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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/03/2026 TO 23/03/2026

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
2026/03/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/23	2029	07/05/2026		Bond Future	146.3273	146.3273	146.3658	0.026	0.0000	0.0000
2026/03/23	2029	07/05/2026	141.82 Call	Bond Future	4507.2500	4.5073	4545.7900	0.855	0.0000	0.0000
2026/03/23	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2029	06/08/2026		Bond Future	149.0235	149.0235	149.0627	0.026	0.0000	0.0000
2026/03/23	2029	06/08/2026	144.10 Call	Bond Future	4923.5400	4.9235	4962.6800	0.795	0.0000	0.0000
2026/03/23	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	
2026/03/23	2029	05/11/2026		Bond Future	150.3131	150.3131	150.3524	150.3524	0.026	0.0000	0.0000
2026/03/23	2029	05/11/2026	147.56 Call	Bond Future	2753.1000	2.7531	2792.4200	2.7924	1.428	0.0000	0.0000
2026/03/23	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2029	04/02/2027		Bond Future	153.1765	153.1765	153.2166	153.2166	0.026	0.0000	0.0000
2026/03/23	2029	04/02/2027	149.72 Call	Bond Future	3456.5200	3.4565	3496.5500	3.4966	1.158	0.0000	0.0000
2026/03/23	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2029	06/05/2027		Bond Future	154.5208	154.5208	154.5607	154.5607	0.026	0.0000	0.0000
2026/03/23	2029	06/05/2027	153.32 Call	Bond Future	1200.8200	1.2008	1240.7400	1.2407	3.324	0.0000	0.0000
2026/03/23	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2030	07/05/2026	7.21 Put	Bond Future	4161.9100	4.1619	3183.3200	3.1833	23.513	0.0000	0.0000
2026/03/23	2030	07/05/2026	7.21 Call	Bond Future	0.0100	0.0000	0.1900	0.0002	1,800.000	0.0000	0.0000
2026/03/23	2030	07/05/2026	7.71 Put	Bond Future	2549.0700	2.5491	1601.5700	1.6016	37.170	0.0000	0.0000
2026/03/23	2030	07/05/2026	7.71 Call	Bond Future	4.1500	0.0042	35.4200	0.0354	753.494	0.0000	0.0000
2026/03/23	2030	07/05/2026	7.92 Call	Bond Future	29.1900	0.0292	145.3900	0.1454	398.082	0.0000	0.0000
2026/03/23	2030	07/05/2026	7.92 Put	Bond Future	1904.3100	1.9043	1041.7400	1.0417	45.296	0.0000	0.0000
2026/03/23	2030	07/05/2026		Bond Future	8.5172	100.5913	8.2037	101.5701	3.680	0.0000	0.0000
2026/03/23	2030	07/05/2026	9.39 Call	Bond Future	2710.5300	2.7105	3651.8100	3.6518	34.727	0.0000	0.0000
2026/03/23	2030	07/05/2026	9.39 Put	Bond Future	46.7400	0.0467	9.2500	0.0093	80.210	0.0000	0.0000
2026/03/23	2030	06/08/2026		Bond Future	8.6271	98.4105	8.2867	99.4070	3.945	0.0000	0.0000
2026/03/23	2030	06/08/2026	9.22 Call	Bond Future	2092.1600	2.0922	2890.3500	2.8904	38.151	0.0000	0.0000
2026/03/23	2030	06/08/2026	9.22 Put	Bond Future	385.4100	0.3854	187.0900	0.1871	51.457	0.0000	0.0000
2026/03/23	2030	06/08/2026	7.21 Put	Bond Future	4233.6000	4.2336	3245.4100	3.2454	23.342	0.0000	0.0000
2026/03/23	2030	06/08/2026	7.21 Call	Bond Future	1.4400	0.0014	9.7600	0.0098	577.778	0.0000	0.0000
2026/03/23	2030	06/08/2026	7.71 Put	Bond Future	2759.3500	2.7594	1865.7800	1.8658	32.383	0.0000	0.0000
2026/03/23	2030	06/08/2026	7.71 Call	Bond Future	45.6700	0.0457	148.6100	0.1486	225.400	0.0000	0.0000
2026/03/23	2030	06/08/2026	8.06 Call	Bond Future	213.8700	0.2139	485.6600	0.4857	127.082	0.0000	0.0000
2026/03/23	2030	06/08/2026	8.06 Put	Bond Future	1881.0900	1.8811	1156.3700	1.1564	38.527	0.0000	0.0000
2026/03/23	2030	05/11/2026		Bond Future	8.7178	100.2168	8.3479	101.2315	4.242	0.0000	0.0000
2026/03/23	2030	05/11/2026	8.39 Call	Bond Future	635.8400	0.6358	1080.4900	1.0805	69.931	0.0000	0.0000
2026/03/23	2030	05/11/2026	8.39 Put	Bond Future	1534.4800	1.5345	964.4400	0.9644	37.149	0.0000	0.0000
2026/03/23	2030	04/02/2027		Bond Future	8.8175	98.0958	8.4123	99.1296	4.596	0.0000	0.0000
2026/03/23	2030	04/02/2027	7.82 Call	Bond Future	180.3500	0.1804	388.0800	0.3881	115.182	0.0000	0.0000
2026/03/23	2030	04/02/2027	7.82 Put	Bond Future	2749.5200	2.7495	1923.5100	1.9235	30.042	0.0000	0.0000
2026/03/23	2030	06/05/2027		Bond Future	8.9662	99.8982	8.5189	100.9511	4.989	0.0000	0.0000
2026/03/23	2030	06/05/2027	7.27 Call	Bond Future	19.0900	0.0191	66.9000	0.0669	250.445	0.0000	0.0000
2026/03/23	2030	06/05/2027	7.27 Put	Bond Future	4088.0500	4.0881	3082.9300	3.0829	24.587	0.0000	0.0000
2026/03/23	2031	07/05/2026		Bond Future	113.8702	113.8702	113.8685	113.8685	0.002	0.0000	0.0000
2026/03/23	2031	07/05/2026	113.84 Call	Bond Future	325.0100	0.3250	314.2800	0.3143	3.301	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	
2026/03/23	2031	07/05/2026	113.84 Put	Bond Future	294.7900	0.2948	285.8200	0.2858	3.043	0.0000	0.0000
2026/03/23	2031	06/08/2026		Bond Future	113.5522	113.5522	113.5500	113.5500	0.002	0.0000	0.0000
2026/03/23	2031	06/08/2026	113.81 Call	Bond Future	377.0900	0.3771	370.9200	0.3709	1.636	0.0000	0.0000
2026/03/23	2031	06/08/2026	113.81 Put	Bond Future	634.9400	0.6349	630.9500	0.6310	0.628	0.0000	0.0000
2026/03/23	2031	05/11/2026		Bond Future	115.6625	115.6625	115.6602	115.6602	0.002	0.0000	0.0000
2026/03/23	2031	05/11/2026	111.49 Call	Bond Future	4173.5800	4.1736	4171.1900	4.1712	0.057	0.0000	0.0000
2026/03/23	2031	05/11/2026	111.49 Put	Bond Future	1.1100	0.0011	1.0400	0.0010	6.306	0.0000	0.0000
2026/03/23	2031	04/02/2027		Bond Future	115.4051	115.4051	115.4013	115.4013	0.003	0.0000	0.0000
2026/03/23	2031	04/02/2027	116.18 Call	Bond Future	369.5600	0.3696	365.4000	0.3654	1.126	0.0000	0.0000
2026/03/23	2031	04/02/2027	116.18 Put	Bond Future	1144.5000	1.1445	1144.1300	1.1441	0.032	0.0000	0.0000
2026/03/23	2031	06/05/2027		Bond Future	117.5523	117.5523	117.5486	117.5486	0.003	0.0000	0.0000
2026/03/23	2031	06/05/2027	116.87 Call	Bond Future	1116.9400	1.1169	1112.0700	1.1121	0.436	0.0000	0.0000
2026/03/23	2031	06/05/2027	116.87 Put	Bond Future	434.6600	0.4347	433.5000	0.4335	0.267	0.0000	0.0000
2026/03/23	2032	07/05/2026		Bond Future	8.9180	97.9227	8.5932	99.3716	3.642	0.0000	0.0000
2026/03/23	2032	07/05/2026	10.14 Call	Bond Future	5241.5300	5.2415	6671.6200	6.6716	27.284	0.0000	0.0000
2026/03/23	2032	07/05/2026	10.14 Put	Bond Future	22.3000	0.0223	3.5400	0.0035	84.126	0.0000	0.0000
2026/03/23	2032	07/05/2026	Put	Bond Future	2243.5600	2.2436	1150.6200	1.1506	48.715	0.0000	0.0000
2026/03/23	2032	07/05/2026	Call	Bond Future	166.2900	0.1663	522.2000	0.5222	214.030	0.0000	0.0000
2026/03/23	2032	06/08/2026		Bond Future	9.0097	99.7028	8.6663	101.1780	3.811	0.0000	0.0000
2026/03/23	2032	06/08/2026	10.12 Call	Bond Future	4822.4000	4.8224	6164.0800	6.1641	27.822	0.0000	0.0000
2026/03/23	2032	06/08/2026	10.12 Put	Bond Future	236.9800	0.2370	103.5200	0.1035	56.317	0.0000	0.0000
2026/03/23	2032	05/11/2026		Bond Future	9.0958	97.3731	8.7325	98.8751	3.994	0.0000	0.0000
2026/03/23	2032	05/11/2026	9.16 Call	Bond Future	1734.6900	1.7347	2636.3100	2.6363	51.976	0.0000	0.0000
2026/03/23	2032	05/11/2026	9.16 Put	Bond Future	1472.1500	1.4722	871.7300	0.8717	40.785	0.0000	0.0000
2026/03/23	2032	04/02/2027		Bond Future	9.1863	99.2061	8.8008	100.7364	4.197	0.0000	0.0000
2026/03/23	2032	04/02/2027	8.48 Call	Bond Future	544.5100	0.5445	1009.8800	1.0099	85.466	0.0000	0.0000
2026/03/23	2032	04/02/2027	8.48 Put	Bond Future	3371.0000	3.3710	2306.1000	2.3061	31.590	0.0000	0.0000
2026/03/23	2032	06/05/2027		Bond Future	9.2966	96.8704	8.8864	98.4290	4.412	0.0000	0.0000
2026/03/23	2032	06/05/2027	7.80 Call	Bond Future	92.5300	0.0925	233.4100	0.2334	152.253	0.0000	0.0000
2026/03/23	2032	06/05/2027	7.80 Put	Bond Future	5932.8800	5.9329	4515.1000	4.5151	23.897	0.0000	0.0000
2026/03/23	2033	07/05/2026		Bond Future	141.8905	141.8905	141.9332	141.9332	0.030	0.0000	0.0000
2026/03/23	2033	07/05/2026	135.16 Call	Bond Future	6730.4600	6.7305	6773.1700	6.7732	0.635	0.0000	0.0000
2026/03/23	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2033	06/08/2026		Bond Future	144.5049	144.5049	144.5484	144.5484	0.030	0.0000	0.0000
2026/03/23	2033	06/08/2026	134.25 Call	Bond Future	10254.9300	10.2549	10298.4100	10.2984	0.424	0.0000	0.0000
2026/03/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2033	05/11/2026		Bond Future	145.6084	145.6084	145.6521	145.6521	0.030	0.0000	0.0000
2026/03/23	2033	05/11/2026	137.26 Call	Bond Future	8348.4100	8.3484	8392.1200	8.3921	0.524	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	
2026/03/23	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2033	04/02/2027		Bond Future	148.3822	148.3822	148.4267	148.4267	0.030	0.0000	0.0000
2026/03/23	2033	04/02/2027	142.71 Call	Bond Future	5672.1600	5.6722	5716.6700	5.7167	0.785	0.0000	0.0000
2026/03/23	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2033	06/05/2027		Bond Future	149.5319	149.5319	149.5765	149.5765	0.030	0.0000	0.0000
2026/03/23	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2033	06/05/2027	151.21 Put	Bond Future	1678.1000	1.6781	1633.5100	1.6335	2.657	0.0000	0.0000
2026/03/23	2037	07/05/2026	9.00 Put	Bond Future	3370.8700	3.3709	1632.9800	1.6330	51.556	0.0000	0.0000
2026/03/23	2037	07/05/2026	9.00 Call	Bond Future	91.8600	0.0919	458.1900	0.4582	398.792	0.0000	0.0000
2026/03/23	2037	07/05/2026	9.49 Put	Bond Future	1155.3400	1.1553	361.9900	0.3620	68.668	0.0000	0.0000
2026/03/23	2037	07/05/2026	9.49 Call	Bond Future	1055.2000	1.0552	2366.0700	2.3661	124.230	0.0000	0.0000
2026/03/23	2037	07/05/2026	10.06 Call	Bond Future	3647.0700	3.6471	5572.7600	5.5728	52.801	0.0000	0.0000
2026/03/23	2037	07/05/2026	10.06 Put	Bond Future	224.2100	0.2242	45.6800	0.0457	79.626	0.0000	0.0000
2026/03/23	2037	07/05/2026	12.40 Call	Bond Future	16128.1500	16.1282	18232.3700	18.2324	13.047	0.0000	0.0000
2026/03/23	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2037	07/05/2026	10.95 Put	Bond Future	9.5300	0.0095	1.0700	0.0011	88.772	0.0000	0.0000
2026/03/23	2037	07/05/2026	10.95 Call	Bond Future	8581.4000	8.5814	10677.1600	10.6772	24.422	0.0000	0.0000
2026/03/23	2037	07/05/2026		Bond Future	9.5058	95.6758	9.1785	97.7800	3.443	0.0000	0.0000
2026/03/23	2037	07/05/2026	11.32 Call	Bond Future	10595.2200	10.5952	12698.2300	12.6982	19.849	0.0000	0.0000
2026/03/23	2037	07/05/2026	11.32 Put	Bond Future	1.3100	0.0013	0.1000	0.0001	92.366	0.0000	0.0000
2026/03/23	2037	06/08/2026		Bond Future	9.5922	93.1550	9.2520	95.2974	3.547	0.0000	0.0000
2026/03/23	2037	06/08/2026	11.71 Call	Bond Future	11997.8400	11.9978	14119.9100	14.1199	17.687	0.0000	0.0000
2026/03/23	2037	06/08/2026	11.71 Put	Bond Future	29.7400	0.0297	9.4300	0.0094	68.292	0.0000	0.0000
2026/03/23	2037	06/08/2026	11.30 Call	Bond Future	9911.9900	9.9120	11997.7200	11.9977	21.042	0.0000	0.0000
2026/03/23	2037	06/08/2026	11.30 Put	Bond Future	89.4000	0.0894	32.7500	0.0328	63.367	0.0000	0.0000
2026/03/23	2037	06/08/2026	10.70 Call	Bond Future	6885.7200	6.8857	8835.0500	8.8351	28.310	0.0000	0.0000
2026/03/23	2037	06/08/2026	10.70 Put	Bond Future	345.8300	0.3458	152.7800	0.1528	55.822	0.0000	0.0000
2026/03/23	2037	06/08/2026	10.02 Put	Bond Future	972.1100	0.9721	469.8600	0.4699	51.666	0.0000	0.0000
2026/03/23	2037	06/08/2026	10.02 Call	Bond Future	3574.4100	3.5744	5214.5400	5.2145	45.885	0.0000	0.0000
2026/03/23	2037	05/11/2026		Bond Future	9.6659	94.8649	9.3127	97.0465	3.653	0.0000	0.0000
2026/03/23	2037	05/11/2026	10.62 Call	Bond Future	6351.2600	6.3513	8182.1900	8.1822	28.828	0.0000	0.0000
2026/03/23	2037	05/11/2026	10.62 Put	Bond Future	783.9300	0.7839	433.2600	0.4333	44.732	0.0000	0.0000
2026/03/23	2037	05/11/2026	10.83 Call	Bond Future	7330.7800	7.3308	9236.8100	9.2368	26.000	0.0000	0.0000
2026/03/23	2037	05/11/2026	10.83 Put	Bond Future	599.1500	0.5992	323.5800	0.3236	45.993	0.0000	0.0000
2026/03/23	2037	05/11/2026	10.23 Call	Bond Future	4562.9800	4.5630	6219.8000	6.2198	36.310	0.0000	0.0000
2026/03/23	2037	05/11/2026	10.23 Put	Bond Future	1215.2400	1.2152	690.4600	0.6905	43.183	0.0000	0.0000
2026/03/23	2037	05/11/2026	9.46 Put	Bond Future	2894.9100	2.8949	1787.5800	1.7876	38.251	0.0000	0.0000
2026/03/23	2037	05/11/2026	9.46 Call	Bond Future	1631.4500	1.6315	2705.7200	2.7057	65.848	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	
2026/03/23	2037	04/02/2027		Bond Future	9.7422	92.3928	9.3750	94.6155	3.769	0.0000	0.0000
2026/03/23	2037	04/02/2027	9.51 Call	Bond Future	1753.4400	1.7534	2839.7100	2.8397	61.951	0.0000	0.0000
2026/03/23	2037	04/02/2027	9.51 Put	Bond Future	3150.8100	3.1508	2014.4100	2.0144	36.067	0.0000	0.0000
2026/03/23	2037	04/02/2027	9.81 Call	Bond Future	2744.9300	2.7449	4081.1900	4.0812	48.681	0.0000	0.0000
2026/03/23	2037	04/02/2027	9.81 Put	Bond Future	2342.0100	2.3420	1455.6000	1.4556	37.848	0.0000	0.0000
2026/03/23	2037	04/02/2027	9.31 Call	Bond Future	1206.7500	1.2068	2104.1900	2.1042	74.368	0.0000	0.0000
2026/03/23	2037	04/02/2027	9.31 Put	Bond Future	3830.5200	3.8305	2505.2900	2.5053	34.597	0.0000	0.0000
2026/03/23	2037	04/02/2027	8.44 Put	Bond Future	8297.2600	8.2973	6237.3300	6.2373	24.827	0.0000	0.0000
2026/03/23	2037	04/02/2027	8.44 Call	Bond Future	83.6100	0.0836	246.3500	0.2464	194.642	0.0000	0.0000
2026/03/23	2037	06/05/2027		Bond Future	9.8342	94.0900	9.4522	96.3538	3.885	0.0000	0.0000
2026/03/23	2037	06/05/2027	8.58 Call	Bond Future	201.7200	0.2017	479.0500	0.4791	137.483	0.0000	0.0000
2026/03/23	2037	06/05/2027	8.58 Put	Bond Future	7917.2100	7.9172	5930.8000	5.9308	25.090	0.0000	0.0000
2026/03/23	2038	07/05/2026		Bond Future	156.8733	156.8733	156.8714	156.8714	0.001	0.0000	0.0000
2026/03/23	2038	07/05/2026	144.53 Call	Bond Future	12343.2500	12.3433	12341.4000	12.3414	0.015	0.0000	0.0000
2026/03/23	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2038	06/08/2026		Bond Future	157.5700	157.5700	157.5678	157.5678	0.001	0.0000	0.0000
2026/03/23	2038	06/08/2026	144.72 Call	Bond Future	12850.0300	12.8500	12847.7800	12.8478	0.018	0.0000	0.0000
2026/03/23	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2038	05/11/2026		Bond Future	160.4984	160.4984	160.4959	160.4959	0.002	0.0000	0.0000
2026/03/23	2038	05/11/2026	146.31 Call	Bond Future	14188.3700	14.1884	14185.8700	14.1859	0.018	0.0000	0.0000
2026/03/23	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2038	04/02/2027		Bond Future	161.3216	161.3216	161.3177	161.3177	0.002	0.0000	0.0000
2026/03/23	2038	04/02/2027	153.83 Call	Bond Future	7491.6000	7.4916	7487.7100	7.4877	0.052	0.0000	0.0000
2026/03/23	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2038	06/05/2027		Bond Future	164.3241	164.3241	164.3205	164.3205	0.002	0.0000	0.0000
2026/03/23	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2038	06/05/2027	166.10 Put	Bond Future	1775.9100	1.7759	1779.5000	1.7795	0.202	0.0000	0.0000
2026/03/23	2040	07/05/2026	8.65 Put	Bond Future	8429.2600	8.4293	5856.1600	5.8562	30.526	0.0000	0.0000
2026/03/23	2040	07/05/2026	8.65 Call	Bond Future	0.0500	0.0001	2.8300	0.0028	5,560.000	0.0000	0.0000
2026/03/23	2040	07/05/2026	12.22 Call	Bond Future	15534.8900	15.5349	18110.7400	18.1107	16.581	0.0000	0.0000
2026/03/23	2040	07/05/2026	12.22 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/23	2040	07/05/2026	11.72 Call	Bond Future	12704.6100	12.7046	15279.7500	15.2798	20.269	0.0000	0.0000
2026/03/23	2040	07/05/2026	11.72 Put	Bond Future	0.7800	0.0008	0.0400	0.0000	94.872	0.0000	0.0000
2026/03/23	2040	07/05/2026	10.70 Put	Bond Future	78.6400	0.0786	11.5000	0.0115	85.376	0.0000	0.0000
2026/03/23	2040	07/05/2026	10.70 Call	Bond Future	6521.6700	6.5217	9030.4100	9.0304	38.468	0.0000	0.0000
2026/03/23	2040	07/05/2026	12.53 Call	Bond Future	17217.1800	17.2172	19793.0600	19.7931	14.961	0.0000	0.0000
2026/03/23	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2040	07/05/2026	12.03 Call	Bond Future	14476.6400	14.4766	17052.4000	17.0524	17.793	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	
2026/03/23	2040	07/05/2026	12.03 Put	Bond Future	0.1200	0.0001	0.0000	(100.000)	0.0000	0.0000	
2026/03/23	2040	07/05/2026	11.12 Put	Bond Future	17.9900	0.0180	2.0000	88.883	0.0000	0.0000	
2026/03/23	2040	07/05/2026	11.12 Call	Bond Future	9121.5100	9.1215	11681.4000	28.064	0.0000	0.0000	
2026/03/23	2040	07/05/2026		Bond Future	9.7552	96.8386	9.4030	99.4144	3.610	0.0000	0.0000
2026/03/23	2040	07/05/2026	11.67 Call	Bond Future	12413.5000	12.4135	14988.3900	20.743	0.0000	0.0000	
2026/03/23	2040	07/05/2026	11.67 Put	Bond Future	1.0500	0.0011	0.0600	94.286	0.0000	0.0000	
2026/03/23	2040	07/05/2026	Put	Bond Future	3391.1900	3.3912	1497.3500	55.846	0.0000	0.0000	
2026/03/23	2040	07/05/2026	Call	Bond Future	229.7400	0.2297	911.7800	296.875	0.0000	0.0000	
2026/03/23	2040	06/08/2026		Bond Future	9.8405	94.0883	9.4756	96.7110	3.709	0.0000	0.0000
2026/03/23	2040	06/08/2026	12.19 Call	Bond Future	14674.7000	14.6747	17282.7200	17.772	0.0000	0.0000	
2026/03/23	2040	06/08/2026	12.19 Put	Bond Future	20.2800	0.0203	5.6200	72.288	0.0000	0.0000	
2026/03/23	2040	05/11/2026		Bond Future	9.9137	95.8154	9.5363	98.4860	3.807	0.0000	0.0000
2026/03/23	2040	05/11/2026	11.06 Call	Bond Future	8223.4300	8.2234	10546.5900	28.250	0.0000	0.0000	
2026/03/23	2040	05/11/2026	11.06 Put	Bond Future	733.6400	0.7336	386.1300	47.368	0.0000	0.0000	
2026/03/23	2040	05/11/2026	11.27 Call	Bond Future	9293.3400	9.2933	11703.0200	25.929	0.0000	0.0000	
2026/03/23	2040	05/11/2026	11.27 Put	Bond Future	526.0200	0.5260	265.0300	49.616	0.0000	0.0000	
2026/03/23	2040	05/11/2026	10.67 Call	Bond Future	6188.5200	6.1885	8335.3500	34.691	0.0000	0.0000	
2026/03/23	2040	05/11/2026	10.67 Put	Bond Future	1146.6000	1.1466	622.7600	45.686	0.0000	0.0000	
2026/03/23	2040	05/11/2026	9.91 Put	Bond Future	2672.4700	2.6725	1561.5600	41.569	0.0000	0.0000	
2026/03/23	2040	05/11/2026	9.91 Call	Bond Future	2647.0200	2.6470	4206.7800	58.925	0.0000	0.0000	
2026/03/23	2040	04/02/2027		Bond Future	9.9893	93.1107	9.5984	95.8316	3.913	0.0000	0.0000
2026/03/23	2040	04/02/2027	9.93 Call	Bond Future	2665.4500	2.6655	4195.5800	57.406	0.0000	0.0000	
2026/03/23	2040	04/02/2027	9.93 Put	Bond Future	3071.1500	3.0712	1880.4100	38.772	0.0000	0.0000	
2026/03/23	2040	04/02/2027	10.17 Call	Bond Future	3647.9100	3.6479	5397.7400	47.968	0.0000	0.0000	
2026/03/23	2040	04/02/2027	10.17 Put	Bond Future	2427.2900	2.4273	1456.2500	40.005	0.0000	0.0000	
2026/03/23	2040	04/02/2027	9.67 Call	Bond Future	1748.9100	1.7489	3000.7000	71.575	0.0000	0.0000	
2026/03/23	2040	04/02/2027	9.67 Put	Bond Future	3963.0600	3.9631	2493.9800	37.069	0.0000	0.0000	
2026/03/23	2040	04/02/2027	8.78 Put	Bond Future	8931.2400	8.9312	6478.2900	27.465	0.0000	0.0000	
2026/03/23	2040	04/02/2027	8.78 Call	Bond Future	138.7500	0.1388	406.6700	193.095	0.0000	0.0000	
2026/03/23	2040	06/05/2027		Bond Future	10.0784	94.8209	9.6733	97.5921	4.020	0.0000	0.0000
2026/03/23	2040	06/05/2027	8.88 Call	Bond Future	278.4300	0.2784	671.8200	141.289	0.0000	0.0000	
2026/03/23	2040	06/05/2027	8.88 Put	Bond Future	8823.4800	8.8235	6445.7300	26.948	0.0000	0.0000	
2026/03/23	2043	07/05/2026		Bond Future	121.3786	121.3786	122.5614	0.974	0.0000	0.0000	
2026/03/23	2043	07/05/2026	111.70 Call	Bond Future	9678.6300	9.6786	10861.3500	12.220	0.0000	0.0000	
2026/03/23	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000	
2026/03/23	2043	06/08/2026		Bond Future	120.7688	120.7688	121.9728	0.997	0.0000	0.0000	
2026/03/23	2043	06/08/2026	110.88 Call	Bond Future	9890.2993	9.8903	11093.2057	12.162	0.0000	0.0000	
2026/03/23	2043	06/08/2026	110.88 Put	Bond Future	1.4793	0.0015	0.3657	75.279	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	
2026/03/23	2043	05/11/2026		Bond Future	123.0134	123.0134	124.2396	124.2396	0.997	0.0000	0.0000
2026/03/23	2043	05/11/2026	112.84 Call	Bond Future	10180.4638	10.1805	11402.1059	11.4021	12.000	0.0000	0.0000
2026/03/23	2043	05/11/2026	112.84 Put	Bond Future	7.0638	0.0071	2.5559	0.0026	63.817	0.0000	0.0000
2026/03/23	2043	04/02/2027		Bond Future	122.4581	122.4581	123.7059	123.7059	1.019	0.0000	0.0000
2026/03/23	2043	04/02/2027	117.63 Call	Bond Future	5190.3670	5.1904	6286.6528	6.2867	21.122	0.0000	0.0000
2026/03/23	2043	04/02/2027	117.63 Put	Bond Future	362.2370	0.3622	210.7128	0.2107	41.830	0.0000	0.0000
2026/03/23	2043	06/05/2027		Bond Future	124.7362	124.7362	126.0076	126.0076	1.019	0.0000	0.0000
2026/03/23	2043	06/05/2027	127.48 Call	Bond Future	1044.8634	1.0449	1489.8230	1.4898	42.585	0.0000	0.0000
2026/03/23	2043	06/05/2027	127.48 Put	Bond Future	3788.6434	3.7886	2962.2430	2.9622	21.813	0.0000	0.0000
2026/03/23	2044	07/05/2026	10.00 Call	Bond Future	2285.3700	2.2854	4531.5400	4.5315	98.285	0.0000	0.0000
2026/03/23	2044	07/05/2026	10.00 Put	Bond Future	877.6300	0.8776	209.0700	0.2091	76.178	0.0000	0.0000
2026/03/23	2044	07/05/2026	Put	Bond Future	6493.5000	6.4935	3780.0000	3.7800	41.788	0.0000	0.0000
2026/03/23	2044	07/05/2026	Call	Bond Future	33.9700	0.0340	235.2000	0.2352	592.376	0.0000	0.0000
2026/03/23	2044	07/05/2026		Bond Future	9.8164	93.5405	9.4495	96.4552	3.737	0.0000	0.0000
2026/03/23	2044	07/05/2026	11.80 Call	Bond Future	13589.6800	13.5897	16503.5000	16.5035	21.441	0.0000	0.0000
2026/03/23	2044	07/05/2026	11.80 Put	Bond Future	0.9600	0.0010	0.0500	0.0001	94.792	0.0000	0.0000
2026/03/23	2044	06/08/2026		Bond Future	9.8941	90.8556	9.5152	93.8233	3.830	0.0000	0.0000
2026/03/23	2044	06/08/2026	12.42 Call	Bond Future	16541.6500	16.5417	19497.6600	19.4977	17.870	0.0000	0.0000
2026/03/23	2044	06/08/2026	12.42 Put	Bond Future	15.6400	0.0156	3.9800	0.0040	74.552	0.0000	0.0000
2026/03/23	2044	06/08/2026	9.75 Call	Bond Future	1756.5900	1.7566	3328.1500	3.3282	89.467	0.0000	0.0000
2026/03/23	2044	06/08/2026	9.75 Put	Bond Future	2868.1900	2.8682	1472.0800	1.4721	48.676	0.0000	0.0000
2026/03/23	2044	06/08/2026	9.25 Call	Bond Future	391.1200	0.3911	1098.0900	1.0981	180.755	0.0000	0.0000
2026/03/23	2044	06/08/2026	9.25 Put	Bond Future	5523.4200	5.5234	3262.7200	3.2627	40.929	0.0000	0.0000
2026/03/23	2044	06/08/2026	9.00 Call	Bond Future	201.2800	0.2013	622.7800	0.6228	209.410	0.0000	0.0000
2026/03/23	2044	06/08/2026	9.00 Put	Bond Future	7444.2800	7.4443	4898.1100	4.8981	34.203	0.0000	0.0000
2026/03/23	2044	05/11/2026		Bond Future	9.9606	92.5233	9.5699	95.5453	3.923	0.0000	0.0000
2026/03/23	2044	05/11/2026	11.34 Call	Bond Future	10123.2800	10.1233	12855.5400	12.8555	26.990	0.0000	0.0000
2026/03/23	2044	05/11/2026	11.34 Put	Bond Future	572.9500	0.5730	283.2500	0.2833	50.563	0.0000	0.0000
2026/03/23	2044	04/02/2027		Bond Future	10.0290	89.8819	9.6256	92.9607	4.022	0.0000	0.0000
2026/03/23	2044	04/02/2027	10.18 Call	Bond Future	3891.8500	3.8919	5851.5500	5.8516	50.354	0.0000	0.0000
2026/03/23	2044	04/02/2027	10.18 Put	Bond Future	2778.8300	2.7788	1659.7200	1.6597	40.273	0.0000	0.0000
2026/03/23	2044	06/05/2027		Bond Future	10.1087	91.5328	9.6920	94.6685	4.122	0.0000	0.0000
2026/03/23	2044	06/05/2027	9.08 Call	Bond Future	523.8000	0.5238	1159.6600	1.1597	121.394	0.0000	0.0000
2026/03/23	2044	06/05/2027	9.08 Put	Bond Future	8572.8700	8.5729	6073.0700	6.0731	29.159	0.0000	0.0000
2026/03/23	2046	07/05/2026		Bond Future	137.3768	137.3768	133.9786	133.9786	2.474	0.0000	0.0000
2026/03/23	2046	07/05/2026	124.95 Call	Bond Future	12426.7500	12.4268	9028.5700	9.0286	27.346	0.0000	0.0000
2026/03/23	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2046	06/08/2026		Bond Future	139.9081	139.9081	136.4473	136.4473	2.474	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	
2026/03/23	2046	06/08/2026	122.38 Call	Bond Future	17528.0900	17.5281	14067.2900	14.0673	19.744	0.0000	0.0000
2026/03/23	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2046	05/11/2026		Bond Future	140.1829	140.1829	136.6571	136.6571	2.515	0.0000	0.0000
2026/03/23	2046	05/11/2026	125.48 Call	Bond Future	14702.9200	14.7029	11177.0500	11.1771	23.981	0.0000	0.0000
2026/03/23	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2046	04/02/2027		Bond Future	142.8533	142.8533	139.2603	139.2603	2.515	0.0000	0.0000
2026/03/23	2046	04/02/2027	131.09 Call	Bond Future	11763.3300	11.7633	8170.2800	8.1703	30.544	0.0000	0.0000
2026/03/23	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2046	06/05/2027		Bond Future	143.1438	143.1438	139.4823	139.4823	2.558	0.0000	0.0000
2026/03/23	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2046	06/05/2027	148.99 Put	Bond Future	5846.2500	5.8463	9507.6800	9.5077	62.629	0.0000	0.0000
2026/03/23	2050	07/05/2026		Bond Future	141.4947	141.4947	137.5222	137.5222	2.808	0.0000	0.0000
2026/03/23	2050	07/05/2026	124.07 Call	Bond Future	17424.6700	17.4247	13452.1800	13.4522	22.798	0.0000	0.0000
2026/03/23	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2050	06/08/2026		Bond Future	141.6580	141.6580	137.6120	137.6120	2.856	0.0000	0.0000
2026/03/23	2050	06/08/2026	123.27 Call	Bond Future	18387.9900	18.3880	14342.0400	14.3420	22.003	0.0000	0.0000
2026/03/23	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2050	05/11/2026		Bond Future	144.2904	144.2904	140.1693	140.1693	2.856	0.0000	0.0000
2026/03/23	2050	05/11/2026	123.84 Call	Bond Future	20450.4200	20.4504	16329.3000	16.3293	20.152	0.0000	0.0000
2026/03/23	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2050	04/02/2027		Bond Future	144.5508	144.5508	140.3496	140.3496	2.906	0.0000	0.0000
2026/03/23	2050	04/02/2027	132.39 Call	Bond Future	12160.7500	12.1608	7959.6300	7.9596	34.547	0.0000	0.0000
2026/03/23	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2050	06/05/2027		Bond Future	147.2410	147.2410	142.9619	142.9619	2.906	0.0000	0.0000
2026/03/23	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	2050	06/05/2027	150.46 Put	Bond Future	3219.0500	3.2191	7498.1300	7.4981	132.930	0.0000	0.0000
2026/03/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	AL37	07/05/2026		Index Future	1235.2530	1235.2530	1250.4410	1250.4410	1.230	0.0000	0.0000
2026/03/23	AL37	06/08/2026		Index Future	1257.4670	1257.4670	1272.9260	1272.9260	1.229	0.0000	0.0000
2026/03/23	AL37	05/11/2026		Index Future	1280.7860	1280.7860	1296.5270	1296.5270	1.229	0.0000	0.0000
2026/03/23	AL37	04/02/2027		Index Future	1304.8930	1304.8930	1320.9300	1320.9300	1.229	0.0000	0.0000
2026/03/23	AL37	06/05/2027		Index Future	1328.9080	1328.9080	1345.2460	1345.2460	1.229	0.0000	0.0000
2026/03/23	AL7T	07/05/2026		Index Future	1573.2020	1573.2020	1605.2110	1605.2110	2.035	0.0000	0.0000
2026/03/23	AL7T	06/08/2026		Index Future	1601.4940	1601.4940	1634.0750	1634.0750	2.034	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
2026/03/23	AL7T	05/11/2026	Index Future	1631.1920	1631.1920	1664.3720	1664.3720	2.034	0.0000	0.0000
2026/03/23	AL7T	04/02/2027	Index Future	1661.8960	1661.8960	1695.6980	1695.6980	2.034	0.0000	0.0000
2026/03/23	AL7T	06/05/2027	Index Future	1692.4810	1692.4810	1726.9140	1726.9140	2.034	0.0000	0.0000
2026/03/23	ALBI	07/05/2026	Index Future	1333.7120	1333.7120	1362.7300	1362.7300	2.176	0.0000	0.0000
2026/03/23	ALBI	06/08/2026	Index Future	1357.6960	1357.6960	1387.2330	1387.2330	2.176	0.0000	0.0000
2026/03/23	ALBI	05/11/2026	Index Future	1382.8740	1382.8740	1412.9540	1412.9540	2.175	0.0000	0.0000
2026/03/23	ALBI	04/02/2027	Index Future	1408.9030	1408.9030	1439.5480	1439.5480	2.175	0.0000	0.0000
2026/03/23	ALBI	06/05/2027	Index Future	1434.8320	1434.8320	1466.0480	1466.0480	2.176	0.0000	0.0000
2026/03/23	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C039	31/03/2039	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C040	31/01/2040	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C044	31/01/2044	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C048	28/02/2048	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C050	31/12/2050	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C186	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C202	07/12/2033	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C209	31/03/2036	Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/23	C210	31/03/2028	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C213	28/02/2031	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C214	28/02/2041	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C253	31/03/2053	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	C219	31/03/2029	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	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	
2026/03/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/23	ES33	07/05/2026		Bond Future	9.6744	89.9191	9.3457	91.5137	3.397	0.0000	0.0000
2026/03/23	ES33	07/05/2026	11.69 Call	Bond Future	9038.5400	9.0385	10633.1400	10.6331	17.642	0.0000	0.0000
2026/03/23	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	ES33	06/08/2026		Bond Future	9.7797	91.5760	9.4351	93.1999	3.523	0.0000	0.0000
2026/03/23	ES33	06/08/2026	12.02 Call	Bond Future	9707.3200	9.7073	11331.2500	11.3313	16.729	0.0000	0.0000
2026/03/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	ES33	05/11/2026		Bond Future	9.8835	89.4846	9.5223	91.1386	3.655	0.0000	0.0000
2026/03/23	ES33	05/11/2026	10.83 Call	Bond Future	4156.1800	4.1562	5810.2300	5.8102	39.797	0.0000	0.0000
2026/03/23	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	ES33	04/02/2027		Bond Future	9.9953	91.1893	9.6156	92.8748	3.799	0.0000	0.0000
2026/03/23	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	378.2600	0.3783	100.000	0.0000	0.0000
2026/03/23	ES33	04/02/2027	9.70 Put	Bond Future	1307.2200	1.3072	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/23	ES33	06/05/2027		Bond Future	10.1199	89.0913	9.7204	90.8083	3.948	0.0000	0.0000
2026/03/23	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	ES33	06/05/2027	8.80 Put	Bond Future	5834.0600	5.8341	4117.0400	4.1170	29.431	0.0000	0.0000
2026/03/23	ES42	07/05/2026		Bond Future	10.1309	87.6147	9.7739	90.1968	3.524	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	
2026/03/23	ES42	07/05/2026	12.20 Call	Bond Future	12973.2800	12.9733	15555.4300	15.5554	19.904	0.0000	0.0000
2026/03/23	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	ES42	06/08/2026		Bond Future	10.2150	89.2292	9.8460	91.8589	3.613	0.0000	0.0000
2026/03/23	ES42	06/08/2026	12.65 Call	Bond Future	14754.8800	14.7549	17384.5700	17.3846	17.823	0.0000	0.0000
2026/03/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	ES42	05/11/2026		Bond Future	10.2951	86.6234	9.9137	89.3019	3.705	0.0000	0.0000
2026/03/23	ES42	05/11/2026	11.66 Call	Bond Future	8658.6100	8.6586	11337.1200	11.3371	30.935	0.0000	0.0000
2026/03/23	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	ES42	04/02/2027		Bond Future	10.3762	88.2738	9.9819	91.0032	3.800	0.0000	0.0000
2026/03/23	ES42	04/02/2027	10.29 Call	Bond Future	0.0000	0.0000	2143.2700	2.1433	100.000	0.0000	0.0000
2026/03/23	ES42	04/02/2027	10.29 Put	Bond Future	586.1200	0.5861	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/23	ES42	06/05/2027		Bond Future	10.4678	85.6514	10.0596	88.4319	3.899	0.0000	0.0000
2026/03/23	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	ES42	06/05/2027	9.33 Put	Bond Future	8090.9400	8.0909	5310.4900	5.3105	34.365	0.0000	0.0000
2026/03/23	GOVI	07/05/2026		GOVI	1306.7450	1306.7450	1335.9770	1335.9770	2.237	0.0000	0.0000
2026/03/23	GOVI	07/05/2026	1,177. Call 00	GOVI	1297450.0000	129.7450	1589770.0000	158.9770	22.530	0.0000	0.0000
2026/03/23	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	GOVI	06/08/2026		GOVI	1330.2450	1330.2450	1359.9990	1359.9990	2.237	0.0000	0.0000
2026/03/23	GOVI	06/08/2026	1,189. Call 00	GOVI	1412450.0000	141.2450	1709990.0000	170.9990	21.066	0.0000	0.0000
2026/03/23	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	GOVI	05/11/2026		GOVI	1354.9130	1354.9130	1385.2150	1385.2150	2.236	0.0000	0.0000
2026/03/23	GOVI	05/11/2026	1,277. Call 00	GOVI	779130.0000	77.9130	1082150.0000	108.2150	38.892	0.0000	0.0000
2026/03/23	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	GOVI	04/02/2027		GOVI	1380.4160	1380.4160	1411.2870	1411.2870	2.236	0.0000	0.0000
2026/03/23	GOVI	04/02/2027	1,369. Call 00	GOVI	114160.0000	11.4160	422870.0000	42.2870	270.419	0.0000	0.0000
2026/03/23	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	GOVI	06/05/2027		GOVI	1405.8210	1405.8210	1437.2670	1437.2670	2.237	0.0000	0.0000
2026/03/23	GOVI	06/05/2027	1,427. Call 00	GOVI	0.0000	0.0000	102670.0000	10.2670	100.000	0.0000	0.0000
2026/03/23	GOVI	06/05/2027	1,427. Put 00	GOVI	211790.0000	21.1790	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/23	I258	07/05/2026		Bond Future	126.1241	126.1241	126.1225	126.1225	0.001	0.0000	0.0000
2026/03/23	I258	07/05/2026	113.73 Call	Bond Future	12394.0923	12.3941	12392.4511	12.3925	0.013	0.0000	0.0000
2026/03/23	I258	07/05/2026	113.73 Put	Bond Future	0.0023	0.0000	0.0011	0.0000	52.838	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	
2026/03/23	I258	06/08/2026		Bond Future	125.6018	125.6018	125.5998	125.5998	0.002	0.0000	0.0000
2026/03/23	I258	06/08/2026	112.95 Call	Bond Future	12656.6512	12.6567	12654.1363	12.6541	0.020	0.0000	0.0000
2026/03/23	I258	06/08/2026	112.95 Put	Bond Future	4.8712	0.0049	4.3763	0.0044	10.159	0.0000	0.0000
2026/03/23	I258	05/11/2026		Bond Future	127.9361	127.9361	127.9339	127.9339	0.002	0.0000	0.0000
2026/03/23	I258	05/11/2026	114.95 Call	Bond Future	13017.0242	13.0170	13013.4455	13.0134	0.027	0.0000	0.0000
2026/03/23	I258	05/11/2026	114.95 Put	Bond Future	30.9642	0.0310	29.5655	0.0296	4.517	0.0000	0.0000
2026/03/23	I258	04/02/2027		Bond Future	127.4746	127.4746	127.4707	127.4707	0.003	0.0000	0.0000
2026/03/23	I258	04/02/2027	118.90 Call	Bond Future	8973.5206	8.9735	8963.6075	8.9636	0.110	0.0000	0.0000
2026/03/23	I258	04/02/2027	118.90 Put	Bond Future	398.9406	0.3989	392.9075	0.3929	1.512	0.0000	0.0000
2026/03/23	I258	06/05/2027		Bond Future	129.8462	129.8462	129.8423	129.8423	0.003	0.0000	0.0000
2026/03/23	I258	06/05/2027	134.78 Call	Bond Future	1471.1503	1.4712	1459.6225	1.4596	0.784	0.0000	0.0000
2026/03/23	I258	06/05/2027	134.78 Put	Bond Future	6404.9403	6.4049	6397.3025	6.3973	0.119	0.0000	0.0000
2026/03/23	IGOV	07/05/2026		Index Future	434.5550	434.5550	430.8480	430.8480	0.853	0.0000	0.0000
2026/03/23	IGOV	06/08/2026		Index Future	442.4760	442.4760	438.7010	438.7010	0.853	0.0000	0.0000
2026/03/23	IGOV	05/11/2026		Index Future	450.7850	450.7850	446.9380	446.9380	0.853	0.0000	0.0000
2026/03/23	IGOV	04/02/2027		Index Future	459.3730	459.3730	455.4520	455.4520	0.854	0.0000	0.0000
2026/03/23	IGOV	06/05/2027		Index Future	467.9270	467.9270	463.9360	463.9360	0.853	0.0000	0.0000
2026/03/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/23	R033	07/05/2026		Bond Future	9.0013	106.1719	8.6824	107.8518	3.543	0.0000	0.0000
2026/03/23	R033	07/05/2026	10.38 Call	Bond Future	6964.3700	6.9644	8587.4700	8.5875	23.306	0.0000	0.0000
2026/03/23	R033	07/05/2026	10.38 Put	Bond Future	80.7300	0.0807	23.8900	0.0239	70.408	0.0000	0.0000
2026/03/23	R033	06/08/2026		Bond Future	9.0895	108.1020	8.7538	109.8124	3.693	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	
2026/03/23	R033	06/08/2026	10.25 Call	Bond Future	6405.3700	6.4054	7824.0100	7.8240	22.148	0.0000	0.0000
2026/03/23	R033	06/08/2026	10.25 Put	Bond Future	757.6700	0.7577	465.9300	0.4659	38.505	0.0000	0.0000
2026/03/23	R033	05/11/2026		Bond Future	9.1719	105.0441	8.8183	106.7857	3.855	0.0000	0.0000
2026/03/23	R033	05/11/2026	9.33 Call	Bond Future	3108.9500	3.1090	4149.6500	4.1497	33.474	0.0000	0.0000
2026/03/23	R033	05/11/2026	9.33 Put	Bond Future	2341.7500	2.3418	1640.7800	1.6408	29.934	0.0000	0.0000
2026/03/23	R033	04/02/2027		Bond Future	9.2576	107.0215	8.8845	108.7960	4.030	0.0000	0.0000
2026/03/23	R033	04/02/2027	8.65 Call	Bond Future	1614.1700	1.6142	2312.9100	2.3129	43.288	0.0000	0.0000
2026/03/23	R033	04/02/2027	8.65 Put	Bond Future	4523.5800	4.5236	3447.8900	3.4479	23.780	0.0000	0.0000
2026/03/23	R033	06/05/2027		Bond Future	9.3602	103.9469	8.9657	105.7541	4.215	0.0000	0.0000
2026/03/23	R033	06/05/2027	7.93 Call	Bond Future	513.0000	0.5130	859.8400	0.8598	67.610	0.0000	0.0000
2026/03/23	R033	06/05/2027	7.93 Put	Bond Future	7259.5700	7.2596	5799.1800	5.7992	20.117	0.0000	0.0000
2026/03/23	R035	07/05/2026	8.31 Call	Bond Future	0.9700	0.0010	18.1000	0.0181	1,765.979	0.0000	0.0000
2026/03/23	R035	07/05/2026	8.31 Put	Bond Future	5514.2000	5.5142	3615.2000	3.6152	34.438	0.0000	0.0000
2026/03/23	R035	07/05/2026		Bond Future	9.2171	99.7041	8.8945	101.6203	3.501	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.86 Call	Bond Future	9046.7900	9.0468	10960.2500	10.9603	21.151	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.86 Put	Bond Future	2.9400	0.0029	0.2700	0.0003	90.816	0.0000	0.0000
2026/03/23	R035	07/05/2026	8.29 Put	Bond Future	5639.9800	5.6400	3737.5900	3.7376	33.730	0.0000	0.0000
2026/03/23	R035	07/05/2026	8.29 Call	Bond Future	0.7100	0.0007	14.4500	0.0145	1,935.211	0.0000	0.0000
2026/03/23	R035	07/05/2026	8.79 Put	Bond Future	2687.0500	2.6871	1219.9800	1.2200	54.598	0.0000	0.0000
2026/03/23	R035	07/05/2026	8.79 Call	Bond Future	139.9800	0.1400	589.0400	0.5890	320.803	0.0000	0.0000
2026/03/23	R035	07/05/2026	9.20 Call	Bond Future	960.2900	0.9603	2149.3100	2.1493	123.819	0.0000	0.0000
2026/03/23	R035	07/05/2026	9.20 Put	Bond Future	1060.8100	1.0608	333.7000	0.3337	68.543	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.66 Call	Bond Future	8011.7900	8.0118	9920.4500	9.9205	23.823	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.66 Put	Bond Future	8.4300	0.0084	0.9600	0.0010	88.612	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.16 Call	Bond Future	5387.3900	5.3874	7256.0200	7.2560	34.685	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.16 Put	Bond Future	56.6000	0.0566	9.1000	0.0091	83.922	0.0000	0.0000
2026/03/23	R035	07/05/2026	9.66 Put	Bond Future	285.2400	0.2852	62.8400	0.0628	77.969	0.0000	0.0000
2026/03/23	R035	07/05/2026	9.66 Call	Bond Future	2837.8900	2.8379	4531.6200	4.5316	59.683	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.71 Call	Bond Future	8271.5200	8.2715	10181.8300	10.1818	23.095	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.71 Put	Bond Future	6.5300	0.0065	0.7100	0.0007	89.127	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.21 Call	Bond Future	5650.6900	5.6507	7526.3600	7.5264	33.194	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.21 Put	Bond Future	47.9700	0.0480	7.5100	0.0075	84.344	0.0000	0.0000
2026/03/23	R035	07/05/2026	9.71 Put	Bond Future	243.9600	0.2440	51.8500	0.0519	78.747	0.0000	0.0000
2026/03/23	R035	07/05/2026	9.71 Call	Bond Future	3079.3100	3.0793	4803.3300	4.8033	55.987	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.64 Call	Bond Future	7907.7500	7.9078	9815.6500	9.8157	24.127	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.64 Put	Bond Future	9.3200	0.0093	1.0900	0.0011	88.305	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.14 Call	Bond Future	5282.1800	5.2822	7147.6800	7.1477	35.317	0.0000	0.0000
2026/03/23	R035	07/05/2026	10.14 Put	Bond Future	60.4600	0.0605	9.8300	0.0098	83.741	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	
2026/03/23	R035	07/05/2026	9.64 Put	Bond Future	303.5500	0.3036	67.8600	0.0679	77.645	0.0000	0.0000
2026/03/23	R035	07/05/2026	9.64 Call	Bond Future	2742.8100	2.7428	4423.2500	4.4233	61.267	0.0000	0.0000
2026/03/23	R035	07/05/2026	8.55 Call	Bond Future	19.2200	0.0192	151.5100	0.1515	688.293	0.0000	0.0000
2026/03/23	R035	07/05/2026	8.55 Put	Bond Future	4035.3700	4.0354	2251.5300	2.2515	44.205	0.0000	0.0000
2026/03/23	R035	06/08/2026	10.22 Call	Bond Future	5495.6200	5.4956	7224.5300	7.2245	31.460	0.0000	0.0000
2026/03/23	R035	06/08/2026	10.22 Put	Bond Future	399.1100	0.3991	177.1200	0.1771	55.621	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.72 Call	Bond Future	3257.2100	3.2572	4751.0800	4.7511	45.863	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.72 Put	Bond Future	877.5900	0.8776	420.5600	0.4206	52.078	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.22 Put	Bond Future	1871.7400	1.8717	993.7900	0.9938	46.906	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.22 Call	Bond Future	1429.1600	1.4292	2502.1100	2.5021	75.076	0.0000	0.0000
2026/03/23	R035	06/08/2026	8.29 Put	Bond Future	6022.2200	6.0222	4184.2800	4.1843	30.519	0.0000	0.0000
2026/03/23	R035	06/08/2026	8.29 Call	Bond Future	34.3800	0.0344	147.3400	0.1473	328.563	0.0000	0.0000
2026/03/23	R035	06/08/2026	8.79 Put	Bond Future	3392.2300	3.3922	2017.6700	2.0177	40.521	0.0000	0.0000
2026/03/23	R035	06/08/2026	8.79 Call	Bond Future	434.8500	0.4349	1011.1900	1.0112	132.538	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.39 Call	Bond Future	1986.1900	1.9862	3225.3500	3.2254	62.389	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.39 Put	Bond Future	1457.1200	1.4571	745.3800	0.7454	48.846	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.71 Call	Bond Future	3215.6100	3.2156	4703.0600	4.7031	46.257	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.71 Put	Bond Future	891.3900	0.8914	427.9400	0.4279	51.992	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.21 Call	Bond Future	1398.9900	1.3990	2461.4500	2.4615	75.945	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.21 Put	Bond Future	1899.1100	1.8991	1010.6700	1.0107	46.782	0.0000	0.0000
2026/03/23	R035	06/08/2026	8.71 Put	Bond Future	3756.0200	3.7560	2288.2600	2.2883	39.078	0.0000	0.0000
2026/03/23	R035	06/08/2026	8.71 Call	Bond Future	321.5500	0.3216	804.6900	0.8047	150.253	0.0000	0.0000
2026/03/23	R035	06/08/2026	10.13 Call	Bond Future	5074.8000	5.0748	6772.3900	6.7724	33.451	0.0000	0.0000
2026/03/23	R035	06/08/2026	10.13 Put	Bond Future	459.7600	0.4598	206.4500	0.2065	55.096	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.63 Call	Bond Future	2889.8000	2.8898	4322.8800	4.3229	49.591	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.63 Put	Bond Future	1010.2700	1.0103	492.4500	0.4925	51.256	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.13 Put	Bond Future	2131.6900	2.1317	1156.6400	1.1566	45.741	0.0000	0.0000
2026/03/23	R035	06/08/2026	9.13 Call	Bond Future	1169.5900	1.1696	2145.4400	2.1454	83.435	0.0000	0.0000
2026/03/23	R035	06/08/2026		Bond Future	9.2972	101.5166	8.9604	103.4675	3.622	0.0000	0.0000
2026/03/23	R035	06/08/2026	11.06 Call	Bond Future	9502.7900	9.5028	11410.5500	11.4106	20.076	0.0000	0.0000
2026/03/23	R035	06/08/2026	11.06 Put	Bond Future	66.9200	0.0669	23.7800	0.0238	64.465	0.0000	0.0000
2026/03/23	R035	06/08/2026	7.70 Put	Bond Future	9717.7500	9.7178	7770.6400	7.7706	20.037	0.0000	0.0000
2026/03/23	R035	06/08/2026	7.70 Call	Bond Future	0.4400	0.0004	4.2300	0.0042	861.364	0.0000	0.0000
2026/03/23	R035	06/08/2026	7.90 Put	Bond Future	8435.8400	8.4358	6497.5400	6.4975	22.977	0.0000	0.0000
2026/03/23	R035	06/08/2026	7.90 Call	Bond Future	1.8600	0.0019	14.4600	0.0145	677.419	0.0000	0.0000
2026/03/23	R035	06/08/2026	8.34 Call	Bond Future	48.1600	0.0482	190.5600	0.1906	295.681	0.0000	0.0000
2026/03/23	R035	06/08/2026	8.34 Put	Bond Future	5727.6900	5.7277	3919.1900	3.9192	31.575	0.0000	0.0000
2026/03/23	R035	06/08/2026	7.95 Put	Bond Future	8118.8400	8.1188	6184.5800	6.1846	23.824	0.0000	0.0000
2026/03/23	R035	06/08/2026	7.95 Call	Bond Future	2.6000	0.0026	19.2400	0.0192	640.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/23	R035	05/11/2026	9.80 Call	Bond Future	3604.7100	3.6047	5044.6400	5.0446	39.946	0.0000	0.0000
2026/03/23	R035	05/11/2026	9.80 Put	Bond Future	1267.8000	1.2678	721.1700	0.7212	43.116	0.0000	0.0000
2026/03/23	R035	05/11/2026	9.30 Call	Bond Future	1850.9100	1.8509	2938.9100	2.9389	58.782	0.0000	0.0000
2026/03/23	R035	05/11/2026	9.30 Put	Bond Future	2267.7400	2.2677	1369.1800	1.3692	39.624	0.0000	0.0000
2026/03/23	R035	05/11/2026	8.80 Put	Bond Future	3915.6700	3.9157	2552.5500	2.5526	34.812	0.0000	0.0000
2026/03/23	R035	05/11/2026	8.80 Call	Bond Future	640.5200	0.6405	1263.9600	1.2640	97.333	0.0000	0.0000
2026/03/23	R035	05/11/2026		Bond Future	9.3745	98.8782	9.0231	100.8648	3.748	0.0000	0.0000
2026/03/23	R035	05/11/2026	10.03 Call	Bond Future	4534.7800	4.5348	6093.0700	6.0931	34.363	0.0000	0.0000
2026/03/23	R035	05/11/2026	10.03 Put	Bond Future	965.0800	0.9651	536.8100	0.5368	44.377	0.0000	0.0000
2026/03/23	R035	05/11/2026	8.97 Call	Bond Future	979.1100	0.9791	1768.0300	1.7680	80.575	0.0000	0.0000
2026/03/23	R035	05/11/2026	8.97 Put	Bond Future	3270.4200	3.2704	2072.7800	2.0728	36.620	0.0000	0.0000
2026/03/23	R035	05/11/2026	8.47 Call	Bond Future	217.2000	0.2172	538.8200	0.5388	148.076	0.0000	0.0000
2026/03/23	R035	05/11/2026	8.47 Put	Bond Future	5438.2800	5.4383	3773.3400	3.7733	30.615	0.0000	0.0000
2026/03/23	R035	05/11/2026	7.97 Put	Bond Future	8281.1700	8.2812	6350.8900	6.3509	23.309	0.0000	0.0000
2026/03/23	R035	05/11/2026	7.97 Call	Bond Future	18.2100	0.0182	74.4900	0.0745	309.061	0.0000	0.0000
2026/03/23	R035	04/02/2027		Bond Future	9.4556	100.7395	9.0882	102.7634	3.886	0.0000	0.0000
2026/03/23	R035	04/02/2027	9.02 Call	Bond Future	1209.1300	1.2091	2032.4200	2.0324	68.089	0.0000	0.0000
2026/03/23	R035	04/02/2027	9.02 Put	Bond Future	3614.4800	3.6145	2413.8700	2.4139	33.217	0.0000	0.0000
2026/03/23	R035	04/02/2027	7.70 Put	Bond Future	10192.5200	10.1925	8205.6400	8.2056	19.494	0.0000	0.0000
2026/03/23	R035	04/02/2027	7.70 Call	Bond Future	13.1900	0.0132	50.2100	0.0502	280.667	0.0000	0.0000
2026/03/23	R035	04/02/2027	8.20 Put	Bond Future	7267.4800	7.2675	5438.8700	5.4389	25.162	0.0000	0.0000
2026/03/23	R035	04/02/2027	8.20 Call	Bond Future	121.7400	0.1217	317.0300	0.3170	160.416	0.0000	0.0000
2026/03/23	R035	04/02/2027	8.85 Call	Bond Future	857.7900	0.8578	1537.9500	1.5380	79.292	0.0000	0.0000
2026/03/23	R035	04/02/2027	8.85 Put	Bond Future	4222.6900	4.2227	2878.9500	2.8790	31.822	0.0000	0.0000
2026/03/23	R035	06/05/2027		Bond Future	9.5440	98.0883	9.1597	100.1497	4.027	0.0000	0.0000
2026/03/23	R035	06/05/2027	8.25 Call	Bond Future	165.1700	0.1652	399.2900	0.3993	141.745	0.0000	0.0000
2026/03/23	R035	06/05/2027	8.25 Put	Bond Future	7336.7000	7.3367	5509.4300	5.5094	24.906	0.0000	0.0000
2026/03/23	R038	07/05/2026		Bond Future	9.5845	110.2645	9.2523	112.7787	3.466	0.0000	0.0000
2026/03/23	R038	07/05/2026	11.40 Call	Bond Future	12416.7000	12.4167	14929.6100	14.9296	20.238	0.0000	0.0000
2026/03/23	R038	07/05/2026	11.40 Put	Bond Future	1.4200	0.0014	0.1000	0.0001	92.958	0.0000	0.0000
2026/03/23	R038	06/08/2026		Bond Future	9.6693	112.2690	9.3241	114.8288	3.570	0.0000	0.0000
2026/03/23	R038	06/08/2026	11.77 Call	Bond Future	13956.0400	13.9560	16486.3200	16.4863	18.130	0.0000	0.0000
2026/03/23	R038	06/08/2026	11.77 Put	Bond Future	44.0000	0.0440	14.4000	0.0144	67.273	0.0000	0.0000
2026/03/23	R038	05/11/2026		Bond Future	9.7489	108.8464	9.3903	111.4532	3.678	0.0000	0.0000
2026/03/23	R038	05/11/2026	10.72 Call	Bond Future	7367.5800	7.3676	9615.6100	9.6156	30.512	0.0000	0.0000
2026/03/23	R038	05/11/2026	10.72 Put	Bond Future	727.0700	0.7271	368.3700	0.3684	49.335	0.0000	0.0000
2026/03/23	R038	04/02/2027		Bond Future	9.8303	110.8955	9.4575	113.5512	3.792	0.0000	0.0000
2026/03/23	R038	04/02/2027	9.60 Call	Bond Future	2123.3700	2.1234	3427.2400	3.4272	61.406	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	
2026/03/23	R038	04/02/2027	9.60 Put	Bond Future	3753.2200	3.7532	2401.3700	2.4014	36.018	0.0000	0.0000
2026/03/23	R038	06/05/2027		Bond Future	9.9225	107.4507	9.5346	110.1555	3.909	0.0000	0.0000
2026/03/23	R038	06/05/2027	8.71 Call	Bond Future	236.7200	0.2367	579.4400	0.5794	144.779	0.0000	0.0000
2026/03/23	R038	06/05/2027	8.71 Put	Bond Future	9016.4800	9.0165	6654.4000	6.6544	26.197	0.0000	0.0000
2026/03/23	R053	07/05/2026		Bond Future	9.6892	119.7187	9.3281	123.8119	3.727	0.0000	0.0000
2026/03/23	R053	07/05/2026	11.69 Call	Bond Future	18945.1500	18.9452	23036.7900	23.0368	21.597	0.0000	0.0000
2026/03/23	R053	07/05/2026	11.69 Put	Bond Future	1.6400	0.0016	0.0900	0.0001	94.512	0.0000	0.0000
2026/03/23	R053	06/08/2026		Bond Future	9.7538	121.8950	9.3816	126.0625	3.816	0.0000	0.0000
2026/03/23	R053	06/08/2026	12.28 Call	Bond Future	22813.0900	22.8131	26959.2600	26.9593	18.175	0.0000	0.0000
2026/03/23	R053	06/08/2026	12.28 Put	Bond Future	29.4000	0.0294	8.0100	0.0080	72.755	0.0000	0.0000
2026/03/23	R053	06/08/2026	8.10 Put	Bond Future	20606.7500	20.6068	16445.4300	16.4454	20.194	0.0000	0.0000
2026/03/23	R053	06/08/2026	8.10 Call	Bond Future	0.5600	0.0006	6.8000	0.0068	1,114.286	0.0000	0.0000
2026/03/23	R053	06/08/2026	8.60 Put	Bond Future	13798.3000	13.7983	9749.2200	9.7492	29.345	0.0000	0.0000
2026/03/23	R053	06/08/2026	8.60 Call	Bond Future	21.5300	0.0215	140.0100	0.1400	550.302	0.0000	0.0000
2026/03/23	R053	06/08/2026	9.10 Call	Bond Future	623.9700	0.6240	1631.7800	1.6318	161.516	0.0000	0.0000
2026/03/23	R053	06/08/2026	9.10 Put	Bond Future	8113.5500	8.1136	4953.8000	4.9538	38.944	0.0000	0.0000
2026/03/23	R053	06/08/2026	9.60 Call	Bond Future	2350.8200	2.3508	4534.3800	4.5344	92.885	0.0000	0.0000
2026/03/23	R053	06/08/2026	9.60 Put	Bond Future	4042.9200	4.0429	2058.9200	2.0589	49.073	0.0000	0.0000
2026/03/23	R053	05/11/2026		Bond Future	9.8135	118.2710	9.4302	122.5148	3.906	0.0000	0.0000
2026/03/23	R053	05/11/2026	11.21 Call	Bond Future	14327.1000	14.3271	18158.8200	18.1588	26.745	0.0000	0.0000
2026/03/23	R053	05/11/2026	11.21 Put	Bond Future	831.8500	0.8319	419.7100	0.4197	49.545	0.0000	0.0000
2026/03/23	R053	04/02/2027		Bond Future	9.8736	120.4975	9.4786	124.8212	4.001	0.0000	0.0000
2026/03/23	R053	04/02/2027	9.99 Call	Bond Future	5472.4000	5.4724	8164.6100	8.1646	49.196	0.0000	0.0000
2026/03/23	R053	04/02/2027	9.99 Put	Bond Future	4248.1600	4.2482	2616.6800	2.6167	38.404	0.0000	0.0000
2026/03/23	R053	06/05/2027		Bond Future	9.9403	116.8511	9.5330	121.2545	4.097	0.0000	0.0000
2026/03/23	R053	06/05/2027	8.92 Call	Bond Future	820.7400	0.8207	1743.7100	1.7437	112.456	0.0000	0.0000
2026/03/23	R053	06/05/2027	8.92 Put	Bond Future	12408.0800	12.4081	8927.6000	8.9276	28.050	0.0000	0.0000
2026/03/23	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/23	R186	07/05/2026	8.69 Call	Bond Future	57.1900	0.0572	55.3700	0.0554	3.182	0.0000	0.0000
2026/03/23	R186	07/05/2026	8.69 Put	Bond Future	57.1900	0.0572	55.3700	0.0554	3.182	0.0000	0.0000
2026/03/23	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/23	R186	06/08/2026	8.57 Call	Bond Future	66.3700	0.0664	65.6500	0.0657	1.085	0.0000	0.0000
2026/03/23	R186	06/08/2026	8.57 Put	Bond Future	66.3700	0.0664	65.6500	0.0657	1.085	0.0000	0.0000
2026/03/23	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/23	R186	05/11/2026	8.12 Call	Bond Future	42.2800	0.0423	42.0000	0.0420	0.662	0.0000	0.0000
2026/03/23	R186	05/11/2026	8.12 Put	Bond Future	42.2800	0.0423	42.0000	0.0420	0.662	0.0000	0.0000
2026/03/23	R202	07/05/2026		Bond Future	295.4366	295.4366	295.4325	295.4325	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
2026/03/23	R202	07/05/2026	277.55 Call	Bond Future		17886.5500	17.8866	17882.5400	17.8825	0.022	0.0000	0.0000
2026/03/23	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R202	06/08/2026		Bond Future		295.4769	295.4769	295.4725	295.4725	0.001	0.0000	0.0000
2026/03/23	R202	06/08/2026	278.86 Call	Bond Future		16616.8500	16.6169	16612.5100	16.6125	0.026	0.0000	0.0000
2026/03/23	R202	06/08/2026	278.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R202	05/11/2026		Bond Future		300.9678	300.9678	300.9629	300.9629	0.002	0.0000	0.0000
2026/03/23	R202	05/11/2026	280.46 Call	Bond Future		20507.8300	20.5078	20502.9400	20.5029	0.024	0.0000	0.0000
2026/03/23	R202	05/11/2026	280.46 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R202	04/02/2027		Bond Future		301.1997	301.1997	301.1923	301.1923	0.002	0.0000	0.0000
2026/03/23	R202	04/02/2027	294.73 Call	Bond Future		6469.7200	6.4697	6462.2600	6.4623	0.115	0.0000	0.0000
2026/03/23	R202	04/02/2027	294.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R202	06/05/2027		Bond Future		306.8057	306.8057	306.7985	306.7985	0.002	0.0000	0.0000
2026/03/23	R202	06/05/2027	306.99 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R202	06/05/2027	306.99 Put	Bond Future		184.3200	0.1843	191.5300	0.1915	3.912	0.0000	0.0000
2026/03/23	R209	07/05/2026		Bond Future		9.3601	80.9292	9.0332	82.7589	3.492	0.0000	0.0000
2026/03/23	R209	07/05/2026	11.07 Call	Bond Future		8761.1000	8.7611	10589.1700	10.5892	20.866	0.0000	0.0000
2026/03/23	R209	07/05/2026	11.07 Put	Bond Future		1.7500	0.0018	0.1400	0.0001	92.000	0.0000	0.0000
2026/03/23	R209	06/08/2026		Bond Future		9.4358	82.4004	9.0966	84.2633	3.595	0.0000	0.0000
2026/03/23	R209	06/08/2026	11.39 Call	Bond Future		9771.7800	9.7718	11609.3200	11.6093	18.805	0.0000	0.0000
2026/03/23	R209	06/08/2026	11.39 Put	Bond Future		37.8800	0.0379	12.5300	0.0125	66.922	0.0000	0.0000
2026/03/23	R209	05/11/2026		Bond Future		9.5064	80.7615	9.1543	82.6584	3.703	0.0000	0.0000
2026/03/23	R209	05/11/2026	10.32 Call	Bond Future		4902.2000	4.9022	6464.9700	6.4650	31.879	0.0000	0.0000
2026/03/23	R209	05/11/2026	10.32 Put	Bond Future		727.7800	0.7278	393.6000	0.3936	45.918	0.0000	0.0000
2026/03/23	R209	04/02/2027		Bond Future		9.5785	82.2818	9.2128	84.2144	3.818	0.0000	0.0000
2026/03/23	R209	04/02/2027	9.28 Call	Bond Future		1403.3300	1.4033	2295.8000	2.2958	63.597	0.0000	0.0000
2026/03/23	R209	04/02/2027	9.28 Put	Bond Future		2976.6100	2.9766	1936.4200	1.9364	34.945	0.0000	0.0000
2026/03/23	R209	04/02/2027	8.96 Call	Bond Future		731.0100	0.7310	1358.0700	1.3581	85.780	0.0000	0.0000
2026/03/23	R209	04/02/2027	8.96 Put	Bond Future		4034.5000	4.0345	2728.9000	2.7289	32.361	0.0000	0.0000
2026/03/23	R209	04/02/2027	8.03 Put	Bond Future		8632.2800	8.6323	6770.5500	6.7706	21.567	0.0000	0.0000
2026/03/23	R209	04/02/2027	8.03 Call	Bond Future		30.2800	0.0303	101.2100	0.1012	234.247	0.0000	0.0000
2026/03/23	R209	06/05/2027		Bond Future		9.6612	80.6434	9.2809	82.6118	3.936	0.0000	0.0000
2026/03/23	R209	06/05/2027	8.41 Call	Bond Future		191.2300	0.1912	442.6600	0.4427	131.480	0.0000	0.0000
2026/03/23	R209	06/05/2027	8.41 Put	Bond Future		6903.2200	6.9032	5186.3100	5.1863	24.871	0.0000	0.0000
2026/03/23	R209	06/05/2027	9.32 Call	Bond Future		1547.8800	1.5479	2447.3800	2.4474	58.112	0.0000	0.0000
2026/03/23	R209	06/05/2027	9.32 Put	Bond Future		3311.2500	3.3113	2242.4100	2.2424	32.279	0.0000	0.0000
2026/03/23	R209	06/05/2027	8.25 Put	Bond Future		7731.1200	7.7311	5934.2500	5.9343	23.242	0.0000	0.0000
2026/03/23	R209	06/05/2027	8.25 Call	Bond Future		110.4500	0.1105	281.9200	0.2819	155.247	0.0000	0.0000
2026/03/23	R210	07/05/2026		Bond Future		260.5772	260.5772	261.0755	261.0755	0.191	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
2026/03/23	R210	07/05/2026	255.40 Call	Bond Future		5177.2200	5.1772	5675.4500	5.6755	9.624	0.0000	0.0000
2026/03/23	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R210	06/08/2026		Bond Future		265.3787	265.3787	265.8859	265.8859	0.191	0.0000	0.0000
2026/03/23	R210	06/08/2026	259.84 Call	Bond Future		5538.6600	5.5387	6045.9000	6.0459	9.158	0.0000	0.0000
2026/03/23	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R210	05/11/2026		Bond Future		266.7856	266.7856	267.3010	267.3010	0.193	0.0000	0.0000
2026/03/23	R210	05/11/2026	253.33 Call	Bond Future		13455.6100	13.4556	13970.9800	13.9710	3.830	0.0000	0.0000
2026/03/23	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R210	04/02/2027		Bond Future		271.8678	271.8678	272.3929	272.3929	0.193	0.0000	0.0000
2026/03/23	R210	04/02/2027	266.03 Call	Bond Future		5837.8200	5.8378	6362.9300	6.3629	8.995	0.0000	0.0000
2026/03/23	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R210	06/05/2027		Bond Future		273.3381	273.3381	273.8708	273.8708	0.195	0.0000	0.0000
2026/03/23	R210	06/05/2027	271.13 Call	Bond Future		2208.0800	2.2081	2740.8100	2.7408	24.126	0.0000	0.0000
2026/03/23	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R213	07/05/2026		Bond Future		8.7483	94.6339	8.4274	95.8286	3.668	0.0000	0.0000
2026/03/23	R213	07/05/2026	9.80 Call	Bond Future		3821.8200	3.8218	4989.6500	4.9897	30.557	0.0000	0.0000
2026/03/23	R213	07/05/2026	9.80 Put	Bond Future		32.6500	0.0327	5.7800	0.0058	82.297	0.0000	0.0000
2026/03/23	R213	06/08/2026		Bond Future		8.8408	96.3543	8.4988	97.5706	3.869	0.0000	0.0000
2026/03/23	R213	06/08/2026	9.69 Call	Bond Future		3249.6100	3.2496	4298.6300	4.2986	32.281	0.0000	0.0000
2026/03/23	R213	06/08/2026	9.69 Put	Bond Future		311.4800	0.3115	144.1400	0.1441	53.724	0.0000	0.0000
2026/03/23	R213	05/11/2026		Bond Future		8.9328	94.5721	8.5675	95.8106	4.089	0.0000	0.0000
2026/03/23	R213	05/11/2026	8.75 Call	Bond Future		1003.7600	1.0038	1623.2700	1.6233	61.719	0.0000	0.0000
2026/03/23	R213	05/11/2026	8.75 Put	Bond Future		1621.0600	1.6211	1002.0100	1.0020	38.188	0.0000	0.0000
2026/03/23	R213	04/02/2027		Bond Future		9.0329	96.3523	8.6409	97.6141	4.340	0.0000	0.0000
2026/03/23	R213	04/02/2027	8.14 Call	Bond Future		303.3300	0.3033	603.8200	0.6038	99.064	0.0000	0.0000
2026/03/23	R213	04/02/2027	8.14 Put	Bond Future		3207.9100	3.2079	2246.5500	2.2466	29.968	0.0000	0.0000
2026/03/23	R213	06/05/2027		Bond Future		9.1500	94.5721	8.7283	95.8574	4.609	0.0000	0.0000
2026/03/23	R213	06/05/2027	7.56 Call	Bond Future		44.2100	0.0442	128.1900	0.1282	189.957	0.0000	0.0000
2026/03/23	R213	06/05/2027	7.56 Put	Bond Future		5004.3000	5.0043	3803.0400	3.8030	24.005	0.0000	0.0000
2026/03/23	R213	06/05/2027	9.25 Call	Bond Future		1740.0600	1.7401	2507.4600	2.5075	44.102	0.0000	0.0000
2026/03/23	R213	06/05/2027	9.25 Put	Bond Future		1438.4600	1.4385	920.6200	0.9206	36.000	0.0000	0.0000
2026/03/23	R213	06/05/2027	8.13 Put	Bond Future		3416.3600	3.4164	2413.5400	2.4135	29.353	0.0000	0.0000
2026/03/23	R213	06/05/2027	8.13 Call	Bond Future		270.5200	0.2705	552.9400	0.5529	104.399	0.0000	0.0000
2026/03/23	R214	07/05/2026		Bond Future		9.7224	76.2576	9.3661	78.5653	3.665	0.0000	0.0000
2026/03/23	R214	07/05/2026	11.53 Call	Bond Future		10315.6800	10.3157	12621.9800	12.6220	22.357	0.0000	0.0000
2026/03/23	R214	07/05/2026	11.53 Put	Bond Future		1.5700	0.0016	0.1000	0.0001	93.631	0.0000	0.0000
2026/03/23	R214	06/08/2026		Bond Future		9.7934	77.6439	9.4257	79.9935	3.754	0.0000	0.0000
2026/03/23	R214	06/08/2026	11.97 Call	Bond Future		12047.1700	12.0472	14376.1400	14.3761	19.332	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	
2026/03/23	R214	06/08/2026	11.97 Put	Bond Future	29.1200	0.0291	8.4700	0.0085	70.913	0.0000	0.0000
2026/03/23	R214	05/11/2026		Bond Future	9.8614	75.7719	9.4822	78.1646	3.845	0.0000	0.0000
2026/03/23	R214	05/11/2026	10.97 Call	Bond Future	7087.0800	7.0871	9162.3600	9.1624	29.283	0.0000	0.0000
2026/03/23	R214	05/11/2026	10.97 Put	Bond Future	666.2900	0.6663	348.9000	0.3489	47.635	0.0000	0.0000
2026/03/23	R214	04/02/2027		Bond Future	9.9317	77.1983	9.5402	79.6359	3.942	0.0000	0.0000
2026/03/23	R214	04/02/2027	9.90 Call	Bond Future	2579.1600	2.5792	3973.0600	3.9731	54.045	0.0000	0.0000
2026/03/23	R214	04/02/2027	9.90 Put	Bond Future	2772.3600	2.7724	1728.6100	1.7286	37.648	0.0000	0.0000
2026/03/23	R214	06/05/2027		Bond Future	10.0056	75.3194	9.6016	77.8021	4.038	0.0000	0.0000
2026/03/23	R214	06/05/2027	8.88 Call	Bond Future	288.9100	0.2889	685.6400	0.6856	137.320	0.0000	0.0000
2026/03/23	R214	06/05/2027	8.88 Put	Bond Future	7500.0700	7.5001	5414.1800	5.4142	27.812	0.0000	0.0000
2026/03/23	R248	07/05/2026		Bond Future	9.7806	92.4879	9.4143	95.6050	3.745	0.0000	0.0000
2026/03/23	R248	07/05/2026	11.72 Call	Bond Future	14009.0900	14.0091	17124.8000	17.1248	22.241	0.0000	0.0000
2026/03/23	R248	07/05/2026	11.72 Put	Bond Future	1.5400	0.0015	0.0900	0.0001	94.156	0.0000	0.0000
2026/03/23	R248	07/05/2026	8.30 Put	Bond Future	13727.5800	13.7276	10610.4300	10.6104	22.707	0.0000	0.0000
2026/03/23	R248	07/05/2026	8.30 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/23	R248	07/05/2026	8.70 Put	Bond Future	9710.6700	9.7107	6598.8900	6.5989	32.045	0.0000	0.0000
2026/03/23	R248	07/05/2026	8.70 Call	Bond Future	0.1000	0.0001	5.4800	0.0055	5,380.000	0.0000	0.0000
2026/03/23	R248	07/05/2026	9.18 Call	Bond Future	63.3200	0.0633	459.5500	0.4596	625.758	0.0000	0.0000
2026/03/23	R248	07/05/2026	9.18 Put	Bond Future	5265.5500	5.2656	2544.6200	2.5446	51.674	0.0000	0.0000
2026/03/23	R248	07/05/2026	9.19 Call	Bond Future	68.9700	0.0690	485.9500	0.4860	604.582	0.0000	0.0000
2026/03/23	R248	07/05/2026	9.19 Put	Bond Future	5180.7000	5.1807	2480.5200	2.4805	52.120	0.0000	0.0000
2026/03/23	R248	06/08/2026		Bond Future	9.8479	94.1692	9.4704	97.3429	3.834	0.0000	0.0000
2026/03/23	R248	06/08/2026	12.37 Call	Bond Future	17340.3200	17.3403	20499.0400	20.4990	18.216	0.0000	0.0000
2026/03/23	R248	06/08/2026	12.37 Put	Bond Future	20.3800	0.0204	5.3800	0.0054	73.602	0.0000	0.0000
2026/03/23	R248	06/08/2026	9.00 Call	Bond Future	377.9700	0.3780	966.6500	0.9667	155.748	0.0000	0.0000
2026/03/23	R248	06/08/2026	9.00 Put	Bond Future	7761.9100	7.7619	5176.8700	5.1769	33.304	0.0000	0.0000
2026/03/23	R248	06/08/2026	10.00 Call	Bond Future	3244.9800	3.2450	5372.4900	5.3725	65.563	0.0000	0.0000
2026/03/23	R248	06/08/2026	10.00 Put	Bond Future	2015.2100	2.0152	969.0000	0.9690	51.916	0.0000	0.0000
2026/03/23	R248	05/11/2026		Bond Future	9.9122	91.4593	9.5233	94.6912	3.923	0.0000	0.0000
2026/03/23	R248	05/11/2026	11.31 Call	Bond Future	10846.7600	10.8468	13771.0200	13.7710	26.960	0.0000	0.0000
2026/03/23	R248	05/11/2026	11.31 Put	Bond Future	612.2300	0.6122	304.6200	0.3046	50.244	0.0000	0.0000
2026/03/23	R248	04/02/2027		Bond Future	9.9783	93.1810	9.5773	96.4736	4.019	0.0000	0.0000
2026/03/23	R248	04/02/2027	10.11 Call	Bond Future	4064.8900	4.0649	6143.0900	6.1431	51.126	0.0000	0.0000
2026/03/23	R248	04/02/2027	10.11 Put	Bond Future	3024.1400	3.0241	1809.6600	1.8097	40.160	0.0000	0.0000
2026/03/23	R248	06/05/2027		Bond Future	10.0473	90.4541	9.6340	93.8075	4.114	0.0000	0.0000
2026/03/23	R248	06/05/2027	9.05 Call	Bond Future	593.0700	0.5931	1300.4500	1.3005	119.274	0.0000	0.0000
2026/03/23	R248	06/05/2027	9.05 Put	Bond Future	9038.6800	9.0387	6392.6500	6.3927	29.275	0.0000	0.0000
2026/03/23	R2R9	07/05/2026		Bond Future	9.6633	102.6540	9.3365	105.1010	3.382	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	
2026/03/23	R2R9	07/05/2026	99.91 Call	Bond Future	91804.3000	91.8043	94251.2900	94.2513	2.665	0.0000	0.0000
2026/03/23	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R2R9	06/08/2026		Bond Future	9.7457	104.5201	9.4069	107.0116	3.477	0.0000	0.0000
2026/03/23	R2R9	06/08/2026	101.74 Call	Bond Future	91400.6200	91.4006	93892.0500	93.8921	2.726	0.0000	0.0000
2026/03/23	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R2R9	05/11/2026		Bond Future	9.8230	101.4596	9.4718	103.9965	3.575	0.0000	0.0000
2026/03/23	R2R9	05/11/2026	98.56 Call	Bond Future	90489.5100	90.4895	93026.4600	93.0265	2.804	0.0000	0.0000
2026/03/23	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R2R9	04/02/2027		Bond Future	9.9019	103.3695	9.5375	105.9543	3.680	0.0000	0.0000
2026/03/23	R2R9	04/02/2027	9.89 Call	Bond Future	2399.6100	2.3996	3910.3300	3.9103	62.957	0.0000	0.0000
2026/03/23	R2R9	04/02/2027	9.89 Put	Bond Future	2482.6400	2.4826	1408.5900	1.4086	43.262	0.0000	0.0000
2026/03/23	R2R9	06/05/2027		Bond Future	9.9907	100.2907	9.6124	102.9232	3.787	0.0000	0.0000
2026/03/23	R2R9	06/05/2027	8.83 Call	Bond Future	415.0700	0.4151	858.0800	0.8581	106.731	0.0000	0.0000
2026/03/23	R2R9	06/05/2027	8.83 Put	Bond Future	8809.8300	8.8098	6620.3600	6.6204	24.853	0.0000	0.0000
2026/03/23	R4R2	07/05/2026		Bond Future	9.7866	103.8404	9.4247	106.8516	3.698	0.0000	0.0000
2026/03/23	R4R2	07/05/2026	100.23 Call	Bond Future	92751.2600	92.7513	95762.4900	95.7625	3.247	0.0000	0.0000
2026/03/23	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R4R2	06/08/2026		Bond Future	9.8657	105.7281	9.4913	108.7939	3.795	0.0000	0.0000
2026/03/23	R4R2	06/08/2026	102.06 Call	Bond Future	92310.8000	92.3108	95376.6700	95.3767	3.321	0.0000	0.0000
2026/03/23	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R4R2	05/11/2026		Bond Future	9.9398	102.5636	9.5527	105.6856	3.894	0.0000	0.0000
2026/03/23	R4R2	05/11/2026	98.76 Call	Bond Future	91341.0400	91.3410	94463.0400	94.4630	3.418	0.0000	0.0000
2026/03/23	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	R4R2	04/02/2027		Bond Future	10.0151	104.4944	9.6146	107.6751	3.999	0.0000	0.0000
2026/03/23	R4R2	04/02/2027	10.13 Call	Bond Future	3186.5100	3.1865	5247.6100	5.2476	64.682	0.0000	0.0000
2026/03/23	R4R2	04/02/2027	10.13 Put	Bond Future	2300.4900	2.3005	1180.8800	1.1809	48.668	0.0000	0.0000
2026/03/23	R4R2	06/05/2027		Bond Future	10.0991	101.3102	9.6845	104.5496	4.105	0.0000	0.0000
2026/03/23	R4R2	06/05/2027	9.00 Call	Bond Future	527.5100	0.5275	1144.9000	1.1449	117.039	0.0000	0.0000
2026/03/23	R4R2	06/05/2027	9.00 Put	Bond Future	9461.6900	9.4617	6839.6300	6.8396	27.712	0.0000	0.0000
2026/03/23	RR87	07/05/2026		Bond Future	7.5128	102.6280	7.2059	102.8009	4.085	0.0000	0.0000
2026/03/23	RR87	07/05/2026	6.81 Call	Bond Future	0.2274	0.0002	4.2382	0.0042	1,764.001	0.0000	0.0000
2026/03/23	RR87	07/05/2026	6.81 Put	Bond Future	396.9574	0.3970	228.0382	0.2280	42.553	0.0000	0.0000
2026/03/23	RR87	06/08/2026		Bond Future	7.6196	100.7449	7.0987	100.9286	6.836	0.0000	0.0000
2026/03/23	RR87	06/08/2026	6.53 Call	Bond Future	0.4722	0.0005	8.0213	0.0080	1,598.592	0.0000	0.0000
2026/03/23	RR87	06/08/2026	6.53 Put	Bond Future	385.4122	0.3854	209.3013	0.2093	45.694	0.0000	0.0000
2026/03/23	RR87	05/11/2026		Bond Future	7.8615	102.5940	6.2283	102.7809	20.775	0.0000	0.0000
2026/03/23	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.5690	0.0006	100.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/23	RR87	05/11/2026	5.27 Put	Bond Future	296.9000	0.2969	110.5590	0.1106	62.762	0.0000	0.0000
2026/03/23	RR88	07/05/2026		Bond Future	7.6325	105.1729	7.4139	105.5024	2.864	0.0000	0.0000
2026/03/23	RR88	07/05/2026	6.84 Call	Bond Future	0.6541	0.0007	4.3009	0.0043	557.583	0.0000	0.0000
2026/03/23	RR88	07/05/2026	6.84 Put	Bond Future	1201.6641	1.2017	875.8109	0.8758	27.117	0.0000	0.0000
2026/03/23	RR88	06/08/2026		Bond Future	7.7035	104.2495	7.4411	104.5631	3.405	0.0000	0.0000
2026/03/23	RR88	06/08/2026	6.79 Call	Bond Future	13.8343	0.0138	37.9654	0.0380	174.430	0.0000	0.0000
2026/03/23	RR88	06/08/2026	6.79 Put	Bond Future	1111.1543	1.1112	821.6854	0.8217	26.051	0.0000	0.0000
2026/03/23	RR88	05/11/2026		Bond Future	7.7434	105.5160	7.4191	105.8536	4.188	0.0000	0.0000
2026/03/23	RR88	05/11/2026	6.71 Call	Bond Future	17.3843	0.0174	48.8205	0.0488	180.830	0.0000	0.0000
2026/03/23	RR88	05/11/2026	6.71 Put	Bond Future	1098.3243	1.0983	792.1905	0.7922	27.873	0.0000	0.0000
2026/03/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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