337	5002.7000	5.0027	5.684	0.0000	0.0000
2026/03/18	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R210	06/05/2027		Bond Future		271.9796	271.9796	272.2353	272.2353	0.094	0.0000	0.0000
2026/03/18	R210	06/05/2027	271.13 Call	Bond Future		849.5600	0.8496	1105.3300	1.1053	30.106	0.0000	0.0000
2026/03/18	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R213	07/05/2026		Bond Future		8.3413	96.1525	8.4888	95.5988	1.768	0.0000	0.0000
2026/03/18	R213	07/05/2026	9.80 Call	Bond Future		5313.9200	5.3139	4765.7300	4.7657	10.316	0.0000	0.0000
2026/03/18	R213	07/05/2026	9.80 Put	Bond Future		6.2200	0.0062	11.7200	0.0117	88.424	0.0000	0.0000
2026/03/18	R213	06/08/2026		Bond Future		8.4093	97.8919	8.5666	97.3279	1.870	0.0000	0.0000
2026/03/18	R213	06/08/2026	9.69 Call	Bond Future		4603.0200	4.6030	4091.1300	4.0911	11.121	0.0000	0.0000
2026/03/18	R213	06/08/2026	9.69 Put	Bond Future		127.2800	0.1273	179.4100	0.1794	40.957	0.0000	0.0000
2026/03/18	R213	05/11/2026		Bond Future		8.4811	96.1066	8.6491	95.5324	1.981	0.0000	0.0000
2026/03/18	R213	05/11/2026	8.75 Call	Bond Future		1817.3300	1.8173	1479.7900	1.4798	18.573	0.0000	0.0000
2026/03/18	R213	05/11/2026	8.75 Put	Bond Future		900.0600	0.9001	1136.8000	1.1368	26.303	0.0000	0.0000
2026/03/18	R213	04/02/2027		Bond Future		8.5744	97.8303	8.7545	97.2462	2.101	0.0000	0.0000
2026/03/18	R213	04/02/2027	8.14 Call	Bond Future		683.4800	0.6835	506.3900	0.5064	25.910	0.0000	0.0000
2026/03/18	R213	04/02/2027	8.14 Put	Bond Future		2110.0600	2.1101	2517.0800	2.5171	19.289	0.0000	0.0000
2026/03/18	R213	06/05/2027		Bond Future		8.6851	95.9904	8.8786	95.3968	2.229	0.0000	0.0000
2026/03/18	R213	06/05/2027	7.56 Call	Bond Future		145.7100	0.1457	91.1300	0.0911	37.458	0.0000	0.0000
2026/03/18	R213	06/05/2027	7.56 Put	Bond Future		3687.5600	3.6876	4226.5300	4.2265	14.616	0.0000	0.0000
2026/03/18	R213	06/05/2027	9.25 Call	Bond Future		2606.9700	2.6070	2221.4500	2.2215	14.788	0.0000	0.0000
2026/03/18	R213	06/05/2027	9.25 Put	Bond Future		887.1300	0.8871	1095.1600	1.0952	23.450	0.0000	0.0000
2026/03/18	R213	06/05/2027	8.13 Put	Bond Future		2327.5100	2.3275	2759.6500	2.7597	18.567	0.0000	0.0000
2026/03/18	R213	06/05/2027	8.13 Call	Bond Future		599.9100	0.5999	438.5000	0.4385	26.906	0.0000	0.0000
2026/03/18	R214	07/05/2026		Bond Future		9.3254	78.8355	9.4708	77.8774	1.559	0.0000	0.0000
2026/03/18	R214	07/05/2026	11.53 Call	Bond Future		12892.2800	12.8923	11934.3500	11.9344	7.430	0.0000	0.0000
2026/03/18	R214	07/05/2026	11.53 Put	Bond Future		0.2000	0.0002	0.4400	0.0004	120.000	0.0000	0.0000
2026/03/18	R214	06/08/2026		Bond Future		9.3847	80.2617	9.5347	79.2860	1.598	0.0000	0.0000
2026/03/18	R214	06/08/2026	11.97 Call	Bond Future		14644.9100	14.6449	13674.2500	13.6743	6.628	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	
2026/03/18	R214	06/08/2026	11.97 Put	Bond Future	9.0200	0.0090	14.1200	0.0141	56.541	0.0000	0.0000
2026/03/18	R214	05/11/2026		Bond Future	9.4439	78.4122	9.5986	77.4188	1.638	0.0000	0.0000
2026/03/18	R214	05/11/2026	10.97 Call	Bond Future	9403.0600	9.4031	8510.5500	8.5106	9.492	0.0000	0.0000
2026/03/18	R214	05/11/2026	10.97 Put	Bond Future	341.9600	0.3420	442.8600	0.4429	29.506	0.0000	0.0000
2026/03/18	R214	04/02/2027		Bond Future	9.5116	79.8184	9.6713	78.8076	1.679	0.0000	0.0000
2026/03/18	R214	04/02/2027	9.90 Call	Bond Future	4115.6800	4.1157	3477.5100	3.4775	15.506	0.0000	0.0000
2026/03/18	R214	04/02/2027	9.90 Put	Bond Future	1688.7300	1.6887	2061.4200	2.0614	22.069	0.0000	0.0000
2026/03/18	R214	06/05/2027		Bond Future	9.5833	77.9169	9.7480	76.8890	1.719	0.0000	0.0000
2026/03/18	R214	06/05/2027	8.88 Call	Bond Future	723.5900	0.7236	515.3100	0.5153	28.784	0.0000	0.0000
2026/03/18	R214	06/05/2027	8.88 Put	Bond Future	5337.2800	5.3373	6156.9300	6.1569	15.357	0.0000	0.0000
2026/03/18	R248	07/05/2026		Bond Future	9.3682	96.0096	9.5238	94.6555	1.661	0.0000	0.0000
2026/03/18	R248	07/05/2026	11.72 Call	Bond Future	17529.4700	17.5295	16175.6600	16.1757	7.723	0.0000	0.0000
2026/03/18	R248	07/05/2026	11.72 Put	Bond Future	0.1800	0.0002	0.4200	0.0004	133.333	0.0000	0.0000
2026/03/18	R248	07/05/2026	8.30 Put	Bond Future	10205.9300	10.2059	11559.9000	11.5599	13.267	0.0000	0.0000
2026/03/18	R248	07/05/2026	8.30 Call	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000	0.0000
2026/03/18	R248	07/05/2026	8.70 Put	Bond Future	6203.0200	6.2030	7545.6800	7.5457	21.645	0.0000	0.0000
2026/03/18	R248	07/05/2026	8.70 Call	Bond Future	14.1900	0.0142	2.8000	0.0028	80.268	0.0000	0.0000
2026/03/18	R248	07/05/2026	9.18 Call	Bond Future	640.8300	0.6408	303.4600	0.3035	52.646	0.0000	0.0000
2026/03/18	R248	07/05/2026	9.18 Put	Bond Future	2321.3200	2.3213	3338.0000	3.3380	43.797	0.0000	0.0000
2026/03/18	R248	07/05/2026	9.19 Call	Bond Future	672.8100	0.6728	322.4500	0.3225	52.074	0.0000	0.0000
2026/03/18	R248	07/05/2026	9.19 Put	Bond Future	2262.8000	2.2628	3266.4900	3.2665	44.356	0.0000	0.0000
2026/03/18	R248	06/08/2026		Bond Future	9.4238	97.7465	9.5842	96.3675	1.702	0.0000	0.0000
2026/03/18	R248	06/08/2026	12.37 Call	Bond Future	20902.9800	20.9030	19527.8000	19.5278	6.579	0.0000	0.0000
2026/03/18	R248	06/08/2026	12.37 Put	Bond Future	5.7300	0.0057	9.4700	0.0095	65.271	0.0000	0.0000
2026/03/18	R248	06/08/2026	9.00 Call	Bond Future	1124.1100	1.1241	766.2300	0.7662	31.837	0.0000	0.0000
2026/03/18	R248	06/08/2026	9.00 Put	Bond Future	4930.7400	4.9307	5951.7800	5.9518	20.708	0.0000	0.0000
2026/03/18	R248	06/08/2026	10.00 Call	Bond Future	5726.9900	5.7270	4694.0500	4.6941	18.036	0.0000	0.0000
2026/03/18	R248	06/08/2026	10.00 Put	Bond Future	919.9100	0.9199	1265.8900	1.2659	37.610	0.0000	0.0000
2026/03/18	R248	05/11/2026		Bond Future	9.4790	95.0711	9.6441	93.6673	1.742	0.0000	0.0000
2026/03/18	R248	05/11/2026	11.31 Call	Bond Future	14142.9200	14.1429	12838.8200	12.8388	9.221	0.0000	0.0000
2026/03/18	R248	05/11/2026	11.31 Put	Bond Future	296.5900	0.2966	396.2600	0.3963	33.605	0.0000	0.0000
2026/03/18	R248	04/02/2027		Bond Future	9.5416	96.7760	9.7118	95.3474	1.784	0.0000	0.0000
2026/03/18	R248	04/02/2027	10.11 Call	Bond Future	6386.5900	6.3866	5402.3300	5.4023	15.411	0.0000	0.0000
2026/03/18	R248	04/02/2027	10.11 Put	Bond Future	1750.8200	1.7508	2195.1000	2.1951	25.376	0.0000	0.0000
2026/03/18	R248	06/05/2027		Bond Future	9.6075	94.0294	9.7829	92.5767	1.826	0.0000	0.0000
2026/03/18	R248	06/05/2027	9.05 Call	Bond Future	1383.0200	1.3830	1003.3600	1.0034	27.452	0.0000	0.0000
2026/03/18	R248	06/05/2027	9.05 Put	Bond Future	6253.3600	6.2534	7326.4300	7.3264	17.160	0.0000	0.0000
2026/03/18	R2R9	07/05/2026		Bond Future	9.3022	105.3633	9.4420	104.3022	1.503	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2026/03/18	R2R9	07/05/2026	99.91 Call	Bond Future		94513.5800	94.5136	93452.5000	93.4525	1.123	0.0000	0.0000
2026/03/18	R2R9	07/05/2026	99.91 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R2R9	06/08/2026		Bond Future		9.3725	107.2694	9.5175	106.1887	1.547	0.0000	0.0000
2026/03/18	R2R9	06/08/2026	101.74 Call	Bond Future		94149.9000	94.1499	93069.2400	93.0692	1.148	0.0000	0.0000
2026/03/18	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R2R9	05/11/2026		Bond Future		9.4408	104.2248	9.5911	103.1246	1.592	0.0000	0.0000
2026/03/18	R2R9	05/11/2026	98.56 Call	Bond Future		93254.7700	93.2548	92154.5400	92.1545	1.180	0.0000	0.0000
2026/03/18	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R2R9	04/02/2027		Bond Future		9.5183	106.0934	9.6742	104.9741	1.638	0.0000	0.0000
2026/03/18	R2R9	04/02/2027	9.89 Call	Bond Future		4024.9900	4.0250	3302.4900	3.3025	17.950	0.0000	0.0000
2026/03/18	R2R9	04/02/2027	9.89 Put	Bond Future		1384.0900	1.3841	1780.9500	1.7810	28.673	0.0000	0.0000
2026/03/18	R2R9	06/05/2027		Bond Future		9.6059	102.9695	9.7676	101.8316	1.684	0.0000	0.0000
2026/03/18	R2R9	06/05/2027	8.83 Call	Bond Future		883.6300	0.8836	652.2100	0.6522	26.190	0.0000	0.0000
2026/03/18	R2R9	06/05/2027	8.83 Put	Bond Future		6599.6100	6.5996	7506.1100	7.5061	13.736	0.0000	0.0000
2026/03/18	R4R2	07/05/2026		Bond Future		9.3900	107.1471	9.5349	105.9211	1.543	0.0000	0.0000
2026/03/18	R4R2	07/05/2026	100.23 Call	Bond Future		96057.9900	96.0580	94831.9700	94.8320	1.276	0.0000	0.0000
2026/03/18	R4R2	07/05/2026	100.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R4R2	06/08/2026		Bond Future		9.4565	109.0855	9.6064	107.8368	1.585	0.0000	0.0000
2026/03/18	R4R2	06/08/2026	102.06 Call	Bond Future		95668.2400	95.6682	94419.5400	94.4195	1.305	0.0000	0.0000
2026/03/18	R4R2	06/08/2026	102.06 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R4R2	05/11/2026		Bond Future		9.5210	105.9477	9.6759	104.6764	1.627	0.0000	0.0000
2026/03/18	R4R2	05/11/2026	98.76 Call	Bond Future		94725.0900	94.7251	93453.7700	93.4538	1.342	0.0000	0.0000
2026/03/18	R4R2	05/11/2026	98.76 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	R4R2	04/02/2027		Bond Future		9.5935	107.8471	9.7537	106.5537	1.670	0.0000	0.0000
2026/03/18	R4R2	04/02/2027	10.13 Call	Bond Future		5395.8400	5.3958	4475.3000	4.4753	17.060	0.0000	0.0000
2026/03/18	R4R2	04/02/2027	10.13 Put	Bond Future		1157.1000	1.1571	1529.9900	1.5300	32.226	0.0000	0.0000
2026/03/18	R4R2	06/05/2027		Bond Future		9.6747	104.6277	9.8405	103.3127	1.714	0.0000	0.0000
2026/03/18	R4R2	06/05/2027	9.00 Call	Bond Future		1183.2700	1.1833	876.2600	0.8763	25.946	0.0000	0.0000
2026/03/18	R4R2	06/05/2027	9.00 Put	Bond Future		6799.8900	6.7999	7807.9300	7.8079	14.824	0.0000	0.0000
2026/03/18	RR87	07/05/2026		Bond Future		7.1116	102.8541	7.2215	102.7921	1.546	0.0000	0.0000
2026/03/18	RR87	07/05/2026	6.81 Call	Bond Future		11.2386	0.0112	4.6861	0.0047	58.304	0.0000	0.0000
2026/03/18	RR87	07/05/2026	6.81 Put	Bond Future		181.7786	0.1818	237.3061	0.2373	30.547	0.0000	0.0000
2026/03/18	RR87	06/08/2026		Bond Future		6.9635	100.9764	7.1512	100.9101	2.695	0.0000	0.0000
2026/03/18	RR87	06/08/2026	6.53 Call	Bond Future		15.3812	0.0154	6.7263	0.0067	56.269	0.0000	0.0000
2026/03/18	RR87	06/08/2026	6.53 Put	Bond Future		168.8812	0.1689	226.5463	0.2265	34.145	0.0000	0.0000
2026/03/18	RR87	05/11/2026		Bond Future		6.0927	102.7965	6.6825	102.7289	9.682	0.0000	0.0000
2026/03/18	RR87	05/11/2026	5.27 Call	Bond Future		1.2108	0.0012	0.0402	0.0000	96.676	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	
2026/03/18	RR87	05/11/2026	5.27 Put	Bond Future	95.6408	0.0956	162.0802	0.1621	69.468	0.0000	0.0000
2026/03/18	RR88	07/05/2026		Bond Future	7.3299	105.6293	7.3666	105.5739	0.500	0.0000	0.0000
2026/03/18	RR88	07/05/2026	6.84 Call	Bond Future	11.9715	0.0120	8.6138	0.0086	28.047	0.0000	0.0000
2026/03/18	RR88	07/05/2026	6.84 Put	Bond Future	756.5115	0.7565	808.6138	0.8086	6.887	0.0000	0.0000
2026/03/18	RR88	06/08/2026		Bond Future	7.3473	104.6755	7.3916	104.6224	0.603	0.0000	0.0000
2026/03/18	RR88	06/08/2026	6.79 Call	Bond Future	56.7349	0.0567	48.1716	0.0482	15.094	0.0000	0.0000
2026/03/18	RR88	06/08/2026	6.79 Put	Bond Future	728.0549	0.7281	772.5916	0.7726	6.117	0.0000	0.0000
2026/03/18	RR88	05/11/2026		Bond Future	7.3353	105.9411	7.3901	105.8839	0.748	0.0000	0.0000
2026/03/18	RR88	05/11/2026	6.71 Call	Bond Future	64.7024	0.0647	54.9796	0.0550	15.027	0.0000	0.0000
2026/03/18	RR88	05/11/2026	6.71 Put	Bond Future	720.5424	0.7205	768.0896	0.7681	6.599	0.0000	0.0000
2026/03/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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