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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/03/2026 TO 25/03/2026

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
2026/03/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/25	2029	07/05/2026		Bond Future	146.3410	146.3410	146.3508	0.007	0.0000	0.0000
2026/03/25	2029	07/05/2026	141.82 Call	Bond Future	4520.9500	4.5210	4530.7700	0.217	0.0000	0.0000
2026/03/25	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2029	06/08/2026		Bond Future	149.0373	149.0373	149.0470	0.007	0.0000	0.0000
2026/03/25	2029	06/08/2026	144.10 Call	Bond Future	4937.2900	4.9373	4947.0400	0.197	0.0000	0.0000
2026/03/25	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	
2026/03/25	2029	05/11/2026		Bond Future	150.3259	150.3259	150.3350	150.3350	0.006	0.0000	0.0000
2026/03/25	2029	05/11/2026	147.56 Call	Bond Future	2765.8500	2.7659	2774.9900	2.7750	0.330	0.0000	0.0000
2026/03/25	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2029	04/02/2027		Bond Future	153.1894	153.1894	153.1987	153.1987	0.006	0.0000	0.0000
2026/03/25	2029	04/02/2027	149.72 Call	Bond Future	3469.4300	3.4694	3478.7000	3.4787	0.267	0.0000	0.0000
2026/03/25	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2029	06/05/2027		Bond Future	154.5307	154.5307	154.5402	154.5402	0.006	0.0000	0.0000
2026/03/25	2029	06/05/2027	153.32 Call	Bond Future	1210.7400	1.2107	1220.1900	1.2202	0.781	0.0000	0.0000
2026/03/25	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2030	07/05/2026	7.21 Put	Bond Future	3733.6100	3.7336	3512.6300	3.5126	5.919	0.0000	0.0000
2026/03/25	2030	07/05/2026	7.21 Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2026/03/25	2030	07/05/2026	7.71 Put	Bond Future	2125.9600	2.1260	1910.7100	1.9107	10.125	0.0000	0.0000
2026/03/25	2030	07/05/2026	7.71 Call	Bond Future	9.3500	0.0094	15.1000	0.0151	61.497	0.0000	0.0000
2026/03/25	2030	07/05/2026	7.92 Call	Bond Future	55.5800	0.0556	79.7200	0.0797	43.433	0.0000	0.0000
2026/03/25	2030	07/05/2026	7.92 Put	Bond Future	1502.3900	1.5024	1305.5300	1.3055	13.103	0.0000	0.0000
2026/03/25	2030	07/05/2026		Bond Future	8.3796	101.0196	8.3088	101.2406	0.844	0.0000	0.0000
2026/03/25	2030	07/05/2026	9.39 Call	Bond Future	3112.5500	3.1126	3326.6200	3.3266	6.878	0.0000	0.0000
2026/03/25	2030	07/05/2026	9.39 Put	Bond Future	20.4500	0.0205	13.5200	0.0135	33.888	0.0000	0.0000
2026/03/25	2030	06/08/2026		Bond Future	8.4776	98.8464	8.4009	99.0712	0.905	0.0000	0.0000
2026/03/25	2030	06/08/2026	9.22 Call	Bond Future	2420.8200	2.4208	2602.1700	2.6022	7.491	0.0000	0.0000
2026/03/25	2030	06/08/2026	9.22 Put	Bond Future	278.1100	0.2781	234.6600	0.2347	15.623	0.0000	0.0000
2026/03/25	2030	06/08/2026	7.21 Put	Bond Future	3799.3800	3.7994	3576.2600	3.5763	5.873	0.0000	0.0000
2026/03/25	2030	06/08/2026	7.21 Call	Bond Future	3.1800	0.0032	4.8600	0.0049	52.830	0.0000	0.0000
2026/03/25	2030	06/08/2026	7.71 Put	Bond Future	2353.5200	2.3535	2151.5200	2.1515	8.583	0.0000	0.0000
2026/03/25	2030	06/08/2026	7.71 Call	Bond Future	75.8000	0.0758	98.6000	0.0986	30.079	0.0000	0.0000
2026/03/25	2030	06/08/2026	8.06 Call	Bond Future	306.1500	0.3062	367.6400	0.3676	20.085	0.0000	0.0000
2026/03/25	2030	06/08/2026	8.06 Put	Bond Future	1537.4100	1.5374	1374.1000	1.3741	10.622	0.0000	0.0000
2026/03/25	2030	05/11/2026		Bond Future	8.5555	100.6605	8.4722	100.8891	0.973	0.0000	0.0000
2026/03/25	2030	05/11/2026	8.39 Call	Bond Future	804.9800	0.8050	906.0300	0.9060	12.553	0.0000	0.0000
2026/03/25	2030	05/11/2026	8.39 Put	Bond Future	1259.9100	1.2599	1132.3600	1.1324	10.124	0.0000	0.0000
2026/03/25	2030	04/02/2027		Bond Future	8.6396	98.5478	8.5484	98.7806	1.055	0.0000	0.0000
2026/03/25	2030	04/02/2027	7.82 Call	Bond Future	253.3900	0.2534	300.5700	0.3006	18.620	0.0000	0.0000
2026/03/25	2030	04/02/2027	7.82 Put	Bond Future	2370.5500	2.3706	2184.9400	2.1849	7.830	0.0000	0.0000
2026/03/25	2030	06/05/2027		Bond Future	8.7698	100.3589	8.6689	100.5964	1.150	0.0000	0.0000
2026/03/25	2030	06/05/2027	7.27 Call	Bond Future	33.3400	0.0333	44.1000	0.0441	32.274	0.0000	0.0000
2026/03/25	2030	06/05/2027	7.27 Put	Bond Future	3641.6300	3.6416	3414.8000	3.4148	6.229	0.0000	0.0000
2026/03/25	2031	07/05/2026		Bond Future	114.1618	114.1618	114.2052	114.2052	0.038	0.0000	0.0000
2026/03/25	2031	07/05/2026	113.84 Call	Bond Future	485.1200	0.4851	511.5500	0.5116	5.448	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	
2026/03/25	2031	07/05/2026	113.84 Put	Bond Future	163.2900	0.1633	146.3600	0.1464	10.368	0.0000	0.0000
2026/03/25	2031	06/08/2026		Bond Future	113.8485	113.8485	113.8923	113.8923	0.038	0.0000	0.0000
2026/03/25	2031	06/08/2026	113.81 Call	Bond Future	508.3300	0.5083	529.3400	0.5293	4.133	0.0000	0.0000
2026/03/25	2031	06/08/2026	113.81 Put	Bond Future	469.8100	0.4698	447.0900	0.4471	4.836	0.0000	0.0000
2026/03/25	2031	05/11/2026		Bond Future	115.9641	115.9641	116.0083	116.0083	0.038	0.0000	0.0000
2026/03/25	2031	05/11/2026	111.49 Call	Bond Future	4474.6200	4.4746	4518.7300	4.5187	0.986	0.0000	0.0000
2026/03/25	2031	05/11/2026	111.49 Put	Bond Future	0.5100	0.0005	0.4400	0.0004	13.725	0.0000	0.0000
2026/03/25	2031	04/02/2027		Bond Future	115.7076	115.7076	115.7516	115.7516	0.038	0.0000	0.0000
2026/03/25	2031	04/02/2027	116.18 Call	Bond Future	474.9200	0.4749	491.4500	0.4915	3.481	0.0000	0.0000
2026/03/25	2031	04/02/2027	116.18 Put	Bond Future	947.3600	0.9474	919.8700	0.9199	2.902	0.0000	0.0000
2026/03/25	2031	06/05/2027		Bond Future	117.8608	117.8608	117.9063	117.9063	0.039	0.0000	0.0000
2026/03/25	2031	06/05/2027	116.87 Call	Bond Future	1323.6100	1.3236	1355.3400	1.3553	2.397	0.0000	0.0000
2026/03/25	2031	06/05/2027	116.87 Put	Bond Future	332.8100	0.3328	319.0900	0.3191	4.122	0.0000	0.0000
2026/03/25	2032	07/05/2026		Bond Future	8.7516	98.6618	8.6872	98.9496	0.736	0.0000	0.0000
2026/03/25	2032	07/05/2026	10.14 Call	Bond Future	5965.7400	5.9657	6250.8800	6.2509	4.780	0.0000	0.0000
2026/03/25	2032	07/05/2026	10.14 Put	Bond Future	7.4000	0.0074	4.7900	0.0048	35.270	0.0000	0.0000
2026/03/25	2032	07/05/2026	Put	Bond Future	1629.3900	1.6294	1413.1900	1.4132	13.269	0.0000	0.0000
2026/03/25	2032	07/05/2026	Call	Bond Future	291.2300	0.2912	362.7800	0.3628	24.568	0.0000	0.0000
2026/03/25	2032	06/08/2026		Bond Future	8.8338	100.4553	8.7658	100.7480	0.770	0.0000	0.0000
2026/03/25	2032	06/08/2026	10.12 Call	Bond Future	5489.9100	5.4899	5758.1500	5.7582	4.886	0.0000	0.0000
2026/03/25	2032	06/08/2026	10.12 Put	Bond Future	152.0500	0.1521	127.5500	0.1276	16.113	0.0000	0.0000
2026/03/25	2032	05/11/2026		Bond Future	8.9096	98.1391	8.8378	98.4368	0.807	0.0000	0.0000
2026/03/25	2032	05/11/2026	9.16 Call	Bond Future	2159.1200	2.1591	2341.4600	2.3415	8.445	0.0000	0.0000
2026/03/25	2032	05/11/2026	9.16 Put	Bond Future	1130.5600	1.1306	1015.1800	1.0152	10.206	0.0000	0.0000
2026/03/25	2032	04/02/2027		Bond Future	8.9888	99.9865	8.9125	100.2898	0.848	0.0000	0.0000
2026/03/25	2032	04/02/2027	8.48 Call	Bond Future	750.5300	0.7505	845.8700	0.8459	12.703	0.0000	0.0000
2026/03/25	2032	04/02/2027	8.48 Put	Bond Future	2796.6600	2.7967	2588.7100	2.5887	7.436	0.0000	0.0000
2026/03/25	2032	06/05/2027		Bond Future	9.0864	97.6654	9.0051	97.9748	0.894	0.0000	0.0000
2026/03/25	2032	06/05/2027	7.80 Call	Bond Future	149.2800	0.1493	178.6000	0.1786	19.641	0.0000	0.0000
2026/03/25	2032	06/05/2027	7.80 Put	Bond Future	5194.5400	5.1945	4914.5100	4.9145	5.391	0.0000	0.0000
2026/03/25	2033	07/05/2026		Bond Future	140.8555	140.8555	140.7164	140.7164	0.099	0.0000	0.0000
2026/03/25	2033	07/05/2026	135.16 Call	Bond Future	5695.5300	5.6955	5556.3800	5.5564	2.443	0.0000	0.0000
2026/03/25	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2033	06/08/2026		Bond Future	143.4508	143.4508	143.3088	143.3088	0.099	0.0000	0.0000
2026/03/25	2033	06/08/2026	134.25 Call	Bond Future	9200.7900	9.2008	9058.8100	9.0588	1.543	0.0000	0.0000
2026/03/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2033	05/11/2026		Bond Future	144.5337	144.5337	144.3884	144.3884	0.101	0.0000	0.0000
2026/03/25	2033	05/11/2026	137.26 Call	Bond Future	7273.6500	7.2737	7128.3600	7.1284	1.997	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
2026/03/25	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/25	2033	04/02/2027		Bond Future	147.2869	147.2869	147.1388	147.1388	0.101	0.0000
2026/03/25	2033	04/02/2027	142.71 Call	Bond Future	4576.9300	4.5769	4428.7800	4.4288	3.237	0.0000
2026/03/25	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/25	2033	06/05/2027		Bond Future	148.4132	148.4132	148.2623	148.2623	0.102	0.0000
2026/03/25	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/25	2033	06/05/2027	151.21 Put	Bond Future	2796.8400	2.7968	2947.6900	2.9477	5.394	0.0000
2026/03/25	2037	07/05/2026	9.00 Put	Bond Future	2400.4400	2.4004	2113.9100	2.1139	11.937	0.0000
2026/03/25	2037	07/05/2026	9.00 Call	Bond Future	207.4200	0.2074	266.4900	0.2665	28.478	0.0000
2026/03/25	2037	07/05/2026	9.49 Put	Bond Future	642.4900	0.6425	518.6900	0.5187	19.269	0.0000
2026/03/25	2037	07/05/2026	9.49 Call	Bond Future	1628.3400	1.6283	1850.1400	1.8501	13.621	0.0000
2026/03/25	2037	07/05/2026	10.06 Call	Bond Future	4601.8200	4.6018	4922.7300	4.9227	6.974	0.0000
2026/03/25	2037	07/05/2026	10.06 Put	Bond Future	92.9700	0.0930	68.2800	0.0683	26.557	0.0000
2026/03/25	2037	07/05/2026	12.40 Call	Bond Future	17214.1400	17.2141	17559.7400	17.5597	2.008	0.0000
2026/03/25	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/25	2037	07/05/2026	10.95 Put	Bond Future	2.4800	0.0025	1.5800	0.0016	36.290	0.0000
2026/03/25	2037	07/05/2026	10.95 Call	Bond Future	9660.3400	9.6603	10005.0400	10.0050	3.568	0.0000
2026/03/25	2037	07/05/2026		Bond Future	9.3357	96.7618	9.2821	97.1074	0.574	0.0000
2026/03/25	2037	07/05/2026	11.32 Call	Bond Future	11680.1500	11.6802	12025.6400	12.0256	2.958	0.0000
2026/03/25	2037	07/05/2026	11.32 Put	Bond Future	0.2500	0.0003	0.1400	0.0001	44.000	0.0000
2026/03/25	2037	06/08/2026		Bond Future	9.4153	94.2606	9.3597	94.6123	0.591	0.0000
2026/03/25	2037	06/08/2026	11.71 Call	Bond Future	13089.2100	13.0892	13437.9200	13.4379	2.664	0.0000
2026/03/25	2037	06/08/2026	11.71 Put	Bond Future	15.5300	0.0155	12.5900	0.0126	18.931	0.0000
2026/03/25	2037	06/08/2026	11.30 Call	Bond Future	10979.2900	10.9793	11322.4500	11.3225	3.126	0.0000
2026/03/25	2037	06/08/2026	11.30 Put	Bond Future	51.1200	0.0511	42.6300	0.0426	16.608	0.0000
2026/03/25	2037	06/08/2026	10.70 Call	Bond Future	7867.4400	7.8674	8189.0000	8.1890	4.087	0.0000
2026/03/25	2037	06/08/2026	10.70 Put	Bond Future	221.9700	0.2220	191.8800	0.1919	13.556	0.0000
2026/03/25	2037	06/08/2026	10.02 Put	Bond Future	664.7000	0.6647	585.1900	0.5852	11.962	0.0000
2026/03/25	2037	06/08/2026	10.02 Call	Bond Future	4372.5800	4.3726	4644.7200	4.6447	6.224	0.0000
2026/03/25	2037	05/11/2026		Bond Future	9.4823	95.9906	9.4245	96.3484	0.609	0.0000
2026/03/25	2037	05/11/2026	10.62 Call	Bond Future	7266.1800	7.2662	7568.1200	7.5681	4.155	0.0000
2026/03/25	2037	05/11/2026	10.62 Put	Bond Future	573.1900	0.5732	517.3600	0.5174	9.740	0.0000
2026/03/25	2037	05/11/2026	10.83 Call	Bond Future	8289.1500	8.2892	8603.1800	8.6032	3.788	0.0000
2026/03/25	2037	05/11/2026	10.83 Put	Bond Future	431.8600	0.4319	388.1200	0.3881	10.128	0.0000
2026/03/25	2037	05/11/2026	10.23 Call	Bond Future	5378.7100	5.3787	5652.6600	5.6527	5.093	0.0000
2026/03/25	2037	05/11/2026	10.23 Put	Bond Future	905.3100	0.9053	821.4900	0.8215	9.259	0.0000
2026/03/25	2037	05/11/2026	9.46 Put	Bond Future	2269.0900	2.2691	2090.4900	2.0905	7.871	0.0000
2026/03/25	2037	05/11/2026	9.46 Call	Bond Future	2131.2900	2.1313	2310.4600	2.3105	8.407	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	
2026/03/25	2037	04/02/2027		Bond Future	9.5513	93.5396	9.4913	93.9040	0.628	0.0000	0.0000
2026/03/25	2037	04/02/2027	9.51 Call	Bond Future	2263.9000	2.2639	2445.3000	2.4453	8.013	0.0000	0.0000
2026/03/25	2037	04/02/2027	9.51 Put	Bond Future	2514.4600	2.5145	2331.4700	2.3315	7.278	0.0000	0.0000
2026/03/25	2037	04/02/2027	9.81 Call	Bond Future	3387.9400	3.3879	3610.1200	3.6101	6.558	0.0000	0.0000
2026/03/25	2037	04/02/2027	9.81 Put	Bond Future	1838.2100	1.8382	1696.0000	1.6960	7.736	0.0000	0.0000
2026/03/25	2037	04/02/2027	9.31 Call	Bond Future	1619.6400	1.6196	1770.0300	1.7700	9.285	0.0000	0.0000
2026/03/25	2037	04/02/2027	9.31 Put	Bond Future	3096.6000	3.0966	2882.6000	2.8826	6.911	0.0000	0.0000
2026/03/25	2037	04/02/2027	8.44 Put	Bond Future	7213.8800	7.2139	6877.0400	6.8770	4.669	0.0000	0.0000
2026/03/25	2037	04/02/2027	8.44 Call	Bond Future	147.0400	0.1470	174.5900	0.1746	18.736	0.0000	0.0000
2026/03/25	2037	06/05/2027		Bond Future	9.6355	95.2582	9.5730	95.6299	0.649	0.0000	0.0000
2026/03/25	2037	06/05/2027	8.58 Call	Bond Future	317.7000	0.3177	364.7600	0.3648	14.813	0.0000	0.0000
2026/03/25	2037	06/05/2027	8.58 Put	Bond Future	6865.0100	6.8650	6540.4000	6.5404	4.728	0.0000	0.0000
2026/03/25	2038	07/05/2026		Bond Future	153.5371	153.5371	153.9171	153.9171	0.247	0.0000	0.0000
2026/03/25	2038	07/05/2026	144.53 Call	Bond Future	9007.0900	9.0071	9387.0800	9.3871	4.219	0.0000	0.0000
2026/03/25	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2038	06/08/2026		Bond Future	154.1718	154.1718	154.5584	154.5584	0.251	0.0000	0.0000
2026/03/25	2038	06/08/2026	144.72 Call	Bond Future	9451.7600	9.4518	9838.3800	9.8384	4.090	0.0000	0.0000
2026/03/25	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2038	05/11/2026		Bond Future	157.0366	157.0366	157.4298	157.4298	0.250	0.0000	0.0000
2026/03/25	2038	05/11/2026	146.31 Call	Bond Future	10726.6000	10.7266	11119.7700	11.1198	3.665	0.0000	0.0000
2026/03/25	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2038	04/02/2027		Bond Future	157.7894	157.7894	158.1893	158.1893	0.253	0.0000	0.0000
2026/03/25	2038	04/02/2027	153.83 Call	Bond Future	3959.4100	3.9594	4359.2700	4.3593	10.099	0.0000	0.0000
2026/03/25	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2038	06/05/2027		Bond Future	160.7267	160.7267	161.1348	161.1348	0.254	0.0000	0.0000
2026/03/25	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2038	06/05/2027	166.10 Put	Bond Future	5373.2900	5.3733	4965.1800	4.9652	7.595	0.0000	0.0000
2026/03/25	2040	07/05/2026	8.65 Put	Bond Future	7013.5400	7.0135	6620.8500	6.6209	5.599	0.0000	0.0000
2026/03/25	2040	07/05/2026	8.65 Call	Bond Future	0.3700	0.0004	0.6400	0.0006	72.973	0.0000	0.0000
2026/03/25	2040	07/05/2026	12.22 Call	Bond Future	16950.9000	16.9509	17343.8600	17.3439	2.318	0.0000	0.0000
2026/03/25	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2040	07/05/2026	11.72 Call	Bond Future	14119.9800	14.1200	14512.8900	14.5129	2.783	0.0000	0.0000
2026/03/25	2040	07/05/2026	11.72 Put	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2026/03/25	2040	07/05/2026	10.70 Put	Bond Future	24.4400	0.0244	17.0000	0.0170	30.442	0.0000	0.0000
2026/03/25	2040	07/05/2026	10.70 Call	Bond Future	7883.5100	7.8835	8269.0300	8.2690	4.890	0.0000	0.0000
2026/03/25	2040	07/05/2026	12.53 Call	Bond Future	18633.2200	18.6332	19026.1800	19.0262	2.109	0.0000	0.0000
2026/03/25	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2040	07/05/2026	12.03 Call	Bond Future	15892.5700	15.8926	16285.5300	16.2855	2.473	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	
2026/03/25	2040	07/05/2026	12.03 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/25	2040	07/05/2026	11.12 Put	Bond Future	4.4700	0.0045	2.9200	0.0029	34.676	0.0000	0.0000
2026/03/25	2040	07/05/2026	11.12 Call	Bond Future	10524.0300	10.5240	10915.4400	10.9154	3.719	0.0000	0.0000
2026/03/25	2040	07/05/2026		Bond Future	9.5599	98.2546	9.5064	98.6476	0.559	0.0000	0.0000
2026/03/25	2040	07/05/2026	11.67 Call	Bond Future	13828.6500	13.8287	14221.5400	14.2215	2.841	0.0000	0.0000
2026/03/25	2040	07/05/2026	11.67 Put	Bond Future	0.1600	0.0002	0.0900	0.0001	43.750	0.0000	0.0000
2026/03/25	2040	07/05/2026	Put	Bond Future	2236.9100	2.2369	1951.0000	1.9510	12.781	0.0000	0.0000
2026/03/25	2040	07/05/2026	Call	Bond Future	491.5000	0.4915	598.5500	0.5986	21.780	0.0000	0.0000
2026/03/25	2040	06/08/2026		Bond Future	9.6381	95.5300	9.5828	95.9298	0.574	0.0000	0.0000
2026/03/25	2040	06/08/2026	12.19 Call	Bond Future	16105.5200	16.1055	16503.5300	16.5035	2.471	0.0000	0.0000
2026/03/25	2040	06/08/2026	12.19 Put	Bond Future	9.4100	0.0094	7.5500	0.0076	19.766	0.0000	0.0000
2026/03/25	2040	05/11/2026		Bond Future	9.7044	97.2832	9.6472	97.6902	0.590	0.0000	0.0000
2026/03/25	2040	05/11/2026	11.06 Call	Bond Future	9469.0500	9.4691	9825.4500	9.8255	3.764	0.0000	0.0000
2026/03/25	2040	05/11/2026	11.06 Put	Bond Future	511.3800	0.5114	460.8700	0.4609	9.877	0.0000	0.0000
2026/03/25	2040	05/11/2026	11.27 Call	Bond Future	10592.3300	10.5923	10961.5900	10.9616	3.486	0.0000	0.0000
2026/03/25	2040	05/11/2026	11.27 Put	Bond Future	357.1300	0.3571	319.4800	0.3195	10.542	0.0000	0.0000
2026/03/25	2040	05/11/2026	10.67 Call	Bond Future	7326.4600	7.3265	7656.8700	7.6569	4.510	0.0000	0.0000
2026/03/25	2040	05/11/2026	10.67 Put	Bond Future	816.6600	0.8167	740.1600	0.7402	9.367	0.0000	0.0000
2026/03/25	2040	05/11/2026	9.91 Put	Bond Future	1997.4900	1.9975	1833.4400	1.8334	8.213	0.0000	0.0000
2026/03/25	2040	05/11/2026	9.91 Call	Bond Future	3439.9200	3.4399	3682.7800	3.6828	7.060	0.0000	0.0000
2026/03/25	2040	04/02/2027		Bond Future	9.7725	94.6061	9.7133	95.0206	0.606	0.0000	0.0000
2026/03/25	2040	04/02/2027	9.93 Call	Bond Future	3446.3300	3.4463	3684.9600	3.6850	6.924	0.0000	0.0000
2026/03/25	2040	04/02/2027	9.93 Put	Bond Future	2356.6400	2.3566	2180.7600	2.1808	7.463	0.0000	0.0000
2026/03/25	2040	04/02/2027	10.17 Call	Bond Future	4554.7000	4.5547	4826.2900	4.8263	5.963	0.0000	0.0000
2026/03/25	2040	04/02/2027	10.17 Put	Bond Future	1838.6900	1.8387	1695.7700	1.6958	7.773	0.0000	0.0000
2026/03/25	2040	04/02/2027	9.67 Call	Bond Future	2373.7600	2.3738	2570.2600	2.5703	8.278	0.0000	0.0000
2026/03/25	2040	04/02/2027	9.67 Put	Bond Future	3092.5200	3.0925	2874.5100	2.8745	7.050	0.0000	0.0000
2026/03/25	2040	04/02/2027	8.78 Put	Bond Future	7550.6500	7.5507	7179.3900	7.1794	4.917	0.0000	0.0000
2026/03/25	2040	04/02/2027	8.78 Call	Bond Future	253.5500	0.2536	296.8000	0.2968	17.058	0.0000	0.0000
2026/03/25	2040	06/05/2027		Bond Future	9.8536	96.3442	9.7922	96.7668	0.624	0.0000	0.0000
2026/03/25	2040	06/05/2027	8.88 Call	Bond Future	456.8000	0.4568	520.0400	0.5200	13.844	0.0000	0.0000
2026/03/25	2040	06/05/2027	8.88 Put	Bond Future	7478.5500	7.4786	7119.2200	7.1192	4.805	0.0000	0.0000
2026/03/25	2043	07/05/2026		Bond Future	121.3756	121.3756	119.1166	119.1166	1.861	0.0000	0.0000
2026/03/25	2043	07/05/2026	111.70 Call	Bond Future	9675.6200	9.6756	7416.5833	7.4166	23.348	0.0000	0.0000
2026/03/25	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0033	0.0000	33,300.000	0.0000	0.0000
2026/03/25	2043	06/08/2026		Bond Future	120.7650	120.7650	118.4639	118.4639	1.905	0.0000	0.0000
2026/03/25	2043	06/08/2026	110.88 Call	Bond Future	9886.2460	9.8862	7594.6628	7.5947	23.180	0.0000	0.0000
2026/03/25	2043	06/08/2026	110.88 Put	Bond Future	1.2560	0.0013	10.7928	0.0108	759.296	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	
2026/03/25	2043	05/11/2026		Bond Future	123.0093	123.0093	120.6649	120.6649	1.906	0.0000	0.0000
2026/03/25	2043	05/11/2026	112.84 Call	Bond Future	10175.8068	10.1758	7858.6105	7.8586	22.772	0.0000	0.0000
2026/03/25	2043	05/11/2026	112.84 Put	Bond Future	6.5468	0.0065	33.7205	0.0337	415.071	0.0000	0.0000
2026/03/25	2043	04/02/2027		Bond Future	122.4480	122.4480	120.0579	120.0579	1.952	0.0000	0.0000
2026/03/25	2043	04/02/2027	117.63 Call	Bond Future	5174.9651	5.1750	3291.1464	3.2911	36.403	0.0000	0.0000
2026/03/25	2043	04/02/2027	117.63 Put	Bond Future	356.9251	0.3569	863.2364	0.8632	141.854	0.0000	0.0000
2026/03/25	2043	06/05/2027		Bond Future	124.7266	124.7266	122.2925	122.2925	1.952	0.0000	0.0000
2026/03/25	2043	06/05/2027	127.48 Call	Bond Future	1032.7217	1.0327	456.5109	0.4565	55.795	0.0000	0.0000
2026/03/25	2043	06/05/2027	127.48 Put	Bond Future	3786.1317	3.7861	5644.0509	5.6441	49.072	0.0000	0.0000
2026/03/25	2044	07/05/2026	10.00 Call	Bond Future	3514.2800	3.5143	3857.8600	3.8579	9.777	0.0000	0.0000
2026/03/25	2044	07/05/2026	10.00 Put	Bond Future	373.3200	0.3733	291.2100	0.2912	21.995	0.0000	0.0000
2026/03/25	2044	07/05/2026	Put	Bond Future	4829.1700	4.8292	4433.2200	4.4332	8.199	0.0000	0.0000
2026/03/25	2044	07/05/2026	Call	Bond Future	102.8600	0.1029	132.6000	0.1326	28.913	0.0000	0.0000
2026/03/25	2044	07/05/2026		Bond Future	9.5961	95.2737	9.5430	95.6994	0.554	0.0000	0.0000
2026/03/25	2044	07/05/2026	11.80 Call	Bond Future	15322.0600	15.3221	15747.7000	15.7477	2.778	0.0000	0.0000
2026/03/25	2044	07/05/2026	11.80 Put	Bond Future	0.1200	0.0001	0.0700	0.0001	41.667	0.0000	0.0000
2026/03/25	2044	06/08/2026		Bond Future	9.6666	92.6202	9.6117	93.0534	0.568	0.0000	0.0000
2026/03/25	2044	06/08/2026	12.42 Call	Bond Future	18297.1200	18.2971	18729.0500	18.7291	2.361	0.0000	0.0000
2026/03/25	2044	06/08/2026	12.42 Put	Bond Future	6.5100	0.0065	5.1800	0.0052	20.430	0.0000	0.0000
2026/03/25	2044	06/08/2026	9.75 Call	Bond Future	2599.4300	2.5994	2839.4500	2.8395	9.234	0.0000	0.0000
2026/03/25	2044	06/08/2026	9.75 Put	Bond Future	1946.4300	1.9464	1753.1900	1.7532	9.928	0.0000	0.0000
2026/03/25	2044	06/08/2026	9.25 Call	Bond Future	732.4100	0.7324	843.8000	0.8438	15.209	0.0000	0.0000
2026/03/25	2044	06/08/2026	9.25 Put	Bond Future	4100.1100	4.1001	3778.2400	3.7782	7.850	0.0000	0.0000
2026/03/25	2044	06/08/2026	9.00 Call	Bond Future	396.1600	0.3962	462.3300	0.4623	16.703	0.0000	0.0000
2026/03/25	2044	06/08/2026	9.00 Put	Bond Future	5874.5600	5.8746	5507.4700	5.5075	6.249	0.0000	0.0000
2026/03/25	2044	05/11/2026		Bond Future	9.7260	94.3201	9.6694	94.7610	0.581	0.0000	0.0000
2026/03/25	2044	05/11/2026	11.34 Call	Bond Future	11720.3400	11.7203	12122.1900	12.1222	3.429	0.0000	0.0000
2026/03/25	2044	05/11/2026	11.34 Put	Bond Future	373.2300	0.3732	334.2400	0.3342	10.447	0.0000	0.0000
2026/03/25	2044	04/02/2027		Bond Future	9.7866	91.7124	9.7283	92.1615	0.596	0.0000	0.0000
2026/03/25	2044	04/02/2027	10.18 Call	Bond Future	4995.7300	4.9957	5289.5600	5.2896	5.882	0.0000	0.0000
2026/03/25	2044	04/02/2027	10.18 Put	Bond Future	2052.2000	2.0522	1896.9700	1.8970	7.564	0.0000	0.0000
2026/03/25	2044	06/05/2027		Bond Future	9.8583	93.3974	9.7980	93.8551	0.612	0.0000	0.0000
2026/03/25	2044	06/05/2027	9.08 Call	Bond Future	850.0600	0.8501	949.8300	0.9498	11.737	0.0000	0.0000
2026/03/25	2044	06/05/2027	9.08 Put	Bond Future	7034.5400	7.0345	6676.5800	6.6766	5.089	0.0000	0.0000
2026/03/25	2046	07/05/2026		Bond Future	133.3890	133.3890	133.5818	133.5818	0.145	0.0000	0.0000
2026/03/25	2046	07/05/2026	124.95 Call	Bond Future	8439.0400	8.4390	8631.8300	8.6318	2.285	0.0000	0.0000
2026/03/25	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2046	06/08/2026		Bond Future	135.8467	135.8467	136.0428	136.0428	0.144	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	
2026/03/25	2046	06/08/2026	122.38 Call	Bond Future	13466.7200	13.4667	13662.7800	13.6628	1.456	0.0000	0.0000
2026/03/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2046	05/11/2026		Bond Future	136.0445	136.0445	136.2432	136.2432	0.146	0.0000	0.0000
2026/03/25	2046	05/11/2026	125.48 Call	Bond Future	10564.4600	10.5645	10763.1700	10.7632	1.881	0.0000	0.0000
2026/03/25	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2046	04/02/2027		Bond Future	138.6361	138.6361	138.8385	138.8385	0.146	0.0000	0.0000
2026/03/25	2046	04/02/2027	131.09 Call	Bond Future	7546.0700	7.5461	7748.4900	7.7485	2.682	0.0000	0.0000
2026/03/25	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2046	06/05/2027		Bond Future	138.8423	138.8423	139.0481	139.0481	0.148	0.0000	0.0000
2026/03/25	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2046	06/05/2027	148.99 Put	Bond Future	10147.6900	10.1477	9941.9000	9.9419	2.028	0.0000	0.0000
2026/03/25	2050	07/05/2026		Bond Future	136.6079	136.6079	136.8321	136.8321	0.164	0.0000	0.0000
2026/03/25	2050	07/05/2026	124.07 Call	Bond Future	12537.9100	12.5379	12762.1100	12.7621	1.788	0.0000	0.0000
2026/03/25	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2050	06/08/2026		Bond Future	136.6809	136.6809	136.9090	136.9090	0.167	0.0000	0.0000
2026/03/25	2050	06/08/2026	123.27 Call	Bond Future	13410.9400	13.4109	13638.9500	13.6390	1.700	0.0000	0.0000
2026/03/25	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2050	05/11/2026		Bond Future	139.2205	139.2205	139.4525	139.4525	0.167	0.0000	0.0000
2026/03/25	2050	05/11/2026	123.84 Call	Bond Future	15380.5100	15.3805	15612.4800	15.6125	1.508	0.0000	0.0000
2026/03/25	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2050	04/02/2027		Bond Future	139.3802	139.3802	139.6155	139.6155	0.169	0.0000	0.0000
2026/03/25	2050	04/02/2027	132.39 Call	Bond Future	6990.1500	6.9902	7225.5300	7.2255	3.367	0.0000	0.0000
2026/03/25	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2050	06/05/2027		Bond Future	141.9748	141.9748	142.2151	142.2151	0.169	0.0000	0.0000
2026/03/25	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	2050	06/05/2027	150.46 Put	Bond Future	8485.2400	8.4852	8244.9400	8.2449	2.832	0.0000	0.0000
2026/03/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	AL37	07/05/2026		Index Future	1242.6450	1242.6450	1245.7990	1245.7990	0.254	0.0000	0.0000
2026/03/25	AL37	06/08/2026		Index Future	1264.9890	1264.9890	1268.1990	1268.1990	0.254	0.0000	0.0000
2026/03/25	AL37	05/11/2026		Index Future	1288.4410	1288.4410	1291.7090	1291.7090	0.254	0.0000	0.0000
2026/03/25	AL37	04/02/2027		Index Future	1312.6910	1312.6910	1316.0210	1316.0210	0.254	0.0000	0.0000
2026/03/25	AL37	06/05/2027		Index Future	1336.8580	1336.8580	1340.2510	1340.2510	0.254	0.0000	0.0000
2026/03/25	AL7T	07/05/2026		Index Future	1589.7230	1589.7230	1594.8880	1594.8880	0.325	0.0000	0.0000
2026/03/25	AL7T	06/08/2026		Index Future	1618.3070	1618.3070	1623.5630	1623.5630	0.325	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	
2026/03/25	AL7T	05/11/2026		Index Future	1648.3100	1648.3100	1653.6620	1653.6620	0.325	0.0000	0.0000
2026/03/25	AL7T	04/02/2027		Index Future	1679.3340	1679.3340	1684.7860	1684.7860	0.325	0.0000	0.0000
2026/03/25	AL7T	06/05/2027		Index Future	1710.2510	1710.2510	1715.8060	1715.8060	0.325	0.0000	0.0000
2026/03/25	ALBI	07/05/2026		Index Future	1349.5870	1349.5870	1354.2000	1354.2000	0.342	0.0000	0.0000
2026/03/25	ALBI	06/08/2026		Index Future	1373.8530	1373.8530	1378.5480	1378.5480	0.342	0.0000	0.0000
2026/03/25	ALBI	05/11/2026		Index Future	1399.3240	1399.3240	1404.1050	1404.1050	0.342	0.0000	0.0000
2026/03/25	ALBI	04/02/2027		Index Future	1425.6610	1425.6610	1430.5310	1430.5310	0.342	0.0000	0.0000
2026/03/25	ALBI	06/05/2027		Index Future	1451.9080	1451.9080	1456.8700	1456.8700	0.342	0.0000	0.0000
2026/03/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	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	
2026/03/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/25	ES33	07/05/2026		Bond Future	9.5033	90.7448	9.4490	91.0087	0.571	0.0000	0.0000
2026/03/25	ES33	07/05/2026	11.69 Call	Bond Future	9864.2200	9.8642	10128.1200	10.1281	2.675	0.0000	0.0000
2026/03/25	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES33	06/08/2026		Bond Future	9.6003	92.4168	9.5434	92.6853	0.592	0.0000	0.0000
2026/03/25	ES33	06/08/2026	12.02 Call	Bond Future	10548.1100	10.5481	10816.6900	10.8167	2.546	0.0000	0.0000
2026/03/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES33	05/11/2026		Bond Future	9.6955	90.3408	9.6359	90.6141	0.614	0.0000	0.0000
2026/03/25	ES33	05/11/2026	10.83 Call	Bond Future	5012.3900	5.0124	5285.6800	5.2857	5.452	0.0000	0.0000
2026/03/25	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES33	04/02/2027		Bond Future	9.7976	92.0618	9.7350	92.3403	0.639	0.0000	0.0000
2026/03/25	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES33	04/02/2027	9.70 Put	Bond Future	434.7400	0.4347	156.3000	0.1563	64.047	0.0000	0.0000
2026/03/25	ES33	06/05/2027		Bond Future	9.9118	89.9803	9.8459	90.2644	0.665	0.0000	0.0000
2026/03/25	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES33	06/05/2027	8.80 Put	Bond Future	4945.0100	4.9450	4660.9000	4.6609	5.745	0.0000	0.0000
2026/03/25	ES42	07/05/2026		Bond Future	9.9306	89.0495	9.8771	89.4389	0.539	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	
2026/03/25	ES42	07/05/2026	12.20 Call	Bond Future	14408.0600	14.4081	14797.5000	14.7975	2.703	0.0000	0.0000
2026/03/25	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES42	06/08/2026		Bond Future	10.0080	90.6903	9.9527	91.0867	0.553	0.0000	0.0000
2026/03/25	ES42	06/08/2026	12.65 Call	Bond Future	16216.0100	16.2160	16612.3800	16.6124	2.444	0.0000	0.0000
2026/03/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES42	05/11/2026		Bond Future	10.0811	88.1115	10.0240	88.5150	0.567	0.0000	0.0000
2026/03/25	ES42	05/11/2026	11.66 Call	Bond Future	10146.7200	10.1467	10550.1500	10.5502	3.976	0.0000	0.0000
2026/03/25	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES42	04/02/2027		Bond Future	10.1549	89.7901	10.0959	90.2012	0.581	0.0000	0.0000
2026/03/25	ES42	04/02/2027	10.29 Call	Bond Future	930.2000	0.9302	1341.3100	1.3413	44.196	0.0000	0.0000
2026/03/25	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES42	06/05/2027		Bond Future	10.2386	87.1963	10.1774	87.6157	0.597	0.0000	0.0000
2026/03/25	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	ES42	06/05/2027	9.33 Put	Bond Future	6546.0100	6.5460	6126.6900	6.1267	6.406	0.0000	0.0000
2026/03/25	GOVI	07/05/2026		GOVI	1322.8180	1322.8180	1327.4390	1327.4390	0.349	0.0000	0.0000
2026/03/25	GOVI	07/05/2026	1,177.00 Call	GOVI	1458180.0000	145.8180	1504390.0000	150.4390	3.169	0.0000	0.0000
2026/03/25	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	GOVI	06/08/2026		GOVI	1346.6030	1346.6030	1351.3060	1351.3060	0.349	0.0000	0.0000
2026/03/25	GOVI	06/08/2026	1,189.00 Call	GOVI	1576030.0000	157.6030	1623060.0000	162.3060	2.984	0.0000	0.0000
2026/03/25	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	GOVI	05/11/2026		GOVI	1371.5690	1371.5690	1376.3570	1376.3570	0.349	0.0000	0.0000
2026/03/25	GOVI	05/11/2026	1,277.00 Call	GOVI	945690.0000	94.5690	993570.0000	99.3570	5.063	0.0000	0.0000
2026/03/25	GOVI	05/11/2026	1,277.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	GOVI	04/02/2027		GOVI	1397.3840	1397.3840	1402.2620	1402.2620	0.349	0.0000	0.0000
2026/03/25	GOVI	04/02/2027	1,369.00 Call	GOVI	283840.0000	28.3840	332620.0000	33.2620	17.186	0.0000	0.0000
2026/03/25	GOVI	04/02/2027	1,369.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	GOVI	06/05/2027		GOVI	1423.1100	1423.1100	1428.0800	1428.0800	0.349	0.0000	0.0000
2026/03/25	GOVI	06/05/2027	1,427.00 Call	GOVI	0.0000	0.0000	10800.0000	1.0800	100.000	0.0000	0.0000
2026/03/25	GOVI	06/05/2027	1,427.00 Put	GOVI	38900.0000	3.8900	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/25	I258	07/05/2026		Bond Future	126.7466	126.7466	126.1160	126.1160	0.497	0.0000	0.0000
2026/03/25	I258	07/05/2026	113.73 Call	Bond Future	13016.5803	13.0166	12386.0406	12.3860	4.844	0.0000	0.0000
2026/03/25	I258	07/05/2026	113.73 Put	Bond Future	0.0003	0.0000	0.0006	0.0000	142.308	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	
2026/03/25	I258	06/08/2026		Bond Future	126.2352	126.2352	125.5923	125.5923	0.509	0.0000	0.0000
2026/03/25	I258	06/08/2026	112.95 Call	Bond Future	13287.9247	13.2879	12646.4020	12.6464	4.828	0.0000	0.0000
2026/03/25	I258	06/08/2026	112.95 Put	Bond Future	2.7247	0.0027	4.0820	0.0041	49.812	0.0000	0.0000
2026/03/25	I258	05/11/2026		Bond Future	128.5810	128.5810	127.9257	127.9257	0.510	0.0000	0.0000
2026/03/25	I258	05/11/2026	114.95 Call	Bond Future	13652.6521	13.6527	13004.4589	13.0045	4.748	0.0000	0.0000
2026/03/25	I258	05/11/2026	114.95 Put	Bond Future	21.6321	0.0216	28.7389	0.0287	32.853	0.0000	0.0000
2026/03/25	I258	04/02/2027		Bond Future	128.1259	128.1259	127.4572	127.4572	0.522	0.0000	0.0000
2026/03/25	I258	04/02/2027	118.90 Call	Bond Future	9551.1560	9.5512	8947.2658	8.9473	6.323	0.0000	0.0000
2026/03/25	I258	04/02/2027	118.90 Put	Bond Future	325.2260	0.3252	390.0658	0.3901	19.937	0.0000	0.0000
2026/03/25	I258	06/05/2027		Bond Future	130.5102	130.5102	129.8295	129.8295	0.522	0.0000	0.0000
2026/03/25	I258	06/05/2027	134.78 Call	Bond Future	1659.1257	1.6591	1448.9736	1.4490	12.666	0.0000	0.0000
2026/03/25	I258	06/05/2027	134.78 Put	Bond Future	5928.9657	5.9290	6399.4536	6.3995	7.935	0.0000	0.0000
2026/03/25	IGOV	07/05/2026		Index Future	428.0740	428.0740	427.8730	427.8730	0.047	0.0000	0.0000
2026/03/25	IGOV	06/08/2026		Index Future	435.8760	435.8760	435.6710	435.6710	0.047	0.0000	0.0000
2026/03/25	IGOV	05/11/2026		Index Future	444.0600	444.0600	443.8500	443.8500	0.047	0.0000	0.0000
2026/03/25	IGOV	04/02/2027		Index Future	452.5190	452.5190	452.3050	452.3050	0.047	0.0000	0.0000
2026/03/25	IGOV	06/05/2027		Index Future	460.9490	460.9490	460.7320	460.7320	0.047	0.0000	0.0000
2026/03/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/25	R033	07/05/2026		Bond Future	8.8353	107.0421	8.7660	107.4079	0.784	0.0000	0.0000
2026/03/25	R033	07/05/2026	10.38 Call	Bond Future	7791.4700	7.7915	8147.1500	8.1472	4.565	0.0000	0.0000
2026/03/25	R033	07/05/2026	10.38 Put	Bond Future	37.5600	0.0376	27.4800	0.0275	26.837	0.0000	0.0000
2026/03/25	R033	06/08/2026		Bond Future	8.9147	108.9879	8.8419	109.3601	0.817	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
2026/03/25	R033	06/08/2026	10.25 Call	Bond Future	7111.4800	7.1115	7422.1600	4.369	0.0000	0.0000
2026/03/25	R033	06/08/2026	10.25 Put	Bond Future	577.8500	0.5779	516.3500	10.643	0.0000	0.0000
2026/03/25	R033	05/11/2026		Bond Future	8.9879	105.9460	8.9112	106.3247	0.853	0.0000
2026/03/25	R033	05/11/2026	9.33 Call	Bond Future	3612.3400	3.6123	3841.5800	6.346	0.0000	0.0000
2026/03/25	R033	05/11/2026	9.33 Put	Bond Future	1943.2000	1.9432	1793.8000	7.688	0.0000	0.0000
2026/03/25	R033	04/02/2027		Bond Future	9.0634	107.9404	8.9825	108.3261	0.892	0.0000
2026/03/25	R033	04/02/2027	8.65 Call	Bond Future	1944.2700	1.9443	2099.0700	2.0991	7.962	0.0000
2026/03/25	R033	04/02/2027	8.65 Put	Bond Future	3934.8100	3.9348	3703.9200	3.7039	5.868	0.0000
2026/03/25	R033	06/05/2027		Bond Future	9.1548	104.8830	9.0692	105.2763	0.935	0.0000
2026/03/25	R033	06/05/2027	7.93 Call	Bond Future	670.1900	0.6702	748.1800	0.7482	11.637	0.0000
2026/03/25	R033	06/05/2027	7.93 Put	Bond Future	6480.6600	6.4807	6165.3000	6.1653	4.866	0.0000
2026/03/25	R035	07/05/2026	8.31 Call	Bond Future	3.7000	0.0037	5.8000	0.0058	56.757	0.0000
2026/03/25	R035	07/05/2026	8.31 Put	Bond Future	4542.2000	4.5422	4226.1800	4.2262	6.957	0.0000
2026/03/25	R035	07/05/2026		Bond Future	9.0520	100.6789	8.9985	100.9970	0.590	0.0000
2026/03/25	R035	07/05/2026	10.86 Call	Bond Future	10019.2400	10.0192	10337.1000	10.3371	3.172	0.0000
2026/03/25	R035	07/05/2026	10.86 Put	Bond Future	0.6600	0.0007	0.4000	0.0004	39.394	0.0000
2026/03/25	R035	07/05/2026	8.29 Put	Bond Future	4667.3400	4.6673	4350.8700	4.3509	6.781	0.0000
2026/03/25	R035	07/05/2026	8.29 Call	Bond Future	2.8000	0.0028	4.4500	0.0045	58.929	0.0000
2026/03/25	R035	07/05/2026	8.79 Put	Bond Future	1861.1800	1.8612	1617.0500	1.6171	13.117	0.0000
2026/03/25	R035	07/05/2026	8.79 Call	Bond Future	288.8400	0.2888	362.8300	0.3628	25.616	0.0000
2026/03/25	R035	07/05/2026	9.20 Call	Bond Future	1470.5300	1.4705	1673.3400	1.6733	13.792	0.0000
2026/03/25	R035	07/05/2026	9.20 Put	Bond Future	596.3200	0.5963	481.0100	0.4810	19.337	0.0000
2026/03/25	R035	07/05/2026	10.66 Call	Bond Future	8980.3300	8.9803	9297.6300	9.2976	3.533	0.0000
2026/03/25	R035	07/05/2026	10.66 Put	Bond Future	2.2400	0.0022	1.4200	0.0014	36.607	0.0000
2026/03/25	R035	07/05/2026	10.16 Call	Bond Future	6325.2400	6.3252	6637.2800	6.6373	4.933	0.0000
2026/03/25	R035	07/05/2026	10.16 Put	Bond Future	19.7200	0.0197	13.6400	0.0136	30.832	0.0000
2026/03/25	R035	07/05/2026	9.66 Put	Bond Future	126.4400	0.1264	94.3200	0.0943	25.403	0.0000
2026/03/25	R035	07/05/2026	9.66 Call	Bond Future	3653.8200	3.6538	3939.8200	3.9398	7.827	0.0000
2026/03/25	R035	07/05/2026	10.71 Call	Bond Future	9241.3800	9.2414	9558.8800	9.5589	3.436	0.0000
2026/03/25	R035	07/05/2026	10.71 Put	Bond Future	1.6600	0.0017	1.0400	0.0010	37.349	0.0000
2026/03/25	R035	07/05/2026	10.21 Call	Bond Future	6593.8000	6.5938	6906.8000	6.9068	4.747	0.0000
2026/03/25	R035	07/05/2026	10.21 Put	Bond Future	16.3500	0.0164	11.2300	0.0112	31.315	0.0000
2026/03/25	R035	07/05/2026	9.71 Put	Bond Future	105.4100	0.1054	77.9900	0.0780	26.013	0.0000
2026/03/25	R035	07/05/2026	9.71 Call	Bond Future	3915.4900	3.9155	4206.1900	4.2062	7.424	0.0000
2026/03/25	R035	07/05/2026	10.64 Call	Bond Future	8875.6800	8.8757	9192.8900	9.1929	3.574	0.0000
2026/03/25	R035	07/05/2026	10.64 Put	Bond Future	2.5200	0.0025	1.6100	0.0016	36.111	0.0000
2026/03/25	R035	07/05/2026	10.14 Call	Bond Future	6217.7000	6.2177	6529.3100	6.5293	5.012	0.0000
2026/03/25	R035	07/05/2026	10.14 Put	Bond Future	21.2500	0.0213	14.7400	0.0147	30.635	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	
2026/03/25	R035	07/05/2026	9.64 Put	Bond Future	135.9700	0.1360	101.7600	0.1018	25.160	0.0000	0.0000
2026/03/25	R035	07/05/2026	9.64 Call	Bond Future	3549.9600	3.5500	3833.8700	3.8339	7.998	0.0000	0.0000
2026/03/25	R035	07/05/2026	8.55 Call	Bond Future	52.1000	0.0521	72.0000	0.0720	38.196	0.0000	0.0000
2026/03/25	R035	07/05/2026	8.55 Put	Bond Future	3093.5200	3.0935	2795.3000	2.7953	9.640	0.0000	0.0000
2026/03/25	R035	06/08/2026	10.22 Call	Bond Future	6348.3400	6.3483	6636.8400	6.6368	4.544	0.0000	0.0000
2026/03/25	R035	06/08/2026	10.22 Put	Bond Future	259.4800	0.2595	224.3500	0.2244	13.539	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.72 Call	Bond Future	3972.8600	3.9729	4223.2200	4.2232	6.302	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.72 Put	Bond Future	600.8900	0.6009	527.6200	0.5276	12.194	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.22 Put	Bond Future	1364.9500	1.3650	1222.1800	1.2222	10.460	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.22 Call	Bond Future	1914.7200	1.9147	2095.5800	2.0956	9.446	0.0000	0.0000
2026/03/25	R035	06/08/2026	8.29 Put	Bond Future	5067.1300	5.0671	4762.1800	4.7622	6.018	0.0000	0.0000
2026/03/25	R035	06/08/2026	8.29 Call	Bond Future	71.6400	0.0716	90.3200	0.0903	26.075	0.0000	0.0000
2026/03/25	R035	06/08/2026	8.79 Put	Bond Future	2637.2000	2.6372	2410.9800	2.4110	8.578	0.0000	0.0000
2026/03/25	R035	06/08/2026	8.79 Call	Bond Future	672.1700	0.6722	769.5800	0.7696	14.492	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.39 Call	Bond Future	2560.5200	2.5605	2768.9600	2.7690	8.141	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.39 Put	Bond Future	1039.1000	1.0391	923.9100	0.9239	11.086	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.71 Call	Bond Future	3927.6100	3.9276	4176.9200	4.1769	6.348	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.71 Put	Bond Future	611.0400	0.6110	536.7200	0.5367	12.163	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.21 Call	Bond Future	1879.0500	1.8791	2058.1600	2.0582	9.532	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.21 Put	Bond Future	1386.8200	1.3868	1242.3000	1.2423	10.421	0.0000	0.0000
2026/03/25	R035	06/08/2026	8.71 Put	Bond Future	2957.6400	2.9576	2715.6200	2.7156	8.183	0.0000	0.0000
2026/03/25	R035	06/08/2026	8.71 Call	Bond Future	515.5200	0.5155	597.1300	0.5971	15.831	0.0000	0.0000
2026/03/25	R035	06/08/2026	10.13 Call	Bond Future	5908.8100	5.9088	6192.2600	6.1923	4.797	0.0000	0.0000
2026/03/25	R035	06/08/2026	10.13 Put	Bond Future	301.4200	0.3014	261.2400	0.2612	13.330	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.63 Call	Bond Future	3571.1100	3.5711	3811.5100	3.8115	6.732	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.63 Put	Bond Future	699.2300	0.6992	616.0000	0.6160	11.903	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.13 Put	Bond Future	1574.3500	1.5744	1415.3600	1.4154	10.099	0.0000	0.0000
2026/03/25	R035	06/08/2026	9.13 Call	Bond Future	1604.6000	1.6046	1769.2400	1.7692	10.261	0.0000	0.0000
2026/03/25	R035	06/08/2026		Bond Future	9.1248	102.5090	9.0691	102.8326	0.611	0.0000	0.0000
2026/03/25	R035	06/08/2026	11.06 Call	Bond Future	10466.0700	10.4661	10783.1800	10.7832	3.030	0.0000	0.0000
2026/03/25	R035	06/08/2026	11.06 Put	Bond Future	37.8500	0.0379	31.3300	0.0313	17.226	0.0000	0.0000
2026/03/25	R035	06/08/2026	7.70 Put	Bond Future	8726.2800	8.7263	8403.2100	8.4032	3.702	0.0000	0.0000
2026/03/25	R035	06/08/2026	7.70 Call	Bond Future	1.3200	0.0013	1.8800	0.0019	42.424	0.0000	0.0000
2026/03/25	R035	06/08/2026	7.90 Put	Bond Future	7446.7200	7.4467	7125.0400	7.1250	4.320	0.0000	0.0000
2026/03/25	R035	06/08/2026	7.90 Call	Bond Future	5.0900	0.0051	7.0400	0.0070	38.310	0.0000	0.0000
2026/03/25	R035	06/08/2026	8.34 Call	Bond Future	96.5800	0.0966	120.2400	0.1202	24.498	0.0000	0.0000
2026/03/25	R035	06/08/2026	8.34 Put	Bond Future	4783.7600	4.7838	4483.7900	4.4838	6.271	0.0000	0.0000
2026/03/25	R035	06/08/2026	7.95 Put	Bond Future	7130.8800	7.1309	6809.8400	6.8098	4.502	0.0000	0.0000
2026/03/25	R035	06/08/2026	7.95 Call	Bond Future	6.9900	0.0070	9.5800	0.0096	37.053	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	
2026/03/25	R035	05/11/2026	9.80 Call	Bond Future	4297.9200	4.2979	4538.7200	4.5387	5.603	0.0000	0.0000
2026/03/25	R035	05/11/2026	9.80 Put	Bond Future	950.7200	0.9507	862.2600	0.8623	9.305	0.0000	0.0000
2026/03/25	R035	05/11/2026	9.30 Call	Bond Future	2355.4600	2.3555	2538.3000	2.5383	7.762	0.0000	0.0000
2026/03/25	R035	05/11/2026	9.30 Put	Bond Future	1762.0000	1.7620	1615.5800	1.6156	8.310	0.0000	0.0000
2026/03/25	R035	05/11/2026	8.80 Put	Bond Future	3175.6400	3.1756	2951.7700	2.9518	7.050	0.0000	0.0000
2026/03/25	R035	05/11/2026	8.80 Call	Bond Future	910.7800	0.9108	1016.1700	1.0162	11.571	0.0000	0.0000
2026/03/25	R035	05/11/2026		Bond Future	9.1946	99.8885	9.1365	100.2177	0.632	0.0000	0.0000
2026/03/25	R035	05/11/2026	10.03 Call	Bond Future	5293.6400	5.2936	5553.7700	5.5538	4.914	0.0000	0.0000
2026/03/25	R035	05/11/2026	10.03 Put	Bond Future	713.6500	0.7137	644.5200	0.6445	9.687	0.0000	0.0000
2026/03/25	R035	05/11/2026	8.97 Call	Bond Future	1330.7600	1.3308	1463.8600	1.4639	10.002	0.0000	0.0000
2026/03/25	R035	05/11/2026	8.97 Put	Bond Future	2611.7800	2.6118	2415.6200	2.4156	7.511	0.0000	0.0000
2026/03/25	R035	05/11/2026	8.47 Call	Bond Future	346.6100	0.3466	401.0800	0.4011	15.715	0.0000	0.0000
2026/03/25	R035	05/11/2026	8.47 Put	Bond Future	4557.4000	4.5574	4282.6100	4.2826	6.030	0.0000	0.0000
2026/03/25	R035	05/11/2026	7.97 Put	Bond Future	7289.8500	7.2899	6969.9800	6.9700	4.388	0.0000	0.0000
2026/03/25	R035	05/11/2026	7.97 Call	Bond Future	37.1800	0.0372	46.5700	0.0466	25.256	0.0000	0.0000
2026/03/25	R035	04/02/2027		Bond Future	9.2675	101.7688	9.2068	102.1041	0.655	0.0000	0.0000
2026/03/25	R035	04/02/2027	9.02 Call	Bond Future	1583.6700	1.5837	1722.4600	1.7225	8.764	0.0000	0.0000
2026/03/25	R035	04/02/2027	9.02 Put	Bond Future	2959.7900	2.9598	2763.2100	2.7632	6.642	0.0000	0.0000
2026/03/25	R035	04/02/2027	7.70 Put	Bond Future	9176.1000	9.1761	8846.9400	8.8469	3.587	0.0000	0.0000
2026/03/25	R035	04/02/2027	7.70 Call	Bond Future	26.0000	0.0260	32.2100	0.0322	23.885	0.0000	0.0000
2026/03/25	R035	04/02/2027	8.20 Put	Bond Future	6315.5800	6.3156	6013.3700	6.0134	4.785	0.0000	0.0000
2026/03/25	R035	04/02/2027	8.20 Call	Bond Future	199.0700	0.1991	232.2300	0.2322	16.657	0.0000	0.0000
2026/03/25	R035	04/02/2027	8.85 Call	Bond Future	1161.2200	1.1612	1276.1200	1.2761	9.895	0.0000	0.0000
2026/03/25	R035	04/02/2027	8.85 Put	Bond Future	3496.8900	3.4969	3276.4200	3.2764	6.305	0.0000	0.0000
2026/03/25	R035	06/05/2027		Bond Future	9.3472	99.1368	9.2836	99.4789	0.680	0.0000	0.0000
2026/03/25	R035	06/05/2027	8.25 Call	Bond Future	260.7100	0.2607	300.7000	0.3007	15.339	0.0000	0.0000
2026/03/25	R035	06/05/2027	8.25 Put	Bond Future	6383.6900	6.3837	6081.6500	6.0817	4.731	0.0000	0.0000
2026/03/25	R038	07/05/2026		Bond Future	9.4145	111.5413	9.3609	111.9477	0.569	0.0000	0.0000
2026/03/25	R038	07/05/2026	11.40 Call	Bond Future	13692.3700	13.6924	14098.6400	14.0986	2.967	0.0000	0.0000
2026/03/25	R038	07/05/2026	11.40 Put	Bond Future	0.2600	0.0003	0.1500	0.0002	42.308	0.0000	0.0000
2026/03/25	R038	06/08/2026		Bond Future	9.4926	113.5688	9.4370	113.9824	0.586	0.0000	0.0000
2026/03/25	R038	06/08/2026	11.77 Call	Bond Future	15235.5500	15.2356	15644.8200	15.6448	2.686	0.0000	0.0000
2026/03/25	R038	06/08/2026	11.77 Put	Bond Future	23.6300	0.0236	19.3300	0.0193	18.197	0.0000	0.0000
2026/03/25	R038	05/11/2026		Bond Future	9.5654	110.1699	9.5077	110.5906	0.603	0.0000	0.0000
2026/03/25	R038	05/11/2026	10.72 Call	Bond Future	8475.2800	8.4753	8840.2400	8.8402	4.306	0.0000	0.0000
2026/03/25	R038	05/11/2026	10.72 Put	Bond Future	511.3500	0.5114	455.5200	0.4555	10.918	0.0000	0.0000
2026/03/25	R038	04/02/2027		Bond Future	9.6394	112.2438	9.5795	112.6724	0.622	0.0000	0.0000
2026/03/25	R038	04/02/2027	9.60 Call	Bond Future	2725.5600	2.7256	2939.2000	2.9392	7.838	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	
2026/03/25	R038	04/02/2027	9.60 Put	Bond Future	3007.1700	3.0072	2792.2100	2.7922	7.148	0.0000	0.0000
2026/03/25	R038	06/05/2027		Bond Future	9.7238	108.8242	9.6613	109.2612	0.642	0.0000	0.0000
2026/03/25	R038	06/05/2027	8.71 Call	Bond Future	376.5000	0.3765	433.4600	0.4335	15.129	0.0000	0.0000
2026/03/25	R038	06/05/2027	8.71 Put	Bond Future	7782.7700	7.7828	7402.7100	7.4027	4.883	0.0000	0.0000
2026/03/25	R053	07/05/2026		Bond Future	9.4746	122.1226	9.4219	122.7256	0.556	0.0000	0.0000
2026/03/25	R053	07/05/2026	11.69 Call	Bond Future	21347.6700	21.3477	21950.5900	21.9506	2.824	0.0000	0.0000
2026/03/25	R053	07/05/2026	11.69 Put	Bond Future	0.2200	0.0002	0.1300	0.0001	40.909	0.0000	0.0000
2026/03/25	R053	06/08/2026		Bond Future	9.5325	124.3426	9.4783	124.9562	0.569	0.0000	0.0000
2026/03/25	R053	06/08/2026	12.28 Call	Bond Future	25244.1700	25.2442	25855.2400	25.8552	2.421	0.0000	0.0000
2026/03/25	R053	06/08/2026	12.28 Put	Bond Future	12.8900	0.0129	10.3700	0.0104	19.550	0.0000	0.0000
2026/03/25	R053	06/08/2026	8.10 Put	Bond Future	18160.9300	18.1609	17548.2900	17.5483	3.373	0.0000	0.0000
2026/03/25	R053	06/08/2026	8.10 Call	Bond Future	2.3300	0.0023	3.2800	0.0033	40.773	0.0000	0.0000
2026/03/25	R053	06/08/2026	8.60 Put	Bond Future	11394.0700	11.3941	10799.4900	10.7995	5.218	0.0000	0.0000
2026/03/25	R053	06/08/2026	8.60 Call	Bond Future	64.8900	0.0649	83.9000	0.0839	29.296	0.0000	0.0000
2026/03/25	R053	06/08/2026	9.10 Call	Bond Future	1108.2400	1.1082	1266.2700	1.2663	14.260	0.0000	0.0000
2026/03/25	R053	06/08/2026	9.10 Put	Bond Future	6150.2300	6.1502	5694.6700	5.6947	7.407	0.0000	0.0000
2026/03/25	R053	06/08/2026	9.60 Call	Bond Future	3502.0400	3.5020	3838.2500	3.8383	9.600	0.0000	0.0000
2026/03/25	R053	06/08/2026	9.60 Put	Bond Future	2746.5500	2.7466	2469.1700	2.4692	10.099	0.0000	0.0000
2026/03/25	R053	05/11/2026		Bond Future	9.5856	120.7631	9.5297	121.3876	0.583	0.0000	0.0000
2026/03/25	R053	05/11/2026	11.21 Call	Bond Future	16538.3200	16.5383	17106.4100	17.1064	3.435	0.0000	0.0000
2026/03/25	R053	05/11/2026	11.21 Put	Bond Future	550.9500	0.5510	494.5700	0.4946	10.233	0.0000	0.0000
2026/03/25	R053	04/02/2027		Bond Future	9.6387	123.0364	9.5812	123.6725	0.597	0.0000	0.0000
2026/03/25	R053	04/02/2027	9.99 Call	Bond Future	6967.8100	6.9678	7373.9800	7.3740	5.829	0.0000	0.0000
2026/03/25	R053	04/02/2027	9.99 Put	Bond Future	3204.6200	3.2046	2974.7100	2.9747	7.174	0.0000	0.0000
2026/03/25	R053	06/05/2027		Bond Future	9.6980	119.4372	9.6386	120.0857	0.612	0.0000	0.0000
2026/03/25	R053	06/05/2027	8.92 Call	Bond Future	1290.9700	1.2910	1435.7900	1.4358	11.218	0.0000	0.0000
2026/03/25	R053	06/05/2027	8.92 Put	Bond Future	10292.1800	10.2922	9788.5500	9.7886	4.893	0.0000	0.0000
2026/03/25	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/25	R186	07/05/2026	8.69 Call	Bond Future	54.7500	0.0548	54.1300	0.0541	1.132	0.0000	0.0000
2026/03/25	R186	07/05/2026	8.69 Put	Bond Future	54.7500	0.0548	54.1300	0.0541	1.132	0.0000	0.0000
2026/03/25	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/25	R186	06/08/2026	8.57 Call	Bond Future	65.4000	0.0654	65.1600	0.0652	0.367	0.0000	0.0000
2026/03/25	R186	06/08/2026	8.57 Put	Bond Future	65.4000	0.0654	65.1600	0.0652	0.367	0.0000	0.0000
2026/03/25	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/25	R186	05/11/2026	8.12 Call	Bond Future	41.9100	0.0419	41.8200	0.0418	0.215	0.0000	0.0000
2026/03/25	R186	05/11/2026	8.12 Put	Bond Future	41.9100	0.0419	41.8200	0.0418	0.215	0.0000	0.0000
2026/03/25	R202	07/05/2026		Bond Future	295.4284	295.4284	292.9051	292.9051	0.854	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
2026/03/25	R202	07/05/2026	277.55 Call	Bond Future		17878.3500	17.8784	15355.1300	15.3551	14.113	0.0000	0.0000
2026/03/25	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R202	06/08/2026		Bond Future		295.4681	295.4681	292.8978	292.8978	0.870	0.0000	0.0000
2026/03/25	R202	06/08/2026	278.86 Call	Bond Future		16608.1200	16.6081	14037.7800	14.0378	15.476	0.0000	0.0000
2026/03/25	R202	06/08/2026	278.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R202	05/11/2026		Bond Future		300.9582	300.9582	298.3391	298.3391	0.870	0.0000	0.0000
2026/03/25	R202	05/11/2026	280.46 Call	Bond Future		20498.2200	20.4982	17879.1300	17.8791	12.777	0.0000	0.0000
2026/03/25	R202	05/11/2026	280.46 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R202	04/02/2027		Bond Future		301.1823	301.1823	298.5116	298.5116	0.887	0.0000	0.0000
2026/03/25	R202	04/02/2027	294.73 Call	Bond Future		6452.3300	6.4523	3781.5500	3.7816	41.392	0.0000	0.0000
2026/03/25	R202	04/02/2027	294.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R202	06/05/2027		Bond Future		306.7889	306.7889	304.0699	304.0699	0.886	0.0000	0.0000
2026/03/25	R202	06/05/2027	306.99 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R202	06/05/2027	306.99 Put	Bond Future		201.0800	0.2011	2920.0600	2.9201	1,352.188	0.0000	0.0000
2026/03/25	R209	07/05/2026		Bond Future		9.1903	81.8729	9.1371	82.1718	0.579	0.0000	0.0000
2026/03/25	R209	07/05/2026	11.07 Call	Bond Future		9703.3900	9.7034	10002.2000	10.0022	3.079	0.0000	0.0000
2026/03/25	R209	07/05/2026	11.07 Put	Bond Future		0.3500	0.0004	0.2100	0.0002	40.000	0.0000	0.0000
2026/03/25	R209	06/08/2026		Bond Future		9.2596	83.3611	9.2044	83.6653	0.596	0.0000	0.0000
2026/03/25	R209	06/08/2026	11.39 Call	Bond Future		10714.9700	10.7150	11015.4500	11.0155	2.804	0.0000	0.0000
2026/03/25	R209	06/08/2026	11.39 Put	Bond Future		20.3500	0.0204	16.6500	0.0167	18.182	0.0000	0.0000
2026/03/25	R209	05/11/2026		Bond Future		9.3235	81.7397	9.2663	82.0491	0.614	0.0000	0.0000
2026/03/25	R209	05/11/2026	10.32 Call	Bond Future		5679.8400	5.6798	5936.5300	5.9365	4.519	0.0000	0.0000
2026/03/25	R209	05/11/2026	10.32 Put	Bond Future		527.2600	0.5273	474.4800	0.4745	10.010	0.0000	0.0000
2026/03/25	R209	04/02/2027		Bond Future		9.3886	83.2783	9.3291	83.5935	0.634	0.0000	0.0000
2026/03/25	R209	04/02/2027	9.28 Call	Bond Future		1820.4100	1.8204	1968.6800	1.9687	8.145	0.0000	0.0000
2026/03/25	R209	04/02/2027	9.28 Put	Bond Future		2397.1800	2.3972	2230.1700	2.2302	6.967	0.0000	0.0000
2026/03/25	R209	04/02/2027	8.96 Call	Bond Future		1013.3200	1.0133	1118.0400	1.1180	10.334	0.0000	0.0000
2026/03/25	R209	04/02/2027	8.96 Put	Bond Future		3320.3000	3.3203	3109.7400	3.1097	6.342	0.0000	0.0000
2026/03/25	R209	04/02/2027	8.03 Put	Bond Future		7662.0800	7.6621	7358.6700	7.3587	3.960	0.0000	0.0000
2026/03/25	R209	04/02/2027	8.03 Call	Bond Future		56.5900	0.0566	68.4600	0.0685	20.975	0.0000	0.0000
2026/03/25	R209	06/05/2027		Bond Future		9.4637	81.6585	9.4017	81.9800	0.654	0.0000	0.0000
2026/03/25	R209	06/05/2027	8.41 Call	Bond Future		296.9800	0.2970	339.3500	0.3394	14.267	0.0000	0.0000
2026/03/25	R209	06/05/2027	8.41 Put	Bond Future		5993.8800	5.9939	5714.7700	5.7148	4.657	0.0000	0.0000
2026/03/25	R209	06/05/2027	9.32 Call	Bond Future		1972.0400	1.9720	2121.5900	2.1216	7.584	0.0000	0.0000
2026/03/25	R209	06/05/2027	9.32 Put	Bond Future		2720.3200	2.7203	2548.3900	2.5484	6.320	0.0000	0.0000
2026/03/25	R209	06/05/2027	8.25 Put	Bond Future		6785.9200	6.7859	6493.3700	6.4934	4.311	0.0000	0.0000
2026/03/25	R209	06/05/2027	8.25 Call	Bond Future		180.3400	0.1803	209.2700	0.2093	16.042	0.0000	0.0000
2026/03/25	R210	07/05/2026		Bond Future		261.0673	261.0673	261.3448	261.3448	0.106	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
2026/03/25	R210	07/05/2026	255.40 Call	Bond Future		5667.2500	5.6673	5944.7600	5.9448	4.897	0.0000	0.0000
2026/03/25	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R210	06/08/2026		Bond Future		265.8774	265.8774	266.1596	266.1596	0.106	0.0000	0.0000
2026/03/25	R210	06/08/2026	259.84 Call	Bond Future		6037.3900	6.0374	6319.5800	6.3196	4.674	0.0000	0.0000
2026/03/25	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R210	05/11/2026		Bond Future		267.2907	267.2907	267.5766	267.5766	0.107	0.0000	0.0000
2026/03/25	R210	05/11/2026	253.33 Call	Bond Future		13960.7400	13.9607	14246.6300	14.2466	2.048	0.0000	0.0000
2026/03/25	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R210	04/02/2027		Bond Future		272.3825	272.3825	272.6737	272.6737	0.107	0.0000	0.0000
2026/03/25	R210	04/02/2027	266.03 Call	Bond Future		6352.4600	6.3525	6643.6500	6.6437	4.584	0.0000	0.0000
2026/03/25	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R210	06/05/2027		Bond Future		273.8542	273.8542	274.1505	274.1505	0.108	0.0000	0.0000
2026/03/25	R210	06/05/2027	271.13 Call	Bond Future		2724.2000	2.7242	3020.4700	3.0205	10.875	0.0000	0.0000
2026/03/25	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R213	07/05/2026		Bond Future		8.5916	95.2152	8.5168	95.4941	0.871	0.0000	0.0000
2026/03/25	R213	07/05/2026	9.80 Call	Bond Future		4382.6400	4.3826	4657.0700	4.6571	6.262	0.0000	0.0000
2026/03/25	R213	07/05/2026	9.80 Put	Bond Future		12.2400	0.0122	7.7100	0.0077	37.010	0.0000	0.0000
2026/03/25	R213	06/08/2026		Bond Future		8.6738	96.9459	8.5941	97.2298	0.919	0.0000	0.0000
2026/03/25	R213	06/08/2026	9.69 Call	Bond Future		3740.6900	3.7407	3988.2000	3.9882	6.617	0.0000	0.0000
2026/03/25	R213	06/08/2026	9.69 Put	Bond Future		210.8900	0.2109	174.5600	0.1746	17.227	0.0000	0.0000
2026/03/25	R213	05/11/2026		Bond Future		8.7544	95.1743	8.6694	95.4630	0.971	0.0000	0.0000
2026/03/25	R213	05/11/2026	8.75 Call	Bond Future		1274.2800	1.2743	1422.3500	1.4224	11.620	0.0000	0.0000
2026/03/25	R213	05/11/2026	8.75 Put	Bond Future		1289.3000	1.2893	1148.6800	1.1487	10.907	0.0000	0.0000
2026/03/25	R213	04/02/2027		Bond Future		8.8415	96.9658	8.7503	97.2599	1.032	0.0000	0.0000
2026/03/25	R213	04/02/2027	8.14 Call	Bond Future		426.1400	0.4261	498.8000	0.4988	17.051	0.0000	0.0000
2026/03/25	R213	04/02/2027	8.14 Put	Bond Future		2717.1700	2.7172	2495.7600	2.4958	8.149	0.0000	0.0000
2026/03/25	R213	06/05/2027		Bond Future		8.9440	95.1973	8.8457	95.4973	1.099	0.0000	0.0000
2026/03/25	R213	06/05/2027	7.56 Call	Bond Future		74.7600	0.0748	95.3900	0.0954	27.595	0.0000	0.0000
2026/03/25	R213	06/05/2027	7.56 Put	Bond Future		4409.6600	4.4097	4130.3400	4.1303	6.334	0.0000	0.0000
2026/03/25	R213	06/05/2027	9.25 Call	Bond Future		2088.5900	2.0886	2271.1800	2.2712	8.742	0.0000	0.0000
2026/03/25	R213	06/05/2027	9.25 Put	Bond Future		1161.8000	1.1618	1044.4400	1.0444	10.102	0.0000	0.0000
2026/03/25	R213	06/05/2027	8.13 Put	Bond Future		2906.5300	2.9065	2675.2300	2.6752	7.958	0.0000	0.0000
2026/03/25	R213	06/05/2027	8.13 Call	Bond Future		385.8800	0.3859	454.5300	0.4545	17.791	0.0000	0.0000
2026/03/25	R214	07/05/2026		Bond Future		9.5228	77.5382	9.4699	77.8827	0.555	0.0000	0.0000
2026/03/25	R214	07/05/2026	11.53 Call	Bond Future		11595.0300	11.5950	11939.4100	11.9394	2.970	0.0000	0.0000
2026/03/25	R214	07/05/2026	11.53 Put	Bond Future		0.2500	0.0003	0.1500	0.0002	40.000	0.0000	0.0000
2026/03/25	R214	06/08/2026		Bond Future		9.5874	78.9476	9.5328	79.2983	0.569	0.0000	0.0000
2026/03/25	R214	06/08/2026	11.97 Call	Bond Future		13335.7300	13.3357	13683.7400	13.6837	2.610	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	
2026/03/25	R214	06/08/2026	11.97 Put	Bond Future	13.9100	0.0139	11.3000	0.0113	18.763	0.0000	0.0000
2026/03/25	R214	05/11/2026		Bond Future	9.6490	77.0994	9.5928	77.4562	0.583	0.0000	0.0000
2026/03/25	R214	05/11/2026	10.97 Call	Bond Future	8210.0600	8.2101	8521.7800	8.5218	3.797	0.0000	0.0000
2026/03/25	R214	05/11/2026	10.97 Put	Bond Future	461.7300	0.4617	416.6600	0.4167	9.761	0.0000	0.0000
2026/03/25	R214	04/02/2027		Bond Future	9.7123	78.5507	9.6543	78.9142	0.597	0.0000	0.0000
2026/03/25	R214	04/02/2027	9.90 Call	Bond Future	3300.5600	3.3006	3512.9400	3.5129	6.435	0.0000	0.0000
2026/03/25	R214	04/02/2027	9.90 Put	Bond Future	2141.3000	2.1413	1990.2400	1.9902	7.055	0.0000	0.0000
2026/03/25	R214	06/05/2027		Bond Future	9.7791	76.6971	9.7192	77.0675	0.613	0.0000	0.0000
2026/03/25	R214	06/05/2027	8.88 Call	Bond Future	472.2400	0.4722	534.7400	0.5347	13.235	0.0000	0.0000
2026/03/25	R214	06/05/2027	8.88 Put	Bond Future	6305.7900	6.3058	5997.8200	5.9978	4.884	0.0000	0.0000
2026/03/25	R248	07/05/2026		Bond Future	9.5608	94.3377	9.5081	94.7906	0.552	0.0000	0.0000
2026/03/25	R248	07/05/2026	11.72 Call	Bond Future	15857.5900	15.8576	16310.4100	16.3104	2.856	0.0000	0.0000
2026/03/25	R248	07/05/2026	11.72 Put	Bond Future	0.2100	0.0002	0.1200	0.0001	42.857	0.0000	0.0000
2026/03/25	R248	07/05/2026	8.30 Put	Bond Future	11877.7500	11.8778	11424.8400	11.4248	3.813	0.0000	0.0000
2026/03/25	R248	07/05/2026	8.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R248	07/05/2026	8.70 Put	Bond Future	7861.6600	7.8617	7409.3600	7.4094	5.753	0.0000	0.0000
2026/03/25	R248	07/05/2026	8.70 Call	Bond Future	0.9200	0.0009	1.5300	0.0015	66.304	0.0000	0.0000
2026/03/25	R248	07/05/2026	9.18 Call	Bond Future	205.6900	0.2057	267.3800	0.2674	29.992	0.0000	0.0000
2026/03/25	R248	07/05/2026	9.18 Put	Bond Future	3558.0900	3.5581	3166.8700	3.1669	10.995	0.0000	0.0000
2026/03/25	R248	07/05/2026	9.19 Call	Bond Future	220.4500	0.2205	285.4800	0.2855	29.499	0.0000	0.0000
2026/03/25	R248	07/05/2026	9.19 Put	Bond Future	3482.3500	3.4824	3094.4700	3.0945	11.138	0.0000	0.0000
2026/03/25	R248	06/08/2026		Bond Future	9.6213	96.0525	9.5670	96.5135	0.565	0.0000	0.0000
2026/03/25	R248	06/08/2026	12.37 Call	Bond Future	19212.0200	19.2120	19671.2300	19.6712	2.390	0.0000	0.0000
2026/03/25	R248	06/08/2026	12.37 Put	Bond Future	8.7000	0.0087	6.9800	0.0070	19.770	0.0000	0.0000
2026/03/25	R248	06/08/2026	9.00 Call	Bond Future	661.4000	0.6614	751.6300	0.7516	13.642	0.0000	0.0000
2026/03/25	R248	06/08/2026	9.00 Put	Bond Future	6161.9600	6.1620	5791.2600	5.7913	6.016	0.0000	0.0000
2026/03/25	R248	06/08/2026	10.00 Call	Bond Future	4422.4400	4.4224	4741.2700	4.7413	7.209	0.0000	0.0000
2026/03/25	R248	06/08/2026	10.00 Put	Bond Future	1309.2900	1.3093	1167.1900	1.1672	10.853	0.0000	0.0000
2026/03/25	R248	05/11/2026		Bond Future	9.6787	93.3770	9.6228	93.8461	0.578	0.0000	0.0000
2026/03/25	R248	05/11/2026	11.31 Call	Bond Future	12552.7500	12.5528	12980.5600	12.9806	3.408	0.0000	0.0000
2026/03/25	R248	05/11/2026	11.31 Put	Bond Future	400.5500	0.4006	359.2500	0.3593	10.311	0.0000	0.0000
2026/03/25	R248	04/02/2027		Bond Future	9.7375	95.1347	9.6799	95.6125	0.592	0.0000	0.0000
2026/03/25	R248	04/02/2027	10.11 Call	Bond Future	5231.9000	5.2319	5541.9600	5.5420	5.926	0.0000	0.0000
2026/03/25	R248	04/02/2027	10.11 Put	Bond Future	2237.4400	2.2374	2069.6400	2.0696	7.500	0.0000	0.0000
2026/03/25	R248	06/05/2027		Bond Future	9.7991	92.4441	9.7397	92.9313	0.607	0.0000	0.0000
2026/03/25	R248	06/05/2027	9.05 Call	Bond Future	956.2400	0.9562	1066.4500	1.0665	11.525	0.0000	0.0000
2026/03/25	R248	06/05/2027	9.05 Put	Bond Future	7411.9000	7.4119	7034.9300	7.0349	5.086	0.0000	0.0000
2026/03/25	R2R9	07/05/2026		Bond Future	9.4935	103.9154	9.4401	104.3168	0.563	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
2026/03/25	R2R9	07/05/2026	99.91 Call	Bond Future		93065.6600	93.0657	93467.1200	93.4671	0.431	0.0000	0.0000
2026/03/25	R2R9	07/05/2026	99.91 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R2R9	06/08/2026		Bond Future		9.5696	105.8043	9.5142	106.2129	0.579	0.0000	0.0000
2026/03/25	R2R9	06/08/2026	101.74 Call	Bond Future		92684.8400	92.6848	93093.3600	93.0934	0.441	0.0000	0.0000
2026/03/25	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R2R9	05/11/2026		Bond Future		9.6405	102.7670	9.5831	103.1827	0.595	0.0000	0.0000
2026/03/25	R2R9	05/11/2026	98.56 Call	Bond Future		91796.9700	91.7970	92212.6800	92.2127	0.453	0.0000	0.0000
2026/03/25	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R2R9	04/02/2027		Bond Future		9.7125	104.7016	9.6530	105.1249	0.612	0.0000	0.0000
2026/03/25	R2R9	04/02/2027	9.89 Call	Bond Future		3116.4200	3.1164	3369.0900	3.3691	8.108	0.0000	0.0000
2026/03/25	R2R9	04/02/2027	9.89 Put	Bond Future		1867.4000	1.8674	1696.6900	1.6967	9.142	0.0000	0.0000
2026/03/25	R2R9	06/05/2027		Bond Future		9.7940	101.6476	9.7322	102.0794	0.631	0.0000	0.0000
2026/03/25	R2R9	06/05/2027	8.83 Call	Bond Future		607.1200	0.6071	681.7600	0.6818	12.294	0.0000	0.0000
2026/03/25	R2R9	06/05/2027	8.83 Put	Bond Future		7645.0200	7.6450	7287.8900	7.2879	4.671	0.0000	0.0000
2026/03/25	R4R2	07/05/2026		Bond Future		9.5916	105.4463	9.5384	105.8914	0.555	0.0000	0.0000
2026/03/25	R4R2	07/05/2026	100.23 Call	Bond Future		94357.2300	94.3572	94802.2800	94.8023	0.472	0.0000	0.0000
2026/03/25	R4R2	07/05/2026	100.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R4R2	06/08/2026		Bond Future		9.6640	107.3631	9.6089	107.8160	0.570	0.0000	0.0000
2026/03/25	R4R2	06/08/2026	102.06 Call	Bond Future		93945.8300	93.9458	94398.7400	94.3987	0.482	0.0000	0.0000
2026/03/25	R4R2	06/08/2026	102.06 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R4R2	05/11/2026		Bond Future		9.7312	104.2284	9.6744	104.6893	0.584	0.0000	0.0000
2026/03/25	R4R2	05/11/2026	98.76 Call	Bond Future		93005.8300	93.0058	93466.7000	93.4667	0.496	0.0000	0.0000
2026/03/25	R4R2	05/11/2026	98.76 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	R4R2	04/02/2027		Bond Future		9.7993	106.1904	9.7405	106.6599	0.600	0.0000	0.0000
2026/03/25	R4R2	04/02/2027	10.13 Call	Bond Future		4208.8900	4.2089	4520.2700	4.5203	7.398	0.0000	0.0000
2026/03/25	R4R2	04/02/2027	10.13 Put	Bond Future		1626.8400	1.6268	1468.7500	1.4688	9.718	0.0000	0.0000
2026/03/25	R4R2	06/05/2027		Bond Future		9.8755	103.0377	9.8146	103.5164	0.617	0.0000	0.0000
2026/03/25	R4R2	06/05/2027	9.00 Call	Bond Future		805.2700	0.8053	899.7100	0.8997	11.728	0.0000	0.0000
2026/03/25	R4R2	06/05/2027	9.00 Put	Bond Future		8011.9000	8.0119	7627.6400	7.6276	4.796	0.0000	0.0000
2026/03/25	RR87	07/05/2026		Bond Future		7.3878	102.6983	7.2761	102.7613	1.512	0.0000	0.0000
2026/03/25	RR87	07/05/2026	6.81 Call	Bond Future		0.6587	0.0007	1.9701	0.0020	199.091	0.0000	0.0000
2026/03/25	RR87	07/05/2026	6.81 Put	Bond Future		327.0387	0.3270	265.3601	0.2654	18.860	0.0000	0.0000
2026/03/25	RR87	06/08/2026		Bond Future		7.4078	100.8195	7.2187	100.8862	2.553	0.0000	0.0000
2026/03/25	RR87	06/08/2026	6.53 Call	Bond Future		1.5741	0.0016	4.3423	0.0043	175.864	0.0000	0.0000
2026/03/25	RR87	06/08/2026	6.53 Put	Bond Future		311.9241	0.3119	247.9823	0.2480	20.499	0.0000	0.0000
2026/03/25	RR87	05/11/2026		Bond Future		7.1992	102.6697	6.6091	102.7373	8.197	0.0000	0.0000
2026/03/25	RR87	05/11/2026	5.27 Call	Bond Future		0.0006	0.0000	0.0563	0.0001	9,136.066	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	
2026/03/25	RR87	05/11/2026	5.27 Put	Bond Future	221.1806	0.2212	153.6763	0.1537	30.520	0.0000	0.0000
2026/03/25	RR88	07/05/2026		Bond Future	7.5763	105.2575	7.4981	105.3753	1.032	0.0000	0.0000
2026/03/25	RR88	07/05/2026	6.84 Call	Bond Future	0.7989	0.0008	1.6444	0.0016	105.828	0.0000	0.0000
2026/03/25	RR88	07/05/2026	6.84 Put	Bond Future	1117.2089	1.1172	1000.2144	1.0002	10.472	0.0000	0.0000
2026/03/25	RR88	06/08/2026		Bond Future	7.6361	104.3299	7.5424	104.4418	1.227	0.0000	0.0000
2026/03/25	RR88	06/08/2026	6.79 Call	Bond Future	17.2164	0.0172	24.9498	0.0249	44.919	0.0000	0.0000
2026/03/25	RR88	06/08/2026	6.79 Put	Bond Future	1034.1264	1.0341	929.8998	0.9299	10.079	0.0000	0.0000
2026/03/25	RR88	05/11/2026		Bond Future	7.6603	105.6024	7.5448	105.7226	1.508	0.0000	0.0000
2026/03/25	RR88	05/11/2026	6.71 Call	Bond Future	22.3206	0.0223	32.5050	0.0325	45.628	0.0000	0.0000
2026/03/25	RR88	05/11/2026	6.71 Put	Bond Future	1016.9306	1.0169	906.9250	0.9069	10.817	0.0000	0.0000
2026/03/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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