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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/03/2026 TO 26/03/2026

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
2026/03/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/26	2029	07/05/2026		Bond Future	146.3508	146.3508	146.2630	0.060	0.0000	0.0000
2026/03/26	2029	07/05/2026	141.82 Call	Bond Future	4530.7700	4.5308	4442.9700	1.938	0.0000	0.0000
2026/03/26	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2029	06/08/2026		Bond Future	149.0470	149.0470	148.9575	0.060	0.0000	0.0000
2026/03/26	2029	06/08/2026	144.10 Call	Bond Future	4947.0400	4.9470	4857.5100	1.810	0.0000	0.0000
2026/03/26	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	
2026/03/26	2029	05/11/2026		Bond Future	150.3350	150.3350	150.2434	150.2434	0.061	0.0000	0.0000
2026/03/26	2029	05/11/2026	147.56 Call	Bond Future	2774.9900	2.7750	2683.3700	2.6834	3.302	0.0000	0.0000
2026/03/26	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2029	04/02/2027		Bond Future	153.1987	153.1987	153.1053	153.1053	0.061	0.0000	0.0000
2026/03/26	2029	04/02/2027	149.72 Call	Bond Future	3478.7000	3.4787	3385.2900	3.3853	2.685	0.0000	0.0000
2026/03/26	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2029	06/05/2027		Bond Future	154.5402	154.5402	154.4445	154.4445	0.062	0.0000	0.0000
2026/03/26	2029	06/05/2027	153.32 Call	Bond Future	1220.1900	1.2202	1124.5000	1.1245	7.842	0.0000	0.0000
2026/03/26	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2030	07/05/2026	7.21 Put	Bond Future	3512.6300	3.5126	3493.1200	3.4931	0.555	0.0000	0.0000
2026/03/26	2030	07/05/2026	7.21 Call	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/03/26	2030	07/05/2026	7.71 Put	Bond Future	1910.7100	1.9107	1890.9500	1.8910	1.034	0.0000	0.0000
2026/03/26	2030	07/05/2026	7.71 Call	Bond Future	15.1000	0.0151	14.8400	0.0148	1.722	0.0000	0.0000
2026/03/26	2030	07/05/2026	7.92 Call	Bond Future	79.7200	0.0797	79.5300	0.0795	0.238	0.0000	0.0000
2026/03/26	2030	07/05/2026	7.92 Put	Bond Future	1305.5300	1.3055	1285.8400	1.2858	1.508	0.0000	0.0000
2026/03/26	2030	07/05/2026		Bond Future	8.3088	101.2406	8.3026	101.2601	0.075	0.0000	0.0000
2026/03/26	2030	07/05/2026	9.39 Call	Bond Future	3326.6200	3.3266	3344.7400	3.3447	0.545	0.0000	0.0000
2026/03/26	2030	07/05/2026	9.39 Put	Bond Future	13.5200	0.0135	12.1400	0.0121	10.207	0.0000	0.0000
2026/03/26	2030	06/08/2026		Bond Future	8.4009	99.0712	8.3942	99.0910	0.080	0.0000	0.0000
2026/03/26	2030	06/08/2026	9.22 Call	Bond Future	2602.1700	2.6022	2616.2100	2.6162	0.540	0.0000	0.0000
2026/03/26	2030	06/08/2026	9.22 Put	Bond Future	234.6600	0.2347	228.9200	0.2289	2.446	0.0000	0.0000
2026/03/26	2030	06/08/2026	7.21 Put	Bond Future	3576.2600	3.5763	3556.5300	3.5565	0.552	0.0000	0.0000
2026/03/26	2030	06/08/2026	7.21 Call	Bond Future	4.8600	0.0049	4.9100	0.0049	1.029	0.0000	0.0000
2026/03/26	2030	06/08/2026	7.71 Put	Bond Future	2151.5200	2.1515	2132.8300	2.1328	0.869	0.0000	0.0000
2026/03/26	2030	06/08/2026	7.71 Call	Bond Future	98.6000	0.0986	99.6900	0.0997	1.105	0.0000	0.0000
2026/03/26	2030	06/08/2026	8.06 Call	Bond Future	367.6400	0.3676	371.1700	0.3712	0.960	0.0000	0.0000
2026/03/26	2030	06/08/2026	8.06 Put	Bond Future	1374.1000	1.3741	1357.8500	1.3579	1.183	0.0000	0.0000
2026/03/26	2030	05/11/2026		Bond Future	8.4722	100.8891	8.4649	100.9091	0.086	0.0000	0.0000
2026/03/26	2030	05/11/2026	8.39 Call	Bond Future	906.0300	0.9060	913.2100	0.9132	0.792	0.0000	0.0000
2026/03/26	2030	05/11/2026	8.39 Put	Bond Future	1132.3600	1.1324	1119.5300	1.1195	1.133	0.0000	0.0000
2026/03/26	2030	04/02/2027		Bond Future	8.5484	98.7806	8.5405	98.8010	0.093	0.0000	0.0000
2026/03/26	2030	04/02/2027	7.82 Call	Bond Future	300.5700	0.3006	303.9700	0.3040	1.131	0.0000	0.0000
2026/03/26	2030	04/02/2027	7.82 Put	Bond Future	2184.9400	2.1849	2167.9600	2.1680	0.777	0.0000	0.0000
2026/03/26	2030	06/05/2027		Bond Future	8.6689	100.5964	8.6601	100.6173	0.102	0.0000	0.0000
2026/03/26	2030	06/05/2027	7.27 Call	Bond Future	44.1000	0.0441	44.9300	0.0449	1.882	0.0000	0.0000
2026/03/26	2030	06/05/2027	7.27 Put	Bond Future	3414.8000	3.4148	3394.7300	3.3947	0.588	0.0000	0.0000
2026/03/26	2031	07/05/2026		Bond Future	114.2052	114.2052	113.6640	113.6640	0.474	0.0000	0.0000
2026/03/26	2031	07/05/2026	113.84 Call	Bond Future	511.5500	0.5116	209.8800	0.2099	58.972	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	
2026/03/26	2031	07/05/2026	113.84 Put	Bond Future	146.3600	0.1464	385.8700	0.3859	163.644	0.0000	0.0000
2026/03/26	2031	06/08/2026		Bond Future	113.8923	113.8923	113.3407	113.3407	0.484	0.0000	0.0000
2026/03/26	2031	06/08/2026	113.81 Call	Bond Future	529.3400	0.5293	285.2300	0.2852	46.116	0.0000	0.0000
2026/03/26	2031	06/08/2026	113.81 Put	Bond Future	447.0900	0.4471	754.5000	0.7545	68.758	0.0000	0.0000
2026/03/26	2031	05/11/2026		Bond Future	116.0083	116.0083	115.4464	115.4464	0.484	0.0000	0.0000
2026/03/26	2031	05/11/2026	111.49 Call	Bond Future	4518.7300	4.5187	3957.9700	3.9580	12.410	0.0000	0.0000
2026/03/26	2031	05/11/2026	111.49 Put	Bond Future	0.4400	0.0004	1.5700	0.0016	256.818	0.0000	0.0000
2026/03/26	2031	04/02/2027		Bond Future	115.7516	115.7516	115.1780	115.1780	0.496	0.0000	0.0000
2026/03/26	2031	04/02/2027	116.18 Call	Bond Future	491.4500	0.4915	294.6000	0.2946	40.055	0.0000	0.0000
2026/03/26	2031	04/02/2027	116.18 Put	Bond Future	919.8700	0.9199	1296.6500	1.2967	40.960	0.0000	0.0000
2026/03/26	2031	06/05/2027		Bond Future	117.9063	117.9063	117.3221	117.3221	0.495	0.0000	0.0000
2026/03/26	2031	06/05/2027	116.87 Call	Bond Future	1355.3400	1.3553	967.8700	0.9679	28.588	0.0000	0.0000
2026/03/26	2031	06/05/2027	116.87 Put	Bond Future	319.0900	0.3191	515.7500	0.5158	61.632	0.0000	0.0000
2026/03/26	2032	07/05/2026		Bond Future	8.6872	98.9496	8.6761	98.9995	0.128	0.0000	0.0000
2026/03/26	2032	07/05/2026	10.14 Call	Bond Future	6250.8800	6.2509	6300.0900	6.3001	0.787	0.0000	0.0000
2026/03/26	2032	07/05/2026	10.14 Put	Bond Future	4.7900	0.0048	4.0500	0.0041	15.449	0.0000	0.0000
2026/03/26	2032	07/05/2026	Put	Bond Future	1413.1900	1.4132	1370.4000	1.3704	3.028	0.0000	0.0000
2026/03/26	2032	07/05/2026	Call	Bond Future	362.7800	0.3628	369.9400	0.3699	1.974	0.0000	0.0000
2026/03/26	2032	06/08/2026		Bond Future	8.7658	100.7480	8.7540	100.7988	0.134	0.0000	0.0000
2026/03/26	2032	06/08/2026	10.12 Call	Bond Future	5758.1500	5.7582	5803.4400	5.8034	0.787	0.0000	0.0000
2026/03/26	2032	06/08/2026	10.12 Put	Bond Future	127.5500	0.1276	122.0200	0.1220	4.336	0.0000	0.0000
2026/03/26	2032	05/11/2026		Bond Future	8.8378	98.4368	8.8253	98.4885	0.141	0.0000	0.0000
2026/03/26	2032	05/11/2026	9.16 Call	Bond Future	2341.4600	2.3415	2371.1900	2.3712	1.270	0.0000	0.0000
2026/03/26	2032	05/11/2026	9.16 Put	Bond Future	1015.1800	1.0152	993.2600	0.9933	2.159	0.0000	0.0000
2026/03/26	2032	04/02/2027		Bond Future	8.9125	100.2898	8.8993	100.3423	0.148	0.0000	0.0000
2026/03/26	2032	04/02/2027	8.48 Call	Bond Future	845.8700	0.8459	861.3700	0.8614	1.832	0.0000	0.0000
2026/03/26	2032	04/02/2027	8.48 Put	Bond Future	2588.7100	2.5887	2551.6600	2.5517	1.431	0.0000	0.0000
2026/03/26	2032	06/05/2027		Bond Future	9.0051	97.9748	8.9911	98.0285	0.156	0.0000	0.0000
2026/03/26	2032	06/05/2027	7.80 Call	Bond Future	178.6000	0.1786	183.4700	0.1835	2.727	0.0000	0.0000
2026/03/26	2032	06/05/2027	7.80 Put	Bond Future	4914.5100	4.9145	4865.6700	4.8657	0.994	0.0000	0.0000
2026/03/26	2033	07/05/2026		Bond Future	140.7164	140.7164	140.7146	140.7146	0.001	0.0000	0.0000
2026/03/26	2033	07/05/2026	135.16 Call	Bond Future	5556.3800	5.5564	5554.6400	5.5546	0.031	0.0000	0.0000
2026/03/26	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2033	06/08/2026		Bond Future	143.3088	143.3088	143.3069	143.3069	0.001	0.0000	0.0000
2026/03/26	2033	06/08/2026	134.25 Call	Bond Future	9058.8100	9.0588	9056.9000	9.0569	0.021	0.0000	0.0000
2026/03/26	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2033	05/11/2026		Bond Future	144.3884	144.3884	144.3860	144.3860	0.002	0.0000	0.0000
2026/03/26	2033	05/11/2026	137.26 Call	Bond Future	7128.3600	7.1284	7126.0400	7.1260	0.033	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	
2026/03/26	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2033	04/02/2027		Bond Future	147.1388	147.1388	147.1364	147.1364	0.002	0.0000	0.0000
2026/03/26	2033	04/02/2027	142.71 Call	Bond Future	4428.7800	4.4288	4426.3700	4.4264	0.054	0.0000	0.0000
2026/03/26	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2033	06/05/2027		Bond Future	148.2623	148.2623	148.2593	148.2593	0.002	0.0000	0.0000
2026/03/26	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2033	06/05/2027	151.21 Put	Bond Future	2947.6900	2.9477	2950.6600	2.9507	0.101	0.0000	0.0000
2026/03/26	2037	07/05/2026	9.00 Put	Bond Future	2113.9100	2.1139	2154.1300	2.1541	1.903	0.0000	0.0000
2026/03/26	2037	07/05/2026	9.00 Call	Bond Future	266.4900	0.2665	246.6100	0.2466	7.460	0.0000	0.0000
2026/03/26	2037	07/05/2026	9.49 Put	Bond Future	518.6900	0.5187	526.1400	0.5261	1.436	0.0000	0.0000
2026/03/26	2037	07/05/2026	9.49 Call	Bond Future	1850.1400	1.8501	1797.4900	1.7975	2.846	0.0000	0.0000
2026/03/26	2037	07/05/2026	10.06 Call	Bond Future	4922.7300	4.9227	4861.9100	4.8619	1.235	0.0000	0.0000
2026/03/26	2037	07/05/2026	10.06 Put	Bond Future	68.2800	0.0683	67.5600	0.0676	1.054	0.0000	0.0000
2026/03/26	2037	07/05/2026	12.40 Call	Bond Future	17559.7400	17.5597	17499.6400	17.4996	0.342	0.0000	0.0000
2026/03/26	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2037	07/05/2026	10.95 Put	Bond Future	1.5800	0.0016	1.4700	0.0015	6.962	0.0000	0.0000
2026/03/26	2037	07/05/2026	10.95 Call	Bond Future	10005.0400	10.0050	9944.8300	9.9448	0.602	0.0000	0.0000
2026/03/26	2037	07/05/2026		Bond Future	9.2821	97.1074	9.2914	97.0473	0.100	0.0000	0.0000
2026/03/26	2037	07/05/2026	11.32 Call	Bond Future	12025.6400	12.0256	11965.5300	11.9655	0.500	0.0000	0.0000
2026/03/26	2037	07/05/2026	11.32 Put	Bond Future	0.1400	0.0001	0.1300	0.0001	7.143	0.0000	0.0000
2026/03/26	2037	06/08/2026		Bond Future	9.3597	94.6123	9.3693	94.5510	0.103	0.0000	0.0000
2026/03/26	2037	06/08/2026	11.71 Call	Bond Future	13437.9200	13.4379	13376.6600	13.3767	0.456	0.0000	0.0000
2026/03/26	2037	06/08/2026	11.71 Put	Bond Future	12.5900	0.0126	12.5900	0.0126	0.000	0.0000	0.0000
2026/03/26	2037	06/08/2026	11.30 Call	Bond Future	11322.4500	11.3225	11261.3400	11.2613	0.540	0.0000	0.0000
2026/03/26	2037	06/08/2026	11.30 Put	Bond Future	42.6300	0.0426	42.7800	0.0428	0.352	0.0000	0.0000
2026/03/26	2037	06/08/2026	10.70 Call	Bond Future	8189.0000	8.1890	8129.1600	8.1292	0.731	0.0000	0.0000
2026/03/26	2037	06/08/2026	10.70 Put	Bond Future	191.8800	0.1919	193.3000	0.1933	0.740	0.0000	0.0000
2026/03/26	2037	06/08/2026	10.02 Put	Bond Future	585.1900	0.5852	592.1800	0.5922	1.194	0.0000	0.0000
2026/03/26	2037	06/08/2026	10.02 Call	Bond Future	4644.7200	4.6447	4590.4500	4.5905	1.168	0.0000	0.0000
2026/03/26	2037	05/11/2026		Bond Future	9.4245	96.3484	9.4346	96.2858	0.107	0.0000	0.0000
2026/03/26	2037	05/11/2026	10.62 Call	Bond Future	7568.1200	7.5681	7510.9000	7.5109	0.756	0.0000	0.0000
2026/03/26	2037	05/11/2026	10.62 Put	Bond Future	517.3600	0.5174	522.6800	0.5227	1.028	0.0000	0.0000
2026/03/26	2037	05/11/2026	10.83 Call	Bond Future	8603.1800	8.6032	8544.4800	8.5445	0.682	0.0000	0.0000
2026/03/26	2037	05/11/2026	10.83 Put	Bond Future	388.1200	0.3881	391.9600	0.3920	0.989	0.0000	0.0000
2026/03/26	2037	05/11/2026	10.23 Call	Bond Future	5652.6600	5.6527	5599.3200	5.5993	0.944	0.0000	0.0000
2026/03/26	2037	05/11/2026	10.23 Put	Bond Future	821.4900	0.8215	830.6900	0.8307	1.120	0.0000	0.0000
2026/03/26	2037	05/11/2026	9.46 Put	Bond Future	2090.4900	2.0905	2115.3000	2.1153	1.187	0.0000	0.0000
2026/03/26	2037	05/11/2026	9.46 Call	Bond Future	2310.4600	2.3105	2272.7300	2.2727	1.633	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	
2026/03/26	2037	04/02/2027		Bond Future	9.4913	93.9040	9.5018	93.8403	0.110	0.0000	0.0000
2026/03/26	2037	04/02/2027	9.51 Call	Bond Future	2445.3000	2.4453	2408.5400	2.4085	1.503	0.0000	0.0000
2026/03/26	2037	04/02/2027	9.51 Put	Bond Future	2331.4700	2.3315	2358.3700	2.3584	1.154	0.0000	0.0000
2026/03/26	2037	04/02/2027	9.81 Call	Bond Future	3610.1200	3.6101	3566.2100	3.5662	1.216	0.0000	0.0000
2026/03/26	2037	04/02/2027	9.81 Put	Bond Future	1696.0000	1.6960	1715.7500	1.7158	1.165	0.0000	0.0000
2026/03/26	2037	04/02/2027	9.31 Call	Bond Future	1770.0300	1.7700	1738.9500	1.7390	1.756	0.0000	0.0000
2026/03/26	2037	04/02/2027	9.31 Put	Bond Future	2882.6000	2.8826	2915.1800	2.9152	1.130	0.0000	0.0000
2026/03/26	2037	04/02/2027	8.44 Put	Bond Future	6877.0400	6.8770	6934.2900	6.9343	0.832	0.0000	0.0000
2026/03/26	2037	04/02/2027	8.44 Call	Bond Future	174.5900	0.1746	168.1800	0.1682	3.671	0.0000	0.0000
2026/03/26	2037	06/05/2027		Bond Future	9.5730	95.6299	9.5839	95.5652	0.113	0.0000	0.0000
2026/03/26	2037	06/05/2027	8.58 Call	Bond Future	364.7600	0.3648	354.5100	0.3545	2.810	0.0000	0.0000
2026/03/26	2037	06/05/2027	8.58 Put	Bond Future	6540.4000	6.5404	6594.8500	6.5949	0.833	0.0000	0.0000
2026/03/26	2038	07/05/2026		Bond Future	153.9171	153.9171	153.7628	153.7628	0.100	0.0000	0.0000
2026/03/26	2038	07/05/2026	144.53 Call	Bond Future	9387.0800	9.3871	9232.8300	9.2328	1.643	0.0000	0.0000
2026/03/26	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2038	06/08/2026		Bond Future	154.5584	154.5584	154.4008	154.4008	0.102	0.0000	0.0000
2026/03/26	2038	06/08/2026	144.72 Call	Bond Future	9838.3800	9.8384	9680.8200	9.6808	1.601	0.0000	0.0000
2026/03/26	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2038	05/11/2026		Bond Future	157.4298	157.4298	157.2692	157.2692	0.102	0.0000	0.0000
2026/03/26	2038	05/11/2026	146.31 Call	Bond Future	11119.7700	11.1198	10959.2200	10.9592	1.444	0.0000	0.0000
2026/03/26	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2038	04/02/2027		Bond Future	158.1893	158.1893	158.0247	158.0247	0.104	0.0000	0.0000
2026/03/26	2038	04/02/2027	153.83 Call	Bond Future	4359.2700	4.3593	4194.7300	4.1947	3.774	0.0000	0.0000
2026/03/26	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2038	06/05/2027		Bond Future	161.1348	161.1348	160.9674	160.9674	0.104	0.0000	0.0000
2026/03/26	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2038	06/05/2027	166.10 Put	Bond Future	4965.1800	4.9652	5132.6200	5.1326	3.372	0.0000	0.0000
2026/03/26	2040	07/05/2026	8.65 Put	Bond Future	6620.8500	6.6209	6651.9200	6.6519	0.469	0.0000	0.0000
2026/03/26	2040	07/05/2026	8.65 Call	Bond Future	0.6400	0.0006	0.5300	0.0005	17.188	0.0000	0.0000
2026/03/26	2040	07/05/2026	12.22 Call	Bond Future	17343.8600	17.3439	17312.6800	17.3127	0.180	0.0000	0.0000
2026/03/26	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2040	07/05/2026	11.72 Call	Bond Future	14512.8900	14.5129	14481.7000	14.4817	0.215	0.0000	0.0000
2026/03/26	2040	07/05/2026	11.72 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2026/03/26	2040	07/05/2026	10.70 Put	Bond Future	17.0000	0.0170	15.9400	0.0159	6.235	0.0000	0.0000
2026/03/26	2040	07/05/2026	10.70 Call	Bond Future	8269.0300	8.2690	8236.7900	8.2368	0.390	0.0000	0.0000
2026/03/26	2040	07/05/2026	12.53 Call	Bond Future	19026.1800	19.0262	18995.0000	18.9950	0.164	0.0000	0.0000
2026/03/26	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2040	07/05/2026	12.03 Call	Bond Future	16285.5300	16.2855	16254.3500	16.2544	0.191	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	
2026/03/26	2040	07/05/2026	12.03 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/26	2040	07/05/2026	11.12 Put	Bond Future	2.9200	0.0029	2.6400	0.0026	9.589	0.0000	0.0000
2026/03/26	2040	07/05/2026	11.12 Call	Bond Future	10915.4400	10.9154	10883.9800	10.8840	0.288	0.0000	0.0000
2026/03/26	2040	07/05/2026		Bond Future	9.5064	98.6476	9.5107	98.6164	0.044	0.0000	0.0000
2026/03/26	2040	07/05/2026	11.67 Call	Bond Future	14221.5400	14.2215	14190.3500	14.1904	0.219	0.0000	0.0000
2026/03/26	2040	07/05/2026	11.67 Put	Bond Future	0.0900	0.0001	0.0800	0.0001	11.111	0.0000	0.0000
2026/03/26	2040	07/05/2026	Put	Bond Future	1951.0000	1.9510	1960.1400	1.9601	0.468	0.0000	0.0000
2026/03/26	2040	07/05/2026	Call	Bond Future	598.5500	0.5986	576.5100	0.5765	3.682	0.0000	0.0000
2026/03/26	2040	06/08/2026		Bond Future	9.5828	95.9298	9.5871	95.8981	0.046	0.0000	0.0000
2026/03/26	2040	06/08/2026	12.19 Call	Bond Future	16503.5300	16.5035	16471.6400	16.4716	0.193	0.0000	0.0000
2026/03/26	2040	06/08/2026	12.19 Put	Bond Future	7.5500	0.0076	7.3900	0.0074	2.119	0.0000	0.0000
2026/03/26	2040	05/11/2026		Bond Future	9.6472	97.6902	9.6517	97.6577	0.047	0.0000	0.0000
2026/03/26	2040	05/11/2026	11.06 Call	Bond Future	9825.4500	9.8255	9793.0900	9.7931	0.329	0.0000	0.0000
2026/03/26	2040	05/11/2026	11.06 Put	Bond Future	460.8700	0.4609	460.9600	0.4610	0.020	0.0000	0.0000
2026/03/26	2040	05/11/2026	11.27 Call	Bond Future	10961.5900	10.9616	10928.9900	10.9290	0.297	0.0000	0.0000
2026/03/26	2040	05/11/2026	11.27 Put	Bond Future	319.4800	0.3195	319.3300	0.3193	0.047	0.0000	0.0000
2026/03/26	2040	05/11/2026	10.67 Call	Bond Future	7656.8700	7.6569	7625.5200	7.6255	0.409	0.0000	0.0000
2026/03/26	2040	05/11/2026	10.67 Put	Bond Future	740.1600	0.7402	741.2600	0.7413	0.149	0.0000	0.0000
2026/03/26	2040	05/11/2026	9.91 Put	Bond Future	1833.4400	1.8334	1840.0300	1.8400	0.359	0.0000	0.0000
2026/03/26	2040	05/11/2026	9.91 Call	Bond Future	3682.7800	3.6828	3656.9200	3.6569	0.702	0.0000	0.0000
2026/03/26	2040	04/02/2027		Bond Future	9.7133	95.0206	9.7180	94.9875	0.049	0.0000	0.0000
2026/03/26	2040	04/02/2027	9.93 Call	Bond Future	3684.9600	3.6850	3660.7500	3.6608	0.657	0.0000	0.0000
2026/03/26	2040	04/02/2027	9.93 Put	Bond Future	2180.7600	2.1808	2189.6700	2.1897	0.409	0.0000	0.0000
2026/03/26	2040	04/02/2027	10.17 Call	Bond Future	4826.2900	4.8263	4799.5700	4.7996	0.554	0.0000	0.0000
2026/03/26	2040	04/02/2027	10.17 Put	Bond Future	1695.7700	1.6958	1702.1700	1.7022	0.377	0.0000	0.0000
2026/03/26	2040	04/02/2027	9.67 Call	Bond Future	2570.2600	2.5703	2549.5500	2.5496	0.806	0.0000	0.0000
2026/03/26	2040	04/02/2027	9.67 Put	Bond Future	2874.5100	2.8745	2886.9200	2.8869	0.432	0.0000	0.0000
2026/03/26	2040	04/02/2027	8.78 Put	Bond Future	7179.3900	7.1794	7207.0600	7.2071	0.385	0.0000	0.0000
2026/03/26	2040	04/02/2027	8.78 Call	Bond Future	296.8000	0.2968	291.3500	0.2914	1.836	0.0000	0.0000
2026/03/26	2040	06/05/2027		Bond Future	9.7922	96.7668	9.7970	96.7333	0.050	0.0000	0.0000
2026/03/26	2040	06/05/2027	8.88 Call	Bond Future	520.0400	0.5200	512.7600	0.5128	1.400	0.0000	0.0000
2026/03/26	2040	06/05/2027	8.88 Put	Bond Future	7119.2200	7.1192	7145.4600	7.1455	0.369	0.0000	0.0000
2026/03/26	2043	07/05/2026		Bond Future	119.1166	119.1166	119.9289	119.9289	0.682	0.0000	0.0000
2026/03/26	2043	07/05/2026	111.70 Call	Bond Future	7416.5833	7.4166	8228.8703	8.2289	10.952	0.0000	0.0000
2026/03/26	2043	07/05/2026	111.70 Put	Bond Future	0.0033	0.0000	0.0003	0.0000	91.916	0.0000	0.0000
2026/03/26	2043	06/08/2026		Bond Future	118.4639	118.4639	119.2908	119.2908	0.698	0.0000	0.0000
2026/03/26	2043	06/08/2026	110.88 Call	Bond Future	7594.6628	7.5947	8415.7379	8.4157	10.811	0.0000	0.0000
2026/03/26	2043	06/08/2026	110.88 Put	Bond Future	10.7928	0.0108	4.9379	0.0049	54.248	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	
2026/03/26	2043	05/11/2026		Bond Future	120.6649	120.6649	121.5070	121.5070	0.698	0.0000	0.0000
2026/03/26	2043	05/11/2026	112.84 Call	Bond Future	7858.6105	7.8586	8685.8411	8.6858	10.526	0.0000	0.0000
2026/03/26	2043	05/11/2026	112.84 Put	Bond Future	33.7205	0.0337	18.8011	0.0188	44.244	0.0000	0.0000
2026/03/26	2043	04/02/2027		Bond Future	120.0579	120.0579	120.9149	120.9149	0.714	0.0000	0.0000
2026/03/26	2043	04/02/2027	117.63 Call	Bond Future	3291.1464	3.2911	3922.4433	3.9224	19.182	0.0000	0.0000
2026/03/26	2043	04/02/2027	117.63 Put	Bond Future	863.2364	0.8632	637.5633	0.6376	26.143	0.0000	0.0000
2026/03/26	2043	06/05/2027		Bond Future	122.2925	122.2925	123.1656	123.1656	0.714	0.0000	0.0000
2026/03/26	2043	06/05/2027	127.48 Call	Bond Future	456.5109	0.4565	621.2759	0.6213	36.092	0.0000	0.0000
2026/03/26	2043	06/05/2027	127.48 Put	Bond Future	5644.0509	5.6441	4935.6759	4.9357	12.551	0.0000	0.0000
2026/03/26	2044	07/05/2026	10.00 Call	Bond Future	3857.8600	3.8579	3749.8100	3.7498	2.801	0.0000	0.0000
2026/03/26	2044	07/05/2026	10.00 Put	Bond Future	291.2100	0.2912	299.1300	0.2991	2.720	0.0000	0.0000
2026/03/26	2044	07/05/2026	Put	Bond Future	4433.2200	4.4332	4533.1600	4.5332	2.254	0.0000	0.0000
2026/03/26	2044	07/05/2026	Call	Bond Future	132.6000	0.1326	116.5700	0.1166	12.089	0.0000	0.0000
2026/03/26	2044	07/05/2026		Bond Future	9.5430	95.6994	9.5574	95.5834	0.151	0.0000	0.0000
2026/03/26	2044	07/05/2026	11.80 Call	Bond Future	15747.7000	15.7477	15631.7200	15.6317	0.736	0.0000	0.0000
2026/03/26	2044	07/05/2026	11.80 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000	0.0000
2026/03/26	2044	06/08/2026		Bond Future	9.6117	93.0534	9.6266	92.9353	0.155	0.0000	0.0000
2026/03/26	2044	06/08/2026	12.42 Call	Bond Future	18729.0500	18.7291	18610.9400	18.6109	0.631	0.0000	0.0000
2026/03/26	2044	06/08/2026	12.42 Put	Bond Future	5.1800	0.0052	5.2600	0.0053	1.544	0.0000	0.0000
2026/03/26	2044	06/08/2026	9.75 Call	Bond Future	2839.4500	2.8395	2762.1200	2.7621	2.723	0.0000	0.0000
2026/03/26	2044	06/08/2026	9.75 Put	Bond Future	1753.1900	1.7532	1794.0500	1.7941	2.331	0.0000	0.0000
2026/03/26	2044	06/08/2026	9.25 Call	Bond Future	843.8000	0.8438	804.4700	0.8045	4.661	0.0000	0.0000
2026/03/26	2044	06/08/2026	9.25 Put	Bond Future	3778.2400	3.7782	3857.1000	3.8571	2.087	0.0000	0.0000
2026/03/26	2044	06/08/2026	9.00 Call	Bond Future	462.3300	0.4623	437.4000	0.4374	5.392	0.0000	0.0000
2026/03/26	2044	06/08/2026	9.00 Put	Bond Future	5507.4700	5.5075	5600.7300	5.6007	1.693	0.0000	0.0000
2026/03/26	2044	05/11/2026		Bond Future	9.6694	94.7610	9.6848	94.6405	0.159	0.0000	0.0000
2026/03/26	2044	05/11/2026	11.34 Call	Bond Future	12122.1900	12.1222	12008.1400	12.0081	0.941	0.0000	0.0000
2026/03/26	2044	05/11/2026	11.34 Put	Bond Future	334.2400	0.3342	340.7000	0.3407	1.933	0.0000	0.0000
2026/03/26	2044	04/02/2027		Bond Future	9.7283	92.1615	9.7442	92.0388	0.163	0.0000	0.0000
2026/03/26	2044	04/02/2027	10.18 Call	Bond Future	5289.5600	5.2896	5202.1900	5.2022	1.652	0.0000	0.0000
2026/03/26	2044	04/02/2027	10.18 Put	Bond Future	1896.9700	1.8970	1932.3300	1.9323	1.864	0.0000	0.0000
2026/03/26	2044	06/05/2027		Bond Future	9.7980	93.8551	9.8144	93.7303	0.167	0.0000	0.0000
2026/03/26	2044	06/05/2027	9.08 Call	Bond Future	949.8300	0.9498	918.3600	0.9184	3.313	0.0000	0.0000
2026/03/26	2044	06/05/2027	9.08 Put	Bond Future	6676.5800	6.6766	6769.9700	6.7700	1.399	0.0000	0.0000
2026/03/26	2046	07/05/2026		Bond Future	133.5818	133.5818	132.9949	132.9949	0.439	0.0000	0.0000
2026/03/26	2046	07/05/2026	124.95 Call	Bond Future	8631.8300	8.6318	8044.8700	8.0449	6.800	0.0000	0.0000
2026/03/26	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2046	06/08/2026		Bond Future	136.0428	136.0428	135.4449	135.4449	0.439	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	
2026/03/26	2046	06/08/2026	122.38 Call	Bond Future	13662.7800	13.6628	13064.9000	13.0649	4.376	0.0000	0.0000
2026/03/26	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2046	05/11/2026		Bond Future	136.2432	136.2432	135.6336	135.6336	0.447	0.0000	0.0000
2026/03/26	2046	05/11/2026	125.48 Call	Bond Future	10763.1700	10.7632	10153.6300	10.1536	5.663	0.0000	0.0000
2026/03/26	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2046	04/02/2027		Bond Future	138.8385	138.8385	138.2174	138.2174	0.447	0.0000	0.0000
2026/03/26	2046	04/02/2027	131.09 Call	Bond Future	7748.4900	7.7485	7127.4100	7.1274	8.015	0.0000	0.0000
2026/03/26	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2046	06/05/2027	148.99 Put	Bond Future	9941.9000	9.9419	10575.6000	10.5756	6.374	0.0000	0.0000
2026/03/26	2046	06/05/2027		Bond Future	139.0481	139.0481	138.4144	138.4144	0.456	0.0000	0.0000
2026/03/26	2050	07/05/2026		Bond Future	136.8321	136.8321	136.3768	136.3768	0.333	0.0000	0.0000
2026/03/26	2050	07/05/2026	124.07 Call	Bond Future	12762.1100	12.7621	12306.7600	12.3068	3.568	0.0000	0.0000
2026/03/26	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2050	06/08/2026		Bond Future	136.9090	136.9090	136.4448	136.4448	0.339	0.0000	0.0000
2026/03/26	2050	06/08/2026	123.27 Call	Bond Future	13638.9500	13.6390	13174.8200	13.1748	3.403	0.0000	0.0000
2026/03/26	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2050	05/11/2026		Bond Future	139.4525	139.4525	138.9796	138.9796	0.339	0.0000	0.0000
2026/03/26	2050	05/11/2026	123.84 Call	Bond Future	15612.4800	15.6125	15139.5600	15.1396	3.029	0.0000	0.0000
2026/03/26	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2050	04/02/2027		Bond Future	139.6155	139.6155	139.1329	139.1329	0.346	0.0000	0.0000
2026/03/26	2050	04/02/2027	132.39 Call	Bond Future	7225.5300	7.2255	6742.8800	6.7429	6.680	0.0000	0.0000
2026/03/26	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2050	06/05/2027		Bond Future	142.2151	142.2151	141.7237	141.7237	0.346	0.0000	0.0000
2026/03/26	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	2050	06/05/2027	150.46 Put	Bond Future	8244.9400	8.2449	8736.3100	8.7363	5.960	0.0000	0.0000
2026/03/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	AL37	07/05/2026		Index Future	1245.7990	1245.7990	1245.3110	1245.3110	0.039	0.0000	0.0000
2026/03/26	AL37	06/08/2026		Index Future	1268.1990	1268.1990	1267.7000	1267.7000	0.039	0.0000	0.0000
2026/03/26	AL37	05/11/2026		Index Future	1291.7090	1291.7090	1291.2000	1291.2000	0.039	0.0000	0.0000
2026/03/26	AL37	04/02/2027		Index Future	1316.0210	1316.0210	1315.5020	1315.5020	0.039	0.0000	0.0000
2026/03/26	AL37	06/05/2027		Index Future	1340.2510	1340.2510	1339.7250	1339.7250	0.039	0.0000	0.0000
2026/03/26	AL7T	07/05/2026		Index Future	1594.8880	1594.8880	1594.0180	1594.0180	0.055	0.0000	0.0000
2026/03/26	AL7T	06/08/2026		Index Future	1623.5630	1623.5630	1622.6770	1622.6770	0.055	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
2026/03/26	AL7T	05/11/2026	Index Future	1653.6620	1653.6620	1652.7570	1652.7570	0.055	0.0000	0.0000
2026/03/26	AL7T	04/02/2027	Index Future	1684.7860	1684.7860	1683.8640	1683.8640	0.055	0.0000	0.0000
2026/03/26	AL7T	06/05/2027	Index Future	1715.8060	1715.8060	1714.8690	1714.8690	0.055	0.0000	0.0000
2026/03/26	ALBI	07/05/2026	Index Future	1354.2000	1354.2000	1353.1550	1353.1550	0.077	0.0000	0.0000
2026/03/26	ALBI	06/08/2026	Index Future	1378.5480	1378.5480	1377.4830	1377.4830	0.077	0.0000	0.0000
2026/03/26	ALBI	05/11/2026	Index Future	1404.1050	1404.1050	1403.0180	1403.0180	0.077	0.0000	0.0000
2026/03/26	ALBI	04/02/2027	Index Future	1430.5310	1430.5310	1429.4250	1429.4250	0.077	0.0000	0.0000
2026/03/26	ALBI	06/05/2027	Index Future	1456.8700	1456.8700	1455.7450	1455.7450	0.077	0.0000	0.0000
2026/03/26	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C039	31/03/2039	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C040	31/01/2040	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C044	31/01/2044	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C048	28/02/2048	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C050	31/12/2050	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C186	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C202	07/12/2033	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C209	31/03/2036	Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/26	C210	31/03/2028	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C213	28/02/2031	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C214	28/02/2041	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C253	31/03/2053	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	C219	31/03/2029	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	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	
2026/03/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/26	ES33	07/05/2026		Bond Future	9.4490	91.0087	9.4480	91.0137	0.011	0.0000	0.0000
2026/03/26	ES33	07/05/2026	11.69 Call	Bond Future	10128.1200	10.1281	10133.1900	10.1332	0.050	0.0000	0.0000
2026/03/26	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES33	06/08/2026		Bond Future	9.5434	92.6853	9.5424	92.6904	0.011	0.0000	0.0000
2026/03/26	ES33	06/08/2026	12.02 Call	Bond Future	10816.6900	10.8167	10821.8000	10.8218	0.047	0.0000	0.0000
2026/03/26	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES33	05/11/2026		Bond Future	9.6359	90.6141	9.6348	90.6192	0.012	0.0000	0.0000
2026/03/26	ES33	05/11/2026	10.83 Call	Bond Future	5285.6800	5.2857	5290.7900	5.2908	0.097	0.0000	0.0000
2026/03/26	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES33	04/02/2027		Bond Future	9.7350	92.3403	9.7339	92.3454	0.012	0.0000	0.0000
2026/03/26	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES33	04/02/2027	9.70 Put	Bond Future	156.3000	0.1563	151.1200	0.1511	3.314	0.0000	0.0000
2026/03/26	ES33	06/05/2027		Bond Future	9.8459	90.2644	9.8446	90.2699	0.013	0.0000	0.0000
2026/03/26	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES33	06/05/2027	8.80 Put	Bond Future	4660.9000	4.6609	4655.4600	4.6555	0.117	0.0000	0.0000
2026/03/26	ES42	07/05/2026		Bond Future	9.8771	89.4389	9.8812	89.4084	0.042	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	
2026/03/26	ES42	07/05/2026	12.20 Call	Bond Future	14797.5000	14.7975	14767.0100	14.7670	0.206	0.0000	0.0000
2026/03/26	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES42	06/08/2026		Bond Future	9.9527	91.0867	9.9570	91.0556	0.044	0.0000	0.0000
2026/03/26	ES42	06/08/2026	12.65 Call	Bond Future	16612.3800	16.6124	16581.2500	16.5813	0.187	0.0000	0.0000
2026/03/26	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES42	05/11/2026		Bond Future	10.0240	88.5150	10.0284	88.4832	0.045	0.0000	0.0000
2026/03/26	ES42	05/11/2026	11.66 Call	Bond Future	10550.1500	10.5502	10518.3400	10.5183	0.302	0.0000	0.0000
2026/03/26	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES42	04/02/2027		Bond Future	10.0959	90.2012	10.1005	90.1688	0.046	0.0000	0.0000
2026/03/26	ES42	04/02/2027	10.29 Call	Bond Future	1341.3100	1.3413	1308.8900	1.3089	2.417	0.0000	0.0000
2026/03/26	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES42	06/05/2027		Bond Future	10.1774	87.6157	10.1822	87.5828	0.047	0.0000	0.0000
2026/03/26	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	ES42	06/05/2027	9.33 Put	Bond Future	6126.6900	6.1267	6159.5700	6.1596	0.537	0.0000	0.0000
2026/03/26	GOVI	07/05/2026		GOVI	1327.4390	1327.4390	1326.3780	1326.3780	0.080	0.0000	0.0000
2026/03/26	GOVI	07/05/2026	1,177.00 Call	GOVI	1504390.0000	150.4390	1493780.0000	149.3780	0.705	0.0000	0.0000
2026/03/26	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	GOVI	06/08/2026		GOVI	1351.3060	1351.3060	1350.2250	1350.2250	0.080	0.0000	0.0000
2026/03/26	GOVI	06/08/2026	1,189.00 Call	GOVI	1623060.0000	162.3060	1612250.0000	161.2250	0.666	0.0000	0.0000
2026/03/26	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	GOVI	05/11/2026		GOVI	1376.3570	1376.3570	1375.2540	1375.2540	0.080	0.0000	0.0000
2026/03/26	GOVI	05/11/2026	1,277.00 Call	GOVI	993570.0000	99.3570	982540.0000	98.2540	1.110	0.0000	0.0000
2026/03/26	GOVI	05/11/2026	1,277.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	GOVI	04/02/2027		GOVI	1402.2620	1402.2620	1401.1380	1401.1380	0.080	0.0000	0.0000
2026/03/26	GOVI	04/02/2027	1,369.00 Call	GOVI	332620.0000	33.2620	321380.0000	32.1380	3.379	0.0000	0.0000
2026/03/26	GOVI	04/02/2027	1,369.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	GOVI	06/05/2027		GOVI	1428.0800	1428.0800	1426.9380	1426.9380	0.080	0.0000	0.0000
2026/03/26	GOVI	06/05/2027	1,427.00 Call	GOVI	10800.0000	1.0800	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/26	GOVI	06/05/2027	1,427.00 Put	GOVI	0.0000	0.0000	620.0000	0.0620	100.000	0.0000	0.0000
2026/03/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/26	I258	07/05/2026		Bond Future	126.1160	126.1160	124.4688	124.4688	1.306	0.0000	0.0000
2026/03/26	I258	07/05/2026	113.73 Call	Bond Future	12386.0406	12.3860	10738.7988	10.7388	13.299	0.0000	0.0000
2026/03/26	I258	07/05/2026	113.73 Put	Bond Future	0.0006	0.0000	0.0088	0.0000	1,301.587	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	
2026/03/26	I258	06/08/2026		Bond Future	125.5923	125.5923	123.9145	123.9145	1.336	0.0000	0.0000
2026/03/26	I258	06/08/2026	112.95 Call	Bond Future	12646.4020	12.6464	10976.3409	10.9763	13.206	0.0000	0.0000
2026/03/26	I258	06/08/2026	112.95 Put	Bond Future	4.0820	0.0041	11.8709	0.0119	190.814	0.0000	0.0000
2026/03/26	I258	05/11/2026		Bond Future	127.9257	127.9257	126.2166	126.2166	1.336	0.0000	0.0000
2026/03/26	I258	05/11/2026	114.95 Call	Bond Future	13004.4589	13.0045	11326.5929	11.3266	12.902	0.0000	0.0000
2026/03/26	I258	05/11/2026	114.95 Put	Bond Future	28.7389	0.0287	59.9729	0.0600	108.682	0.0000	0.0000
2026/03/26	I258	04/02/2027		Bond Future	127.4572	127.4572	125.7141	125.7141	1.368	0.0000	0.0000
2026/03/26	I258	04/02/2027	118.90 Call	Bond Future	8947.2658	8.9473	7432.1676	7.4322	16.934	0.0000	0.0000
2026/03/26	I258	04/02/2027	118.90 Put	Bond Future	390.0658	0.3901	618.0276	0.6180	58.442	0.0000	0.0000
2026/03/26	I258	06/05/2027		Bond Future	129.8295	129.8295	128.0543	128.0543	1.367	0.0000	0.0000
2026/03/26	I258	06/05/2027	134.78 Call	Bond Future	1448.9736	1.4490	995.3696	0.9954	31.305	0.0000	0.0000
2026/03/26	I258	06/05/2027	134.78 Put	Bond Future	6399.4536	6.3995	7721.0596	7.7211	20.652	0.0000	0.0000
2026/03/26	IGOV	07/05/2026		Index Future	427.8730	427.8730	429.1150	429.1150	0.290	0.0000	0.0000
2026/03/26	IGOV	06/08/2026		Index Future	435.6710	435.6710	436.9350	436.9350	0.290	0.0000	0.0000
2026/03/26	IGOV	05/11/2026		Index Future	443.8500	443.8500	445.1380	445.1380	0.290	0.0000	0.0000
2026/03/26	IGOV	04/02/2027		Index Future	452.3050	452.3050	453.6170	453.6170	0.290	0.0000	0.0000
2026/03/26	IGOV	06/05/2027		Index Future	460.7320	460.7320	462.0690	462.0690	0.290	0.0000	0.0000
2026/03/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/26	R033	07/05/2026		Bond Future	8.7660	107.4079	8.7447	107.5209	0.243	0.0000	0.0000
2026/03/26	R033	07/05/2026	10.38 Call	Bond Future	8147.1500	8.1472	8256.2000	8.2562	1.339	0.0000	0.0000
2026/03/26	R033	07/05/2026	10.38 Put	Bond Future	27.4800	0.0275	23.5100	0.0235	14.447	0.0000	0.0000
2026/03/26	R033	06/08/2026		Bond Future	8.8419	109.3601	8.8194	109.4751	0.254	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	
2026/03/26	R033	06/08/2026	10.25 Call	Bond Future	7422.1600	7.4222	7515.3100	7.5153	1.255	0.0000	0.0000
2026/03/26	R033	06/08/2026	10.25 Put	Bond Future	516.3500	0.5164	494.4800	0.4945	4.235	0.0000	0.0000
2026/03/26	R033	05/11/2026		Bond Future	8.9112	106.3247	8.8876	106.4416	0.265	0.0000	0.0000
2026/03/26	R033	05/11/2026	9.33 Call	Bond Future	3841.5800	3.8416	3910.1100	3.9101	1.784	0.0000	0.0000
2026/03/26	R033	05/11/2026	9.33 Put	Bond Future	1793.8000	1.7938	1745.3500	1.7454	2.701	0.0000	0.0000
2026/03/26	R033	04/02/2027		Bond Future	8.9825	108.3261	8.9576	108.4452	0.277	0.0000	0.0000
2026/03/26	R033	04/02/2027	8.65 Call	Bond Future	2099.0700	2.0991	2145.4900	2.1455	2.211	0.0000	0.0000
2026/03/26	R033	04/02/2027	8.65 Put	Bond Future	3703.9200	3.7039	3631.2200	3.6312	1.963	0.0000	0.0000
2026/03/26	R033	06/05/2027		Bond Future	9.0692	105.2763	9.0428	105.3979	0.291	0.0000	0.0000
2026/03/26	R033	06/05/2027	7.93 Call	Bond Future	748.1800	0.7482	772.0300	0.7720	3.188	0.0000	0.0000
2026/03/26	R033	06/05/2027	7.93 Put	Bond Future	6165.3000	6.1653	6067.6300	6.0676	1.584	0.0000	0.0000
2026/03/26	R035	07/05/2026	8.31 Call	Bond Future	5.8000	0.0058	5.0500	0.0051	12.931	0.0000	0.0000
2026/03/26	R035	07/05/2026	8.31 Put	Bond Future	4226.1800	4.2262	4251.1400	4.2511	0.591	0.0000	0.0000
2026/03/26	R035	07/05/2026		Bond Future	8.9985	100.9970	9.0029	100.9713	0.048	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.86 Call	Bond Future	10337.1000	10.3371	10311.3400	10.3113	0.249	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.86 Put	Bond Future	0.4000	0.0004	0.3500	0.0004	12.500	0.0000	0.0000
2026/03/26	R035	07/05/2026	8.29 Put	Bond Future	4350.8700	4.3509	4375.9800	4.3760	0.577	0.0000	0.0000
2026/03/26	R035	07/05/2026	8.29 Call	Bond Future	4.4500	0.0045	3.8500	0.0039	13.483	0.0000	0.0000
2026/03/26	R035	07/05/2026	8.79 Put	Bond Future	1617.0500	1.6171	1627.3700	1.6274	0.638	0.0000	0.0000
2026/03/26	R035	07/05/2026	8.79 Call	Bond Future	362.8300	0.3628	347.4400	0.3474	4.242	0.0000	0.0000
2026/03/26	R035	07/05/2026	9.20 Call	Bond Future	1673.3400	1.6733	1645.5600	1.6456	1.660	0.0000	0.0000
2026/03/26	R035	07/05/2026	9.20 Put	Bond Future	481.0100	0.4810	478.9400	0.4789	0.430	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.66 Call	Bond Future	9297.6300	9.2976	9271.7800	9.2718	0.278	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.66 Put	Bond Future	1.4200	0.0014	1.2800	0.0013	9.859	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.16 Call	Bond Future	6637.2800	6.6373	6610.7400	6.6107	0.400	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.16 Put	Bond Future	13.6400	0.0136	12.8100	0.0128	6.085	0.0000	0.0000
2026/03/26	R035	07/05/2026	9.66 Put	Bond Future	94.3200	0.0943	91.6800	0.0917	2.799	0.0000	0.0000
2026/03/26	R035	07/05/2026	9.66 Call	Bond Future	3939.8200	3.9398	3911.4700	3.9115	0.720	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.71 Call	Bond Future	9558.8800	9.5589	9533.0600	9.5331	0.270	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.71 Put	Bond Future	1.0400	0.0010	0.9300	0.0009	10.577	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.21 Call	Bond Future	6906.8000	6.9068	6880.3600	6.8804	0.383	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.21 Put	Bond Future	11.2300	0.0112	10.5000	0.0105	6.500	0.0000	0.0000
2026/03/26	R035	07/05/2026	9.71 Put	Bond Future	77.9900	0.0780	75.5700	0.0756	3.103	0.0000	0.0000
2026/03/26	R035	07/05/2026	9.71 Call	Bond Future	4206.1900	4.2062	4178.0600	4.1781	0.669	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.64 Call	Bond Future	9192.8900	9.1929	9167.0200	9.1670	0.281	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.64 Put	Bond Future	1.6100	0.0016	1.4500	0.0015	9.938	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.14 Call	Bond Future	6529.3100	6.5293	6502.7200	6.5027	0.407	0.0000	0.0000
2026/03/26	R035	07/05/2026	10.14 Put	Bond Future	14.7400	0.0147	13.8600	0.0139	5.970	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
2026/03/26	R035	07/05/2026	9.64 Put	Bond Future	101.7600	0.1018	99.0400	0.0990	2.673	0.0000	0.0000
2026/03/26	R035	07/05/2026	9.64 Call	Bond Future	3833.8700	3.8339	3805.4400	3.8054	0.742	0.0000	0.0000
2026/03/26	R035	07/05/2026	8.55 Call	Bond Future	72.0000	0.0720	66.5800	0.0666	7.528	0.0000	0.0000
2026/03/26	R035	07/05/2026	8.55 Put	Bond Future	2795.3000	2.7953	2815.5900	2.8156	0.726	0.0000	0.0000
2026/03/26	R035	06/08/2026	10.22 Call	Bond Future	6636.8400	6.6368	6609.9200	6.6099	0.406	0.0000	0.0000
2026/03/26	R035	06/08/2026	10.22 Put	Bond Future	224.3500	0.2244	223.6200	0.2236	0.325	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.72 Call	Bond Future	4223.2200	4.2232	4197.4600	4.1975	0.610	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.72 Put	Bond Future	527.6200	0.5276	528.0500	0.5281	0.081	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.22 Put	Bond Future	1222.1800	1.2222	1226.9500	1.2270	0.390	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.22 Call	Bond Future	2095.5800	2.0956	2074.1600	2.0742	1.022	0.0000	0.0000
2026/03/26	R035	06/08/2026	8.29 Put	Bond Future	4762.1800	4.7622	4785.1200	4.7851	0.482	0.0000	0.0000
2026/03/26	R035	06/08/2026	8.29 Call	Bond Future	90.3200	0.0903	87.0700	0.0871	3.598	0.0000	0.0000
2026/03/26	R035	06/08/2026	8.79 Put	Bond Future	2410.9800	2.4110	2423.6700	2.4237	0.526	0.0000	0.0000
2026/03/26	R035	06/08/2026	8.79 Call	Bond Future	769.5800	0.7696	756.0800	0.7561	1.754	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.39 Call	Bond Future	2768.9600	2.7690	2745.5300	2.7455	0.846	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.39 Put	Bond Future	923.9100	0.9239	926.6700	0.9267	0.299	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.71 Call	Bond Future	4176.9200	4.1769	4151.2100	4.1512	0.616	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.71 Put	Bond Future	536.7200	0.5367	537.2000	0.5372	0.089	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.21 Call	Bond Future	2058.1600	2.0582	2036.8700	2.0369	1.034	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.21 Put	Bond Future	1242.3000	1.2423	1247.2000	1.2472	0.394	0.0000	0.0000
2026/03/26	R035	06/08/2026	8.71 Put	Bond Future	2715.6200	2.7156	2730.1200	2.7301	0.534	0.0000	0.0000
2026/03/26	R035	06/08/2026	8.71 Call	Bond Future	597.1300	0.5971	585.4400	0.5854	1.958	0.0000	0.0000
2026/03/26	R035	06/08/2026	10.13 Call	Bond Future	6192.2600	6.1923	6165.4300	6.1654	0.433	0.0000	0.0000
2026/03/26	R035	06/08/2026	10.13 Put	Bond Future	261.2400	0.2612	260.6000	0.2606	0.245	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.63 Call	Bond Future	3811.5100	3.8115	3786.2100	3.7862	0.664	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.63 Put	Bond Future	616.0000	0.6160	616.8900	0.6169	0.144	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.13 Put	Bond Future	1415.3600	1.4154	1421.4500	1.4215	0.430	0.0000	0.0000
2026/03/26	R035	06/08/2026	9.13 Call	Bond Future	1769.2400	1.7692	1749.1400	1.7491	1.136	0.0000	0.0000
2026/03/26	R035	06/08/2026		Bond Future	9.0691	102.8326	9.0736	102.8064	0.050	0.0000	0.0000
2026/03/26	R035	06/08/2026	11.06 Call	Bond Future	10783.1800	10.7832	10756.6000	10.7566	0.246	0.0000	0.0000
2026/03/26	R035	06/08/2026	11.06 Put	Bond Future	31.3300	0.0313	30.9400	0.0309	1.245	0.0000	0.0000
2026/03/26	R035	06/08/2026	7.70 Put	Bond Future	8403.2100	8.4032	8429.2700	8.4293	0.310	0.0000	0.0000
2026/03/26	R035	06/08/2026	7.70 Call	Bond Future	1.8800	0.0019	1.7500	0.0018	6.915	0.0000	0.0000
2026/03/26	R035	06/08/2026	7.90 Put	Bond Future	7125.0400	7.1250	7150.8200	7.1508	0.362	0.0000	0.0000
2026/03/26	R035	06/08/2026	7.90 Call	Bond Future	7.0400	0.0070	6.6300	0.0066	5.824	0.0000	0.0000
2026/03/26	R035	06/08/2026	8.34 Call	Bond Future	120.2400	0.1202	116.2300	0.1162	3.335	0.0000	0.0000
2026/03/26	R035	06/08/2026	8.34 Put	Bond Future	4483.7900	4.4838	4505.9700	4.5060	0.495	0.0000	0.0000
2026/03/26	R035	06/08/2026	7.95 Put	Bond Future	6809.8400	6.8098	6835.5000	6.8355	0.377	0.0000	0.0000
2026/03/26	R035	06/08/2026	7.95 Call	Bond Future	9.5800	0.0096	9.0500	0.0091	5.532	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	
2026/03/26	R035	05/11/2026	9.80 Call	Bond Future	4538.7200	4.5387	4514.5300	4.5145	0.533	0.0000	0.0000
2026/03/26	R035	05/11/2026	9.80 Put	Bond Future	862.2600	0.8623	864.8700	0.8649	0.303	0.0000	0.0000
2026/03/26	R035	05/11/2026	9.30 Call	Bond Future	2538.3000	2.5383	2518.2600	2.5183	0.790	0.0000	0.0000
2026/03/26	R035	05/11/2026	9.30 Put	Bond Future	1615.5800	1.6156	1622.3400	1.6223	0.418	0.0000	0.0000
2026/03/26	R035	05/11/2026	8.80 Put	Bond Future	2951.7700	2.9518	2965.6800	2.9657	0.471	0.0000	0.0000
2026/03/26	R035	05/11/2026	8.80 Call	Bond Future	1016.1700	1.0162	1003.2800	1.0033	1.268	0.0000	0.0000
2026/03/26	R035	05/11/2026		Bond Future	9.1365	100.2177	9.1413	100.1909	0.052	0.0000	0.0000
2026/03/26	R035	05/11/2026	10.03 Call	Bond Future	5553.7700	5.5538	5528.4800	5.5285	0.455	0.0000	0.0000
2026/03/26	R035	05/11/2026	10.03 Put	Bond Future	644.5200	0.6445	646.0300	0.6460	0.234	0.0000	0.0000
2026/03/26	R035	05/11/2026	8.97 Call	Bond Future	1463.8600	1.4639	1448.2200	1.4482	1.068	0.0000	0.0000
2026/03/26	R035	05/11/2026	8.97 Put	Bond Future	2415.6200	2.4156	2426.7800	2.4268	0.462	0.0000	0.0000
2026/03/26	R035	05/11/2026	8.47 Call	Bond Future	401.0800	0.4011	393.8000	0.3938	1.815	0.0000	0.0000
2026/03/26	R035	05/11/2026	8.47 Put	Bond Future	4282.6100	4.2826	4302.1300	4.3021	0.456	0.0000	0.0000
2026/03/26	R035	05/11/2026	7.97 Put	Bond Future	6969.9800	6.9700	6995.3200	6.9953	0.364	0.0000	0.0000
2026/03/26	R035	05/11/2026	7.97 Call	Bond Future	46.5700	0.0466	45.1100	0.0451	3.135	0.0000	0.0000
2026/03/26	R035	04/02/2027		Bond Future	9.2068	102.1041	9.2117	102.0768	0.054	0.0000	0.0000
2026/03/26	R035	04/02/2027	9.02 Call	Bond Future	1722.4600	1.7225	1707.1500	1.7072	0.889	0.0000	0.0000
2026/03/26	R035	04/02/2027	9.02 Put	Bond Future	2763.2100	2.7632	2775.2300	2.7752	0.435	0.0000	0.0000
2026/03/26	R035	04/02/2027	7.70 Put	Bond Future	8846.9400	8.8469	8873.3700	8.8734	0.299	0.0000	0.0000
2026/03/26	R035	04/02/2027	7.70 Call	Bond Future	32.2100	0.0322	31.3100	0.0313	2.794	0.0000	0.0000
2026/03/26	R035	04/02/2027	8.20 Put	Bond Future	6013.3700	6.0134	6036.4100	6.0364	0.383	0.0000	0.0000
2026/03/26	R035	04/02/2027	8.20 Call	Bond Future	232.2300	0.2322	227.9400	0.2279	1.847	0.0000	0.0000
2026/03/26	R035	04/02/2027	8.85 Call	Bond Future	1276.1200	1.2761	1263.0800	1.2631	1.022	0.0000	0.0000
2026/03/26	R035	04/02/2027	8.85 Put	Bond Future	3276.4200	3.2764	3290.7100	3.2907	0.436	0.0000	0.0000
2026/03/26	R035	06/05/2027		Bond Future	9.2836	99.4789	9.2887	99.4512	0.055	0.0000	0.0000
2026/03/26	R035	06/05/2027	8.25 Call	Bond Future	300.7000	0.3007	295.9700	0.2960	1.573	0.0000	0.0000
2026/03/26	R035	06/05/2027	8.25 Put	Bond Future	6081.6500	6.0817	6104.5700	6.1046	0.377	0.0000	0.0000
2026/03/26	R038	07/05/2026		Bond Future	9.3609	111.9477	9.3550	111.9930	0.064	0.0000	0.0000
2026/03/26	R038	07/05/2026	11.40 Call	Bond Future	14098.6400	14.0986	14143.9100	14.1439	0.321	0.0000	0.0000
2026/03/26	R038	07/05/2026	11.40 Put	Bond Future	0.1500	0.0002	0.1200	0.0001	20.000	0.0000	0.0000
2026/03/26	R038	06/08/2026		Bond Future	9.4370	113.9824	9.4308	114.0285	0.065	0.0000	0.0000
2026/03/26	R038	06/08/2026	11.77 Call	Bond Future	15644.8200	15.6448	15689.9800	15.6900	0.289	0.0000	0.0000
2026/03/26	R038	06/08/2026	11.77 Put	Bond Future	19.3300	0.0193	18.3900	0.0184	4.863	0.0000	0.0000
2026/03/26	R038	05/11/2026		Bond Future	9.5077	110.5906	9.5013	110.6374	0.067	0.0000	0.0000
2026/03/26	R038	05/11/2026	10.72 Call	Bond Future	8840.2400	8.8402	8878.1400	8.8781	0.429	0.0000	0.0000
2026/03/26	R038	05/11/2026	10.72 Put	Bond Future	455.5200	0.4555	446.6800	0.4467	1.941	0.0000	0.0000
2026/03/26	R038	04/02/2027		Bond Future	9.5795	112.6724	9.5728	112.7200	0.069	0.0000	0.0000
2026/03/26	R038	04/02/2027	9.60 Call	Bond Future	2939.2000	2.9392	2959.5200	2.9595	0.691	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	
2026/03/26	R038	04/02/2027	9.60 Put	Bond Future	2792.2100	2.7922	2764.9300	2.7649	0.977	0.0000	0.0000
2026/03/26	R038	06/05/2027		Bond Future	9.6613	109.2612	9.6544	109.3099	0.072	0.0000	0.0000
2026/03/26	R038	06/05/2027	8.71 Call	Bond Future	433.4600	0.4335	438.6900	0.4387	1.207	0.0000	0.0000
2026/03/26	R038	06/05/2027	8.71 Put	Bond Future	7402.7100	7.4027	7359.2400	7.3592	0.587	0.0000	0.0000
2026/03/26	R053	07/05/2026		Bond Future	9.4219	122.7256	9.4415	122.5005	0.208	0.0000	0.0000
2026/03/26	R053	07/05/2026	11.69 Call	Bond Future	21950.5900	21.9506	21725.4800	21.7255	1.026	0.0000	0.0000
2026/03/26	R053	07/05/2026	11.69 Put	Bond Future	0.1300	0.0001	0.1200	0.0001	7.692	0.0000	0.0000
2026/03/26	R053	06/08/2026		Bond Future	9.4783	124.9562	9.4985	124.7269	0.213	0.0000	0.0000
2026/03/26	R053	06/08/2026	12.28 Call	Bond Future	25855.2400	25.8552	25626.3500	25.6264	0.885	0.0000	0.0000
2026/03/26	R053	06/08/2026	12.28 Put	Bond Future	10.3700	0.0104	10.7100	0.0107	3.279	0.0000	0.0000
2026/03/26	R053	06/08/2026	8.10 Put	Bond Future	17548.2900	17.5483	17776.9700	17.7770	1.303	0.0000	0.0000
2026/03/26	R053	06/08/2026	8.10 Call	Bond Future	3.2800	0.0033	2.7300	0.0027	16.768	0.0000	0.0000
2026/03/26	R053	06/08/2026	8.60 Put	Bond Future	10799.4900	10.7995	11018.9000	11.0189	2.032	0.0000	0.0000
2026/03/26	R053	06/08/2026	8.60 Call	Bond Future	83.9000	0.0839	74.0800	0.0741	11.704	0.0000	0.0000
2026/03/26	R053	06/08/2026	9.10 Call	Bond Future	1266.2700	1.2663	1192.8400	1.1928	5.799	0.0000	0.0000
2026/03/26	R053	06/08/2026	9.10 Put	Bond Future	5694.6700	5.6947	5850.4700	5.8505	2.736	0.0000	0.0000
2026/03/26	R053	06/08/2026	9.60 Call	Bond Future	3838.2500	3.8383	3694.6600	3.6947	3.741	0.0000	0.0000
2026/03/26	R053	06/08/2026	9.60 Put	Bond Future	2469.1700	2.4692	2554.8100	2.5548	3.468	0.0000	0.0000
2026/03/26	R053	05/11/2026		Bond Future	9.5297	121.3876	9.5506	121.1539	0.219	0.0000	0.0000
2026/03/26	R053	05/11/2026	11.21 Call	Bond Future	17106.4100	17.1064	16887.1700	16.8872	1.282	0.0000	0.0000
2026/03/26	R053	05/11/2026	11.21 Put	Bond Future	494.5700	0.4946	508.9900	0.5090	2.916	0.0000	0.0000
2026/03/26	R053	04/02/2027		Bond Future	9.5812	123.6725	9.6026	123.4345	0.224	0.0000	0.0000
2026/03/26	R053	04/02/2027	9.99 Call	Bond Future	7373.9800	7.3740	7210.6200	7.2106	2.215	0.0000	0.0000
2026/03/26	R053	04/02/2027	9.99 Put	Bond Future	2974.7100	2.9747	3049.3400	3.0493	2.509	0.0000	0.0000
2026/03/26	R053	06/05/2027		Bond Future	9.6386	120.0857	9.6607	119.8434	0.229	0.0000	0.0000
2026/03/26	R053	06/05/2027	8.92 Call	Bond Future	1435.7900	1.4358	1374.8400	1.3748	4.245	0.0000	0.0000
2026/03/26	R053	06/05/2027	8.92 Put	Bond Future	9788.5500	9.7886	9969.8700	9.9699	1.852	0.0000	0.0000
2026/03/26	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/26	R186	07/05/2026	8.69 Call	Bond Future	54.1300	0.0541	53.4900	0.0535	1.182	0.0000	0.0000
2026/03/26	R186	07/05/2026	8.69 Put	Bond Future	54.1300	0.0541	53.4900	0.0535	1.182	0.0000	0.0000
2026/03/26	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/26	R186	06/08/2026	8.57 Call	Bond Future	65.1600	0.0652	64.9200	0.0649	0.368	0.0000	0.0000
2026/03/26	R186	06/08/2026	8.57 Put	Bond Future	65.1600	0.0652	64.9200	0.0649	0.368	0.0000	0.0000
2026/03/26	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/26	R186	05/11/2026	8.12 Call	Bond Future	41.8200	0.0418	41.7200	0.0417	0.239	0.0000	0.0000
2026/03/26	R186	05/11/2026	8.12 Put	Bond Future	41.8200	0.0418	41.7200	0.0417	0.239	0.0000	0.0000
2026/03/26	R202	07/05/2026		Bond Future	292.9051	292.9051	292.9019	292.9019	0.001	0.0000	0.0000



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
2026/03/26	R202	07/05/2026	277.55 Call	Bond Future		15355.1300	15.3551	15351.9300	15.3519	0.021	0.0000	0.0000
2026/03/26	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R202	06/08/2026		Bond Future		292.8978	292.8978	292.8942	292.8942	0.001	0.0000	0.0000
2026/03/26	R202	06/08/2026	278.86 Call	Bond Future		14037.7800	14.0378	14034.2200	14.0342	0.025	0.0000	0.0000
2026/03/26	R202	06/08/2026	278.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R202	05/11/2026		Bond Future		298.3391	298.3391	298.3352	298.3352	0.001	0.0000	0.0000
2026/03/26	R202	05/11/2026	280.46 Call	Bond Future		17879.1300	17.8791	17875.2200	17.8752	0.022	0.0000	0.0000
2026/03/26	R202	05/11/2026	280.46 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R202	04/02/2027		Bond Future		298.5116	298.5116	298.5059	298.5059	0.002	0.0000	0.0000
2026/03/26	R202	04/02/2027	294.73 Call	Bond Future		3781.5500	3.7816	3775.8800	3.7759	0.150	0.0000	0.0000
2026/03/26	R202	04/02/2027	294.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R202	06/05/2027		Bond Future		304.0699	304.0699	304.0647	304.0647	0.002	0.0000	0.0000
2026/03/26	R202	06/05/2027	306.99 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R202	06/05/2027	306.99 Put	Bond Future		2920.0600	2.9201	2925.3200	2.9253	0.180	0.0000	0.0000
2026/03/26	R209	07/05/2026		Bond Future		9.1371	82.1718	9.1363	82.1762	0.008	0.0000	0.0000
2026/03/26	R209	07/05/2026	11.07 Call	Bond Future		10002.2000	10.0022	10006.5000	10.0065	0.043	0.0000	0.0000
2026/03/26	R209	07/05/2026	11.07 Put	Bond Future		0.2100	0.0002	0.1700	0.0002	19.048	0.0000	0.0000
2026/03/26	R209	06/08/2026		Bond Future		9.2044	83.6653	9.2036	83.6697	0.009	0.0000	0.0000
2026/03/26	R209	06/08/2026	11.39 Call	Bond Future		11015.4500	11.0155	11019.3500	11.0194	0.035	0.0000	0.0000
2026/03/26	R209	06/08/2026	11.39 Put	Bond Future		16.6500	0.0167	16.1300	0.0161	3.123	0.0000	0.0000
2026/03/26	R209	05/11/2026		Bond Future		9.2663	82.0491	9.2655	82.0535	0.009	0.0000	0.0000
2026/03/26	R209	05/11/2026	10.32 Call	Bond Future		5936.5300	5.9365	5937.1800	5.9372	0.011	0.0000	0.0000
2026/03/26	R209	05/11/2026	10.32 Put	Bond Future		474.4800	0.4745	470.7900	0.4708	0.778	0.0000	0.0000
2026/03/26	R209	04/02/2027		Bond Future		9.3291	83.5935	9.3283	83.5980	0.009	0.0000	0.0000
2026/03/26	R209	04/02/2027	9.28 Call	Bond Future		1968.6800	1.9687	1967.5300	1.9675	0.058	0.0000	0.0000
2026/03/26	R209	04/02/2027	9.28 Put	Bond Future		2230.1700	2.2302	2224.6100	2.2246	0.249	0.0000	0.0000
2026/03/26	R209	04/02/2027	8.96 Call	Bond Future		1118.0400	1.1180	1116.7500	1.1168	0.115	0.0000	0.0000
2026/03/26	R209	04/02/2027	8.96 Put	Bond Future		3109.7400	3.1097	3104.0400	3.1040	0.183	0.0000	0.0000
2026/03/26	R209	04/02/2027	8.03 Put	Bond Future		7358.6700	7.3587	7353.8700	7.3539	0.065	0.0000	0.0000
2026/03/26	R209	04/02/2027	8.03 Call	Bond Future		68.4600	0.0685	68.0700	0.0681	0.570	0.0000	0.0000
2026/03/26	R209	06/05/2027		Bond Future		9.4017	81.9800	9.4008	81.9846	0.009	0.0000	0.0000
2026/03/26	R209	06/05/2027	8.41 Call	Bond Future		339.3500	0.3394	338.6900	0.3387	0.194	0.0000	0.0000
2026/03/26	R209	06/05/2027	8.41 Put	Bond Future		5714.7700	5.7148	5709.4800	5.7095	0.093	0.0000	0.0000
2026/03/26	R209	06/05/2027	9.32 Call	Bond Future		2121.5900	2.1216	2120.9900	2.1210	0.028	0.0000	0.0000
2026/03/26	R209	06/05/2027	9.32 Put	Bond Future		2548.3900	2.5484	2543.1600	2.5432	0.205	0.0000	0.0000
2026/03/26	R209	06/05/2027	8.25 Put	Bond Future		6493.3700	6.4934	6488.2200	6.4882	0.079	0.0000	0.0000
2026/03/26	R209	06/05/2027	8.25 Call	Bond Future		209.2700	0.2093	208.7500	0.2088	0.248	0.0000	0.0000
2026/03/26	R210	07/05/2026		Bond Future		261.3448	261.3448	261.6384	261.6384	0.112	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
2026/03/26	R210	07/05/2026	255.40 Call	Bond Future		5944.7600	5.9448	6238.3600	6.2384	4.939	0.0000	0.0000
2026/03/26	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R210	06/08/2026		Bond Future		266.1596	266.1596	266.4584	266.4584	0.112	0.0000	0.0000
2026/03/26	R210	06/08/2026	259.84 Call	Bond Future		6319.5800	6.3196	6618.4000	6.6184	4.728	0.0000	0.0000
2026/03/26	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R210	05/11/2026		Bond Future		267.5766	267.5766	267.8800	267.8800	0.113	0.0000	0.0000
2026/03/26	R210	05/11/2026	253.33 Call	Bond Future		14246.6300	14.2466	14550.0400	14.5500	2.130	0.0000	0.0000
2026/03/26	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R210	04/02/2027		Bond Future		272.6737	272.6737	272.9828	272.9828	0.113	0.0000	0.0000
2026/03/26	R210	04/02/2027	266.03 Call	Bond Future		6643.6500	6.6437	6952.7900	6.9528	4.653	0.0000	0.0000
2026/03/26	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R210	06/05/2027		Bond Future		274.1505	274.1505	274.4639	274.4639	0.114	0.0000	0.0000
2026/03/26	R210	06/05/2027	271.13 Call	Bond Future		3020.4700	3.0205	3333.9100	3.3339	10.377	0.0000	0.0000
2026/03/26	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R213	07/05/2026		Bond Future		8.5168	95.4941	8.5159	95.4974	0.010	0.0000	0.0000
2026/03/26	R213	07/05/2026	9.80 Call	Bond Future		4657.0700	4.6571	4659.6500	4.6597	0.055	0.0000	0.0000
2026/03/26	R213	07/05/2026	9.80 Put	Bond Future		7.7100	0.0077	7.0000	0.0070	9.209	0.0000	0.0000
2026/03/26	R213	06/08/2026		Bond Future		8.5941	97.2298	8.5932	97.2330	0.011	0.0000	0.0000
2026/03/26	R213	06/08/2026	9.69 Call	Bond Future		3988.2000	3.9882	3988.8200	3.9888	0.016	0.0000	0.0000
2026/03/26	R213	06/08/2026	9.69 Put	Bond Future		174.5600	0.1746	171.9400	0.1719	1.501	0.0000	0.0000
2026/03/26	R213	05/11/2026		Bond Future		8.6694	95.4630	8.6685	95.4663	0.011	0.0000	0.0000
2026/03/26	R213	05/11/2026	8.75 Call	Bond Future		1422.3500	1.4224	1421.2600	1.4213	0.077	0.0000	0.0000
2026/03/26	R213	05/11/2026	8.75 Put	Bond Future		1148.6800	1.1487	1144.3600	1.1444	0.376	0.0000	0.0000
2026/03/26	R213	04/02/2027		Bond Future		8.7503	97.2599	8.7493	97.2632	0.012	0.0000	0.0000
2026/03/26	R213	04/02/2027	8.14 Call	Bond Future		498.8000	0.4988	498.0500	0.4981	0.150	0.0000	0.0000
2026/03/26	R213	04/02/2027	8.14 Put	Bond Future		2495.7600	2.4958	2491.7500	2.4918	0.161	0.0000	0.0000
2026/03/26	R213	06/05/2027		Bond Future		8.8457	95.4973	8.8446	95.5007	0.013	0.0000	0.0000
2026/03/26	R213	06/05/2027	7.56 Call	Bond Future		95.3900	0.0954	95.1700	0.0952	0.231	0.0000	0.0000
2026/03/26	R213	06/05/2027	7.56 Put	Bond Future		4130.3400	4.1303	4126.6600	4.1267	0.089	0.0000	0.0000
2026/03/26	R213	06/05/2027	9.25 Call	Bond Future		2271.1800	2.2712	2271.5000	2.2715	0.014	0.0000	0.0000
2026/03/26	R213	06/05/2027	9.25 Put	Bond Future		1044.4400	1.0444	1041.3000	1.0413	0.301	0.0000	0.0000
2026/03/26	R213	06/05/2027	8.13 Put	Bond Future		2675.2300	2.6752	2671.4100	2.6714	0.143	0.0000	0.0000
2026/03/26	R213	06/05/2027	8.13 Call	Bond Future		454.5300	0.4545	454.1700	0.4542	0.079	0.0000	0.0000
2026/03/26	R214	07/05/2026		Bond Future		9.4699	77.8827	9.4743	77.8542	0.046	0.0000	0.0000
2026/03/26	R214	07/05/2026	11.53 Call	Bond Future		11939.4100	11.9394	11910.8500	11.9109	0.239	0.0000	0.0000
2026/03/26	R214	07/05/2026	11.53 Put	Bond Future		0.1500	0.0002	0.1300	0.0001	13.333	0.0000	0.0000
2026/03/26	R214	06/08/2026		Bond Future		9.5328	79.2983	9.5373	79.2692	0.047	0.0000	0.0000
2026/03/26	R214	06/08/2026	11.97 Call	Bond Future		13683.7400	13.6837	13654.4700	13.6545	0.214	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
2026/03/26	R214	06/08/2026	11.97 Put	Bond Future		11.3000	0.0113	11.1000	0.0111	1.770	0.0000	0.0000
2026/03/26	R214	05/11/2026		Bond Future		9.5928	77.4562	9.5974	77.4265	0.049	0.0000	0.0000
2026/03/26	R214	05/11/2026	10.97 Call	Bond Future		8521.7800	8.5218	8492.2800	8.4923	0.346	0.0000	0.0000
2026/03/26	R214	05/11/2026	10.97 Put	Bond Future		416.6600	0.4167	416.8900	0.4169	0.055	0.0000	0.0000
2026/03/26	R214	04/02/2027		Bond Future		9.6543	78.9142	9.6591	78.8838	0.050	0.0000	0.0000
2026/03/26	R214	04/02/2027	9.90 Call	Bond Future		3512.9400	3.5129	3490.4200	3.4904	0.641	0.0000	0.0000
2026/03/26	R214	04/02/2027	9.90 Put	Bond Future		1990.2400	1.9902	1998.0700	1.9981	0.393	0.0000	0.0000
2026/03/26	R214	06/05/2027		Bond Future		9.7192	77.0675	9.7242	77.0368	0.051	0.0000	0.0000
2026/03/26	R214	06/05/2027	8.88 Call	Bond Future		534.7400	0.5347	527.3800	0.5274	1.376	0.0000	0.0000
2026/03/26	R214	06/05/2027	8.88 Put	Bond Future		5997.8200	5.9978	6021.1600	6.0212	0.389	0.0000	0.0000
2026/03/26	R248	07/05/2026		Bond Future		9.5081	94.7906	9.5226	94.6654	0.153	0.0000	0.0000
2026/03/26	R248	07/05/2026	11.72 Call	Bond Future		16310.4100	16.3104	16185.1600	16.1852	0.768	0.0000	0.0000
2026/03/26	R248	07/05/2026	11.72 Put	Bond Future		0.1200	0.0001	0.1100	0.0001	8.333	0.0000	0.0000
2026/03/26	R248	07/05/2026	8.30 Put	Bond Future		11424.8400	11.4248	11550.0800	11.5501	1.096	0.0000	0.0000
2026/03/26	R248	07/05/2026	8.30 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R248	07/05/2026	8.70 Put	Bond Future		7409.3600	7.4094	7534.2000	7.5342	1.685	0.0000	0.0000
2026/03/26	R248	07/05/2026	8.70 Call	Bond Future		1.5300	0.0015	1.1300	0.0011	26.144	0.0000	0.0000
2026/03/26	R248	07/05/2026	9.18 Call	Bond Future		267.3800	0.2674	238.2200	0.2382	10.906	0.0000	0.0000
2026/03/26	R248	07/05/2026	9.18 Put	Bond Future		3166.8700	3.1669	3262.9500	3.2630	3.034	0.0000	0.0000
2026/03/26	R248	07/05/2026	9.19 Call	Bond Future		285.4800	0.2855	254.9500	0.2550	10.694	0.0000	0.0000
2026/03/26	R248	07/05/2026	9.19 Put	Bond Future		3094.4700	3.0945	3189.1800	3.1892	3.061	0.0000	0.0000
2026/03/26	R248	06/08/2026		Bond Future		9.5670	96.5135	9.5820	96.3859	0.157	0.0000	0.0000
2026/03/26	R248	06/08/2026	12.37 Call	Bond Future		19671.2300	19.6712	19543.7700	19.5438	0.648	0.0000	0.0000
2026/03/26	R248	06/08/2026	12.37 Put	Bond Future		6.9800	0.0070	7.0800	0.0071	1.433	0.0000	0.0000
2026/03/26	R248	06/08/2026	9.00 Call	Bond Future		751.6300	0.7516	717.2400	0.7172	4.575	0.0000	0.0000
2026/03/26	R248	06/08/2026	9.00 Put	Bond Future		5791.2600	5.7913	5884.4300	5.8844	1.609	0.0000	0.0000
2026/03/26	R248	06/08/2026	10.00 Call	Bond Future		4741.2700	4.7413	4641.2800	4.6413	2.109	0.0000	0.0000
2026/03/26	R248	06/08/2026	10.00 Put	Bond Future		1167.1900	1.1672	1194.7600	1.1948	2.362	0.0000	0.0000
2026/03/26	R248	05/11/2026		Bond Future		9.6228	93.8461	9.6383	93.7160	0.161	0.0000	0.0000
2026/03/26	R248	05/11/2026	11.31 Call	Bond Future		12980.5600	12.9806	12857.4000	12.8574	0.949	0.0000	0.0000
2026/03/26	R248	05/11/2026	11.31 Put	Bond Future		359.2500	0.3593	366.1900	0.3662	1.932	0.0000	0.0000
2026/03/26	R248	04/02/2027		Bond Future		9.6799	95.6125	9.6958	95.4800	0.165	0.0000	0.0000
2026/03/26	R248	04/02/2027	10.11 Call	Bond Future		5541.9600	5.5420	5448.3900	5.4484	1.688	0.0000	0.0000
2026/03/26	R248	04/02/2027	10.11 Put	Bond Future		2069.6400	2.0696	2108.5600	2.1086	1.881	0.0000	0.0000
2026/03/26	R248	06/05/2027		Bond Future		9.7397	92.9313	9.7561	92.7964	0.168	0.0000	0.0000
2026/03/26	R248	06/05/2027	9.05 Call	Bond Future		1066.4500	1.0665	1031.2900	1.0313	3.297	0.0000	0.0000
2026/03/26	R248	06/05/2027	9.05 Put	Bond Future		7034.9300	7.0349	7134.5800	7.1346	1.417	0.0000	0.0000
2026/03/26	R2R9	07/05/2026		Bond Future		9.4401	104.3168	9.4545	104.2084	0.153	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	
2026/03/26	R2R9	07/05/2026	99.91 Call	Bond Future	93467.1200	93.4671	93358.7000	93.3587	0.116	0.0000	0.0000
2026/03/26	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R2R9	06/08/2026		Bond Future	9.5142	106.2129	9.5292	106.1024	0.157	0.0000	0.0000
2026/03/26	R2R9	06/08/2026	101.74 Call	Bond Future	93093.3600	93.0934	92982.9000	92.9829	0.119	0.0000	0.0000
2026/03/26	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R2R9	05/11/2026		Bond Future	9.5831	103.1827	9.5986	103.0701	0.162	0.0000	0.0000
2026/03/26	R2R9	05/11/2026	98.56 Call	Bond Future	92212.6800	92.2127	92100.0100	92.1000	0.122	0.0000	0.0000
2026/03/26	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R2R9	04/02/2027		Bond Future	9.6530	105.1249	9.6691	105.0102	0.167	0.0000	0.0000
2026/03/26	R2R9	04/02/2027	9.89 Call	Bond Future	3369.0900	3.3691	3294.7600	3.2948	2.206	0.0000	0.0000
2026/03/26	R2R9	04/02/2027	9.89 Put	Bond Future	1696.6900	1.6967	1737.0800	1.7371	2.381	0.0000	0.0000
2026/03/26	R2R9	06/05/2027		Bond Future	9.7322	102.0794	9.7488	101.9627	0.171	0.0000	0.0000
2026/03/26	R2R9	06/05/2027	8.83 Call	Bond Future	681.7600	0.6818	658.0800	0.6581	3.473	0.0000	0.0000
2026/03/26	R2R9	06/05/2027	8.83 Put	Bond Future	7287.8900	7.2879	7380.8900	7.3809	1.276	0.0000	0.0000
2026/03/26	R4R2	07/05/2026		Bond Future	9.5384	105.8914	9.5427	105.8556	0.045	0.0000	0.0000
2026/03/26	R4R2	07/05/2026	100.23 Call	Bond Future	94802.2800	94.8023	94766.4800	94.7665	0.038	0.0000	0.0000
2026/03/26	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R4R2	06/08/2026		Bond Future	9.6089	107.8160	9.6134	107.7795	0.046	0.0000	0.0000
2026/03/26	R4R2	06/08/2026	102.06 Call	Bond Future	94398.7400	94.3987	94362.2600	94.3623	0.039	0.0000	0.0000
2026/03/26	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R4R2	05/11/2026		Bond Future	9.6744	104.6893	9.6789	104.6520	0.047	0.0000	0.0000
2026/03/26	R4R2	05/11/2026	98.76 Call	Bond Future	93466.7000	93.4667	93429.3800	93.4294	0.040	0.0000	0.0000
2026/03/26	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	R4R2	04/02/2027		Bond Future	9.7405	106.6599	9.7452	106.6219	0.049	0.0000	0.0000
2026/03/26	R4R2	04/02/2027	10.13 Call	Bond Future	4520.2700	4.5203	4490.3800	4.4904	0.661	0.0000	0.0000
2026/03/26	R4R2	04/02/2027	10.13 Put	Bond Future	1468.7500	1.4688	1476.9000	1.4769	0.555	0.0000	0.0000
2026/03/26	R4R2	06/05/2027		Bond Future	9.8146	103.5164	9.8195	103.4778	0.050	0.0000	0.0000
2026/03/26	R4R2	06/05/2027	9.00 Call	Bond Future	899.7100	0.8997	888.8200	0.8888	1.210	0.0000	0.0000
2026/03/26	R4R2	06/05/2027	9.00 Put	Bond Future	7627.6400	7.6276	7655.3600	7.6554	0.363	0.0000	0.0000
2026/03/26	RR87	07/05/2026		Bond Future	7.2761	102.7613	7.2035	102.8022	0.997	0.0000	0.0000
2026/03/26	RR87	07/05/2026	6.81 Call	Bond Future	1.9701	0.0020	3.7033	0.0037	87.975	0.0000	0.0000
2026/03/26	RR87	07/05/2026	6.81 Put	Bond Future	265.3601	0.2654	226.1533	0.2262	14.775	0.0000	0.0000
2026/03/26	RR87	06/08/2026		Bond Future	7.2187	100.8862	7.0957	100.9297	1.704	0.0000	0.0000
2026/03/26	RR87	06/08/2026	6.53 Call	Bond Future	4.3423	0.0043	7.8105	0.0078	79.870	0.0000	0.0000
2026/03/26	RR87	06/08/2026	6.53 Put	Bond Future	247.9823	0.2480	208.0305	0.2080	16.111	0.0000	0.0000
2026/03/26	RR87	05/11/2026		Bond Future	6.6091	102.7373	6.2242	102.7814	5.823	0.0000	0.0000
2026/03/26	RR87	05/11/2026	5.27 Call	Bond Future	0.0563	0.0001	0.5584	0.0006	891.143	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	
2026/03/26	RR87	05/11/2026	5.27 Put	Bond Future	153.6763	0.1537	110.0784	0.1101	28.370	0.0000	0.0000
2026/03/26	RR88	07/05/2026		Bond Future	7.4981	105.3753	7.4650	105.4252	0.441	0.0000	0.0000
2026/03/26	RR88	07/05/2026	6.84 Call	Bond Future	1.6444	0.0016	2.1019	0.0021	27.821	0.0000	0.0000
2026/03/26	RR88	07/05/2026	6.84 Put	Bond Future	1000.2144	1.0002	950.8019	0.9508	4.940	0.0000	0.0000
2026/03/26	RR88	06/08/2026		Bond Future	7.5424	104.4418	7.5028	104.4893	0.526	0.0000	0.0000
2026/03/26	RR88	06/08/2026	6.79 Call	Bond Future	24.9498	0.0249	28.7904	0.0288	15.393	0.0000	0.0000
2026/03/26	RR88	06/08/2026	6.79 Put	Bond Future	929.8998	0.9299	886.3204	0.8863	4.686	0.0000	0.0000
2026/03/26	RR88	05/11/2026		Bond Future	7.5448	105.7226	7.4959	105.7735	0.648	0.0000	0.0000
2026/03/26	RR88	05/11/2026	6.71 Call	Bond Future	32.5050	0.0325	37.7015	0.0377	15.987	0.0000	0.0000
2026/03/26	RR88	05/11/2026	6.71 Put	Bond Future	906.9250	0.9069	861.1815	0.8612	5.044	0.0000	0.0000
2026/03/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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