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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/03/2026 TO 24/03/2026

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
2026/03/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/24	2029	07/05/2026		Bond Future	146.3658	146.3658	146.3410	0.017	0.0000	0.0000
2026/03/24	2029	07/05/2026	141.82 Call	Bond Future	4545.7900	4.5458	4520.9500	0.546	0.0000	0.0000
2026/03/24	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2029	06/08/2026		Bond Future	149.0627	149.0627	149.0373	0.017	0.0000	0.0000
2026/03/24	2029	06/08/2026	144.10 Call	Bond Future	4962.6800	4.9627	4937.2900	0.512	0.0000	0.0000
2026/03/24	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	
2026/03/24	2029	05/11/2026		Bond Future	150.3524	150.3524	150.3259	150.3259	0.018	0.0000	0.0000
2026/03/24	2029	05/11/2026	147.56 Call	Bond Future	2792.4200	2.7924	2765.8500	2.7659	0.952	0.0000	0.0000
2026/03/24	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2029	04/02/2027		Bond Future	153.2166	153.2166	153.1894	153.1894	0.018	0.0000	0.0000
2026/03/24	2029	04/02/2027	149.72 Call	Bond Future	3496.5500	3.4966	3469.4300	3.4694	0.776	0.0000	0.0000
2026/03/24	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2029	06/05/2027		Bond Future	154.5607	154.5607	154.5307	154.5307	0.019	0.0000	0.0000
2026/03/24	2029	06/05/2027	153.32 Call	Bond Future	1240.7400	1.2407	1210.7400	1.2107	2.418	0.0000	0.0000
2026/03/24	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2030	07/05/2026	7.21 Put	Bond Future	3183.3200	3.1833	3733.6100	3.7336	17.287	0.0000	0.0000
2026/03/24	2030	07/05/2026	7.21 Call	Bond Future	0.1900	0.0002	0.0200	0.0000	89.474	0.0000	0.0000
2026/03/24	2030	07/05/2026	7.71 Put	Bond Future	1601.5700	1.6016	2125.9600	2.1260	32.742	0.0000	0.0000
2026/03/24	2030	07/05/2026	7.71 Call	Bond Future	35.4200	0.0354	9.3500	0.0094	73.602	0.0000	0.0000
2026/03/24	2030	07/05/2026	7.92 Call	Bond Future	145.3900	0.1454	55.5800	0.0556	61.772	0.0000	0.0000
2026/03/24	2030	07/05/2026	7.92 Put	Bond Future	1041.7400	1.0417	1502.3900	1.5024	44.219	0.0000	0.0000
2026/03/24	2030	07/05/2026		Bond Future	8.2037	101.5701	8.3796	101.0196	2.143	0.0000	0.0000
2026/03/24	2030	07/05/2026	9.39 Call	Bond Future	3651.8100	3.6518	3112.5500	3.1126	14.767	0.0000	0.0000
2026/03/24	2030	07/05/2026	9.39 Put	Bond Future	9.2500	0.0093	20.4500	0.0205	121.081	0.0000	0.0000
2026/03/24	2030	06/08/2026		Bond Future	8.2867	99.4070	8.4776	98.8464	2.304	0.0000	0.0000
2026/03/24	2030	06/08/2026	9.22 Call	Bond Future	2890.3500	2.8904	2420.8200	2.4208	16.245	0.0000	0.0000
2026/03/24	2030	06/08/2026	9.22 Put	Bond Future	187.0900	0.1871	278.1100	0.2781	48.650	0.0000	0.0000
2026/03/24	2030	06/08/2026	7.21 Put	Bond Future	3245.4100	3.2454	3799.3800	3.7994	17.069	0.0000	0.0000
2026/03/24	2030	06/08/2026	7.21 Call	Bond Future	9.7600	0.0098	3.1800	0.0032	67.418	0.0000	0.0000
2026/03/24	2030	06/08/2026	7.71 Put	Bond Future	1865.7800	1.8658	2353.5200	2.3535	26.141	0.0000	0.0000
2026/03/24	2030	06/08/2026	7.71 Call	Bond Future	148.6100	0.1486	75.8000	0.0758	48.994	0.0000	0.0000
2026/03/24	2030	06/08/2026	8.06 Call	Bond Future	485.6600	0.4857	306.1500	0.3062	36.962	0.0000	0.0000
2026/03/24	2030	06/08/2026	8.06 Put	Bond Future	1156.3700	1.1564	1537.4100	1.5374	32.951	0.0000	0.0000
2026/03/24	2030	05/11/2026		Bond Future	8.3479	101.2315	8.5555	100.6605	2.486	0.0000	0.0000
2026/03/24	2030	05/11/2026	8.39 Call	Bond Future	1080.4900	1.0805	804.9800	0.8050	25.499	0.0000	0.0000
2026/03/24	2030	05/11/2026	8.39 Put	Bond Future	964.4400	0.9644	1259.9100	1.2599	30.636	0.0000	0.0000
2026/03/24	2030	04/02/2027		Bond Future	8.4123	99.1296	8.6396	98.5478	2.703	0.0000	0.0000
2026/03/24	2030	04/02/2027	7.82 Call	Bond Future	388.0800	0.3881	253.3900	0.2534	34.707	0.0000	0.0000
2026/03/24	2030	04/02/2027	7.82 Put	Bond Future	1923.5100	1.9235	2370.5500	2.3706	23.241	0.0000	0.0000
2026/03/24	2030	06/05/2027		Bond Future	8.5189	100.9511	8.7698	100.3589	2.945	0.0000	0.0000
2026/03/24	2030	06/05/2027	7.27 Call	Bond Future	66.9000	0.0669	33.3400	0.0333	50.164	0.0000	0.0000
2026/03/24	2030	06/05/2027	7.27 Put	Bond Future	3082.9300	3.0829	3641.6300	3.6416	18.122	0.0000	0.0000
2026/03/24	2031	07/05/2026		Bond Future	113.8685	113.8685	114.1618	114.1618	0.258	0.0000	0.0000
2026/03/24	2031	07/05/2026	113.84 Call	Bond Future	314.2800	0.3143	485.1200	0.4851	54.359	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	
2026/03/24	2031	07/05/2026	113.84 Put	Bond Future	285.8200	0.2858	163.2900	0.1633	42.870	0.0000	0.0000
2026/03/24	2031	06/08/2026		Bond Future	113.5500	113.5500	113.8485	113.8485	0.263	0.0000	0.0000
2026/03/24	2031	06/08/2026	113.81 Call	Bond Future	370.9200	0.3709	508.3300	0.5083	37.046	0.0000	0.0000
2026/03/24	2031	06/08/2026	113.81 Put	Bond Future	630.9500	0.6310	469.8100	0.4698	25.539	0.0000	0.0000
2026/03/24	2031	05/11/2026		Bond Future	115.6602	115.6602	115.9641	115.9641	0.263	0.0000	0.0000
2026/03/24	2031	05/11/2026	111.49 Call	Bond Future	4171.1900	4.1712	4474.6200	4.4746	7.274	0.0000	0.0000
2026/03/24	2031	05/11/2026	111.49 Put	Bond Future	1.0400	0.0010	0.5100	0.0005	50.962	0.0000	0.0000
2026/03/24	2031	04/02/2027		Bond Future	115.4013	115.4013	115.7076	115.7076	0.265	0.0000	0.0000
2026/03/24	2031	04/02/2027	116.18 Call	Bond Future	365.4000	0.3654	474.9200	0.4749	29.973	0.0000	0.0000
2026/03/24	2031	04/02/2027	116.18 Put	Bond Future	1144.1300	1.1441	947.3600	0.9474	17.198	0.0000	0.0000
2026/03/24	2031	06/05/2027		Bond Future	117.5486	117.5486	117.8608	117.8608	0.266	0.0000	0.0000
2026/03/24	2031	06/05/2027	116.87 Call	Bond Future	1112.0700	1.1121	1323.6100	1.3236	19.022	0.0000	0.0000
2026/03/24	2031	06/05/2027	116.87 Put	Bond Future	433.5000	0.4335	332.8100	0.3328	23.227	0.0000	0.0000
2026/03/24	2032	07/05/2026		Bond Future	8.5932	99.3716	8.7516	98.6618	1.843	0.0000	0.0000
2026/03/24	2032	07/05/2026	10.14 Call	Bond Future	6671.6200	6.6716	5965.7400	5.9657	10.580	0.0000	0.0000
2026/03/24	2032	07/05/2026	10.14 Put	Bond Future	3.5400	0.0035	7.4000	0.0074	109.040	0.0000	0.0000
2026/03/24	2032	07/05/2026	Put	Bond Future	1150.6200	1.1506	1629.3900	1.6294	41.610	0.0000	0.0000
2026/03/24	2032	07/05/2026	Call	Bond Future	522.2000	0.5222	291.2300	0.2912	44.230	0.0000	0.0000
2026/03/24	2032	06/08/2026		Bond Future	8.6663	101.1780	8.8338	100.4553	1.932	0.0000	0.0000
2026/03/24	2032	06/08/2026	10.12 Call	Bond Future	6164.0800	6.1641	5489.9100	5.4899	10.937	0.0000	0.0000
2026/03/24	2032	06/08/2026	10.12 Put	Bond Future	103.5200	0.1035	152.0500	0.1521	46.880	0.0000	0.0000
2026/03/24	2032	05/11/2026		Bond Future	8.7325	98.8751	8.9096	98.1391	2.029	0.0000	0.0000
2026/03/24	2032	05/11/2026	9.16 Call	Bond Future	2636.3100	2.6363	2159.1200	2.1591	18.101	0.0000	0.0000
2026/03/24	2032	05/11/2026	9.16 Put	Bond Future	871.7300	0.8717	1130.5600	1.1306	29.692	0.0000	0.0000
2026/03/24	2032	04/02/2027		Bond Future	8.8008	100.7364	8.9888	99.9865	2.136	0.0000	0.0000
2026/03/24	2032	04/02/2027	8.48 Call	Bond Future	1009.8800	1.0099	750.5300	0.7505	25.681	0.0000	0.0000
2026/03/24	2032	04/02/2027	8.48 Put	Bond Future	2306.1000	2.3061	2796.6600	2.7967	21.272	0.0000	0.0000
2026/03/24	2032	06/05/2027		Bond Future	8.8864	98.4290	9.0864	97.6654	2.250	0.0000	0.0000
2026/03/24	2032	06/05/2027	7.80 Call	Bond Future	233.4100	0.2334	149.2800	0.1493	36.044	0.0000	0.0000
2026/03/24	2032	06/05/2027	7.80 Put	Bond Future	4515.1000	4.5151	5194.5400	5.1945	15.048	0.0000	0.0000
2026/03/24	2033	07/05/2026		Bond Future	141.9332	141.9332	140.8555	140.8555	0.759	0.0000	0.0000
2026/03/24	2033	07/05/2026	135.16 Call	Bond Future	6773.1700	6.7732	5695.5300	5.6955	15.910	0.0000	0.0000
2026/03/24	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2033	06/08/2026		Bond Future	144.5484	144.5484	143.4508	143.4508	0.759	0.0000	0.0000
2026/03/24	2033	06/08/2026	134.25 Call	Bond Future	10298.4100	10.2984	9200.7900	9.2008	10.658	0.0000	0.0000
2026/03/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2033	05/11/2026		Bond Future	145.6521	145.6521	144.5337	144.5337	0.768	0.0000	0.0000
2026/03/24	2033	05/11/2026	137.26 Call	Bond Future	8392.1200	8.3921	7273.6500	7.2737	13.328	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
2026/03/24	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/24	2033	04/02/2027		Bond Future	148.4267	148.4267	147.2869	147.2869	0.768	0.0000
2026/03/24	2033	04/02/2027	142.71 Call	Bond Future	5716.6700	5.7167	4576.9300	4.5769	19.937	0.0000
2026/03/24	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/24	2033	06/05/2027		Bond Future	149.5765	149.5765	148.4132	148.4132	0.778	0.0000
2026/03/24	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/24	2033	06/05/2027	151.21 Put	Bond Future	1633.5100	1.6335	2796.8400	2.7968	71.217	0.0000
2026/03/24	2037	07/05/2026	9.00 Put	Bond Future	1632.9800	1.6330	2400.4400	2.4004	46.998	0.0000
2026/03/24	2037	07/05/2026	9.00 Call	Bond Future	458.1900	0.4582	207.4200	0.2074	54.731	0.0000
2026/03/24	2037	07/05/2026	9.49 Put	Bond Future	361.9900	0.3620	642.4900	0.6425	77.488	0.0000
2026/03/24	2037	07/05/2026	9.49 Call	Bond Future	2366.0700	2.3661	1628.3400	1.6283	31.180	0.0000
2026/03/24	2037	07/05/2026	10.06 Call	Bond Future	5572.7600	5.5728	4601.8200	4.6018	17.423	0.0000
2026/03/24	2037	07/05/2026	10.06 Put	Bond Future	45.6800	0.0457	92.9700	0.0930	103.525	0.0000
2026/03/24	2037	07/05/2026	12.40 Call	Bond Future	18232.3700	18.2324	17214.1400	17.2141	5.585	0.0000
2026/03/24	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/24	2037	07/05/2026	10.95 Put	Bond Future	1.0700	0.0011	2.4800	0.0025	131.776	0.0000
2026/03/24	2037	07/05/2026	10.95 Call	Bond Future	10677.1600	10.6772	9660.3400	9.6603	9.523	0.0000
2026/03/24	2037	07/05/2026		Bond Future	9.1785	97.7800	9.3357	96.7618	1.712	0.0000
2026/03/24	2037	07/05/2026	11.32 Call	Bond Future	12698.2300	12.6982	11680.1500	11.6802	8.017	0.0000
2026/03/24	2037	07/05/2026	11.32 Put	Bond Future	0.1000	0.0001	0.2500	0.0003	150.000	0.0000
2026/03/24	2037	06/08/2026		Bond Future	9.2520	95.2974	9.4153	94.2606	1.766	0.0000
2026/03/24	2037	06/08/2026	11.71 Call	Bond Future	14119.9100	14.1199	13089.2100	13.0892	7.300	0.0000
2026/03/24	2037	06/08/2026	11.71 Put	Bond Future	9.4300	0.0094	15.5300	0.0155	64.687	0.0000
2026/03/24	2037	06/08/2026	11.30 Call	Bond Future	11997.7200	11.9977	10979.2900	10.9793	8.489	0.0000
2026/03/24	2037	06/08/2026	11.30 Put	Bond Future	32.7500	0.0328	51.1200	0.0511	56.092	0.0000
2026/03/24	2037	06/08/2026	10.70 Call	Bond Future	8835.0500	8.8351	7867.4400	7.8674	10.952	0.0000
2026/03/24	2037	06/08/2026	10.70 Put	Bond Future	152.7800	0.1528	221.9700	0.2220	45.287	0.0000
2026/03/24	2037	06/08/2026	10.02 Put	Bond Future	469.8600	0.4699	664.7000	0.6647	41.468	0.0000
2026/03/24	2037	06/08/2026	10.02 Call	Bond Future	5214.5400	5.2145	4372.5800	4.3726	16.146	0.0000
2026/03/24	2037	05/11/2026	10.83 Call	Bond Future	9236.8100	9.2368	8289.1500	8.2892	10.260	0.0000
2026/03/24	2037	05/11/2026	10.83 Put	Bond Future	323.5800	0.3236	431.8600	0.4319	33.463	0.0000
2026/03/24	2037	05/11/2026	10.23 Call	Bond Future	6219.8000	6.2198	5378.7100	5.3787	13.523	0.0000
2026/03/24	2037	05/11/2026	10.23 Put	Bond Future	690.4600	0.6905	905.3100	0.9053	31.117	0.0000
2026/03/24	2037	05/11/2026	9.46 Put	Bond Future	1787.5800	1.7876	2269.0900	2.2691	26.936	0.0000
2026/03/24	2037	05/11/2026	9.46 Call	Bond Future	2705.7200	2.7057	2131.2900	2.1313	21.230	0.0000
2026/03/24	2037	05/11/2026		Bond Future	9.3127	97.0465	9.4823	95.9906	1.821	0.0000
2026/03/24	2037	05/11/2026	10.62 Call	Bond Future	8182.1900	8.1822	7266.1800	7.2662	11.195	0.0000
2026/03/24	2037	05/11/2026	10.62 Put	Bond Future	433.2600	0.4333	573.1900	0.5732	32.297	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	
2026/03/24	2037	04/02/2027		Bond Future	9.3750	94.6155	9.5513	93.5396	1.880	0.0000	0.0000
2026/03/24	2037	04/02/2027	9.51 Call	Bond Future	2839.7100	2.8397	2263.9000	2.2639	20.277	0.0000	0.0000
2026/03/24	2037	04/02/2027	9.51 Put	Bond Future	2014.4100	2.0144	2514.4600	2.5145	24.824	0.0000	0.0000
2026/03/24	2037	04/02/2027	9.81 Call	Bond Future	4081.1900	4.0812	3387.9400	3.3879	16.986	0.0000	0.0000
2026/03/24	2037	04/02/2027	9.81 Put	Bond Future	1455.6000	1.4556	1838.2100	1.8382	26.285	0.0000	0.0000
2026/03/24	2037	04/02/2027	9.31 Call	Bond Future	2104.1900	2.1042	1619.6400	1.6196	23.028	0.0000	0.0000
2026/03/24	2037	04/02/2027	9.31 Put	Bond Future	2505.2900	2.5053	3096.6000	3.0966	23.602	0.0000	0.0000
2026/03/24	2037	04/02/2027	8.44 Put	Bond Future	6237.3300	6.2373	7213.8800	7.2139	15.657	0.0000	0.0000
2026/03/24	2037	04/02/2027	8.44 Call	Bond Future	246.3500	0.2464	147.0400	0.1470	40.313	0.0000	0.0000
2026/03/24	2037	06/05/2027		Bond Future	9.4522	96.3538	9.6355	95.2582	1.940	0.0000	0.0000
2026/03/24	2037	06/05/2027	8.58 Call	Bond Future	479.0500	0.4791	317.7000	0.3177	33.681	0.0000	0.0000
2026/03/24	2037	06/05/2027	8.58 Put	Bond Future	5930.8000	5.9308	6865.0100	6.8650	15.752	0.0000	0.0000
2026/03/24	2038	07/05/2026		Bond Future	156.8714	156.8714	153.5371	153.5371	2.126	0.0000	0.0000
2026/03/24	2038	07/05/2026	144.53 Call	Bond Future	12341.4000	12.3414	9007.0900	9.0071	27.017	0.0000	0.0000
2026/03/24	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2038	06/08/2026		Bond Future	157.5678	157.5678	154.1718	154.1718	2.155	0.0000	0.0000
2026/03/24	2038	06/08/2026	144.72 Call	Bond Future	12847.7800	12.8478	9451.7600	9.4518	26.433	0.0000	0.0000
2026/03/24	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2038	05/11/2026		Bond Future	160.4959	160.4959	157.0366	157.0366	2.155	0.0000	0.0000
2026/03/24	2038	05/11/2026	146.31 Call	Bond Future	14185.8700	14.1859	10726.6000	10.7266	24.385	0.0000	0.0000
2026/03/24	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2038	04/02/2027		Bond Future	161.3177	161.3177	157.7894	157.7894	2.187	0.0000	0.0000
2026/03/24	2038	04/02/2027	153.83 Call	Bond Future	7487.7100	7.4877	3959.4100	3.9594	47.121	0.0000	0.0000
2026/03/24	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2038	06/05/2027		Bond Future	164.3205	164.3205	160.7267	160.7267	2.187	0.0000	0.0000
2026/03/24	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2038	06/05/2027	166.10 Put	Bond Future	1779.5000	1.7795	5373.2900	5.3733	201.955	0.0000	0.0000
2026/03/24	2040	07/05/2026	12.22 Call	Bond Future	18110.7400	18.1107	16950.9000	16.9509	6.404	0.0000	0.0000
2026/03/24	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2040	07/05/2026	11.72 Call	Bond Future	15279.7500	15.2798	14119.9800	14.1200	7.590	0.0000	0.0000
2026/03/24	2040	07/05/2026	11.72 Put	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0.0000	0.0000
2026/03/24	2040	07/05/2026	10.70 Put	Bond Future	11.5000	0.0115	24.4400	0.0244	112.522	0.0000	0.0000
2026/03/24	2040	07/05/2026	10.70 Call	Bond Future	9030.4100	9.0304	7883.5100	7.8835	12.700	0.0000	0.0000
2026/03/24	2040	07/05/2026	12.53 Call	Bond Future	19793.0600	19.7931	18633.2200	18.6332	5.860	0.0000	0.0000
2026/03/24	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2040	07/05/2026	12.03 Call	Bond Future	17052.4000	17.0524	15892.5700	15.8926	6.802	0.0000	0.0000
2026/03/24	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/03/24	2040	07/05/2026	11.12 Put	Bond Future	2.0000	0.0020	4.4700	0.0045	123.500	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	
2026/03/24	2040	07/05/2026	11.12 Call	Bond Future	11681.4000	11.6814	10524.0300	10.5240	9.908	0.0000	0.0000
2026/03/24	2040	07/05/2026		Bond Future	9.4030	99.4144	9.5599	98.2546	1.669	0.0000	0.0000
2026/03/24	2040	07/05/2026	11.67 Call	Bond Future	14988.3900	14.9884	13828.6500	13.8287	7.738	0.0000	0.0000
2026/03/24	2040	07/05/2026	11.67 Put	Bond Future	0.0600	0.0001	0.1600	0.0002	166.667	0.0000	0.0000
2026/03/24	2040	07/05/2026	8.65 Put	Bond Future	5856.1600	5.8562	7013.5400	7.0135	19.763	0.0000	0.0000
2026/03/24	2040	07/05/2026	8.65 Call	Bond Future	2.8300	0.0028	0.3700	0.0004	86.926	0.0000	0.0000
2026/03/24	2040	07/05/2026	Put	Bond Future	1497.3500	1.4974	2236.9100	2.2369	49.391	0.0000	0.0000
2026/03/24	2040	07/05/2026	Call	Bond Future	911.7800	0.9118	491.5000	0.4915	46.094	0.0000	0.0000
2026/03/24	2040	06/08/2026		Bond Future	9.4756	96.7110	9.6381	95.5300	1.716	0.0000	0.0000
2026/03/24	2040	06/08/2026	12.19 Call	Bond Future	17282.7200	17.2827	16105.5200	16.1055	6.811	0.0000	0.0000
2026/03/24	2040	06/08/2026	12.19 Put	Bond Future	5.6200	0.0056	9.4100	0.0094	67.438	0.0000	0.0000
2026/03/24	2040	05/11/2026		Bond Future	9.5363	98.4860	9.7044	97.2832	1.763	0.0000	0.0000
2026/03/24	2040	05/11/2026	11.06 Call	Bond Future	10546.5900	10.5466	9469.0500	9.4691	10.217	0.0000	0.0000
2026/03/24	2040	05/11/2026	11.06 Put	Bond Future	386.1300	0.3861	511.3800	0.5114	32.437	0.0000	0.0000
2026/03/24	2040	05/11/2026	11.27 Call	Bond Future	11703.0200	11.7030	10592.3300	10.5923	9.491	0.0000	0.0000
2026/03/24	2040	05/11/2026	11.27 Put	Bond Future	265.0300	0.2650	357.1300	0.3571	34.751	0.0000	0.0000
2026/03/24	2040	05/11/2026	10.67 Call	Bond Future	8335.3500	8.3354	7326.4600	7.3265	12.104	0.0000	0.0000
2026/03/24	2040	05/11/2026	10.67 Put	Bond Future	622.7600	0.6228	816.6600	0.8167	31.136	0.0000	0.0000
2026/03/24	2040	05/11/2026	9.91 Put	Bond Future	1561.5600	1.5616	1997.4900	1.9975	27.916	0.0000	0.0000
2026/03/24	2040	05/11/2026	9.91 Call	Bond Future	4206.7800	4.2068	3439.9200	3.4399	18.229	0.0000	0.0000
2026/03/24	2040	04/02/2027		Bond Future	9.5984	95.8316	9.7725	94.6061	1.814	0.0000	0.0000
2026/03/24	2040	04/02/2027	9.93 Call	Bond Future	4195.5800	4.1956	3446.3300	3.4463	17.858	0.0000	0.0000
2026/03/24	2040	04/02/2027	9.93 Put	Bond Future	1880.4100	1.8804	2356.6400	2.3566	25.326	0.0000	0.0000
2026/03/24	2040	04/02/2027	10.17 Call	Bond Future	5397.7400	5.3977	4554.7000	4.5547	15.618	0.0000	0.0000
2026/03/24	2040	04/02/2027	10.17 Put	Bond Future	1456.2500	1.4563	1838.6900	1.8387	26.262	0.0000	0.0000
2026/03/24	2040	04/02/2027	9.67 Call	Bond Future	3000.7000	3.0007	2373.7600	2.3738	20.893	0.0000	0.0000
2026/03/24	2040	04/02/2027	9.67 Put	Bond Future	2493.9800	2.4940	3092.5200	3.0925	23.999	0.0000	0.0000
2026/03/24	2040	04/02/2027	8.78 Put	Bond Future	6478.2900	6.4783	7550.6500	7.5507	16.553	0.0000	0.0000
2026/03/24	2040	04/02/2027	8.78 Call	Bond Future	406.6700	0.4067	253.5500	0.2536	37.652	0.0000	0.0000
2026/03/24	2040	06/05/2027		Bond Future	9.6733	97.5921	9.8536	96.3442	1.864	0.0000	0.0000
2026/03/24	2040	06/05/2027	8.88 Call	Bond Future	671.8200	0.6718	456.8000	0.4568	32.006	0.0000	0.0000
2026/03/24	2040	06/05/2027	8.88 Put	Bond Future	6445.7300	6.4457	7478.5500	7.4786	16.023	0.0000	0.0000
2026/03/24	2043	07/05/2026		Bond Future	122.5614	122.5614	121.3756	121.3756	0.967	0.0000	0.0000
2026/03/24	2043	07/05/2026	111.70 Call	Bond Future	10861.3500	10.8614	9675.6200	9.6756	10.917	0.0000	0.0000
2026/03/24	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/03/24	2043	06/08/2026		Bond Future	121.9728	121.9728	120.7650	120.7650	0.990	0.0000	0.0000
2026/03/24	2043	06/08/2026	110.88 Call	Bond Future	11093.2057	11.0932	9886.2460	9.8862	10.880	0.0000	0.0000
2026/03/24	2043	06/08/2026	110.88 Put	Bond Future	0.3657	0.0004	1.2560	0.0013	243.451	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	
2026/03/24	2043	05/11/2026		Bond Future	124.2396	124.2396	123.0093	123.0093	0.990	0.0000	0.0000
2026/03/24	2043	05/11/2026	112.84 Call	Bond Future	11402.1059	11.4021	10175.8068	10.1758	10.755	0.0000	0.0000
2026/03/24	2043	05/11/2026	112.84 Put	Bond Future	2.5559	0.0026	6.5468	0.0065	156.147	0.0000	0.0000
2026/03/24	2043	04/02/2027		Bond Future	123.7059	123.7059	122.4480	122.4480	1.017	0.0000	0.0000
2026/03/24	2043	04/02/2027	117.63 Call	Bond Future	6286.6528	6.2867	5174.9651	5.1750	17.683	0.0000	0.0000
2026/03/24	2043	04/02/2027	117.63 Put	Bond Future	210.7128	0.2107	356.9251	0.3569	69.389	0.0000	0.0000
2026/03/24	2043	06/05/2027		Bond Future	126.0076	126.0076	124.7266	124.7266	1.017	0.0000	0.0000
2026/03/24	2043	06/05/2027	127.48 Call	Bond Future	1489.8230	1.4898	1032.7217	1.0327	30.682	0.0000	0.0000
2026/03/24	2043	06/05/2027	127.48 Put	Bond Future	2962.2430	2.9622	3786.1317	3.7861	27.813	0.0000	0.0000
2026/03/24	2044	07/05/2026		Bond Future	9.4495	96.4552	9.5961	95.2737	1.551	0.0000	0.0000
2026/03/24	2044	07/05/2026	11.80 Call	Bond Future	16503.5000	16.5035	15322.0600	15.3221	7.159	0.0000	0.0000
2026/03/24	2044	07/05/2026	11.80 Put	Bond Future	0.0500	0.0001	0.1200	0.0001	140.000	0.0000	0.0000
2026/03/24	2044	07/05/2026	10.00 Call	Bond Future	4531.5400	4.5315	3514.2800	3.5143	22.448	0.0000	0.0000
2026/03/24	2044	07/05/2026	10.00 Put	Bond Future	209.0700	0.2091	373.3200	0.3733	78.562	0.0000	0.0000
2026/03/24	2044	07/05/2026	Put	Bond Future	3780.0000	3.7800	4829.1700	4.8292	27.756	0.0000	0.0000
2026/03/24	2044	07/05/2026	Call	Bond Future	235.2000	0.2352	102.8600	0.1029	56.267	0.0000	0.0000
2026/03/24	2044	06/08/2026	9.75 Call	Bond Future	3328.1500	3.3282	2599.4300	2.5994	21.896	0.0000	0.0000
2026/03/24	2044	06/08/2026	9.75 Put	Bond Future	1472.0800	1.4721	1946.4300	1.9464	32.223	0.0000	0.0000
2026/03/24	2044	06/08/2026	9.25 Call	Bond Future	1098.0900	1.0981	732.4100	0.7324	33.301	0.0000	0.0000
2026/03/24	2044	06/08/2026	9.25 Put	Bond Future	3262.7200	3.2627	4100.1100	4.1001	25.665	0.0000	0.0000
2026/03/24	2044	06/08/2026	9.00 Call	Bond Future	622.7800	0.6228	396.1600	0.3962	36.388	0.0000	0.0000
2026/03/24	2044	06/08/2026	9.00 Put	Bond Future	4898.1100	4.8981	5874.5600	5.8746	19.935	0.0000	0.0000
2026/03/24	2044	06/08/2026		Bond Future	9.5152	93.8233	9.6666	92.6202	1.591	0.0000	0.0000
2026/03/24	2044	06/08/2026	12.42 Call	Bond Future	19497.6600	19.4977	18297.1200	18.2971	6.157	0.0000	0.0000
2026/03/24	2044	06/08/2026	12.42 Put	Bond Future	3.9800	0.0040	6.5100	0.0065	63.568	0.0000	0.0000
2026/03/24	2044	05/11/2026		Bond Future	9.5699	95.5453	9.7260	94.3201	1.631	0.0000	0.0000
2026/03/24	2044	05/11/2026	11.34 Call	Bond Future	12855.5400	12.8555	11720.3400	11.7203	8.830	0.0000	0.0000
2026/03/24	2044	05/11/2026	11.34 Put	Bond Future	283.2500	0.2833	373.2300	0.3732	31.767	0.0000	0.0000
2026/03/24	2044	04/02/2027		Bond Future	9.6256	92.9607	9.7866	91.7124	1.674	0.0000	0.0000
2026/03/24	2044	04/02/2027	10.18 Call	Bond Future	5851.5500	5.8516	4995.7300	4.9957	14.626	0.0000	0.0000
2026/03/24	2044	04/02/2027	10.18 Put	Bond Future	1659.7200	1.6597	2052.2000	2.0522	23.647	0.0000	0.0000
2026/03/24	2044	06/05/2027		Bond Future	9.6920	94.6685	9.8583	93.3974	1.716	0.0000	0.0000
2026/03/24	2044	06/05/2027	9.08 Call	Bond Future	1159.6600	1.1597	850.0600	0.8501	26.697	0.0000	0.0000
2026/03/24	2044	06/05/2027	9.08 Put	Bond Future	6073.0700	6.0731	7034.5400	7.0345	15.832	0.0000	0.0000
2026/03/24	2046	07/05/2026		Bond Future	133.9786	133.9786	133.3890	133.3890	0.440	0.0000	0.0000
2026/03/24	2046	07/05/2026	124.95 Call	Bond Future	9028.5700	9.0286	8439.0400	8.4390	6.530	0.0000	0.0000
2026/03/24	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2046	06/08/2026		Bond Future	136.4473	136.4473	135.8467	135.8467	0.440	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	
2026/03/24	2046	06/08/2026	122.38 Call	Bond Future	14067.2900	14.0673	13466.7200	13.4667	4.269	0.0000	0.0000
2026/03/24	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2046	05/11/2026		Bond Future	136.6571	136.6571	136.0445	136.0445	0.448	0.0000	0.0000
2026/03/24	2046	05/11/2026	125.48 Call	Bond Future	11177.0500	11.1771	10564.4600	10.5645	5.481	0.0000	0.0000
2026/03/24	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2046	04/02/2027		Bond Future	139.2603	139.2603	138.6361	138.6361	0.448	0.0000	0.0000
2026/03/24	2046	04/02/2027	131.09 Call	Bond Future	8170.2800	8.1703	7546.0700	7.5461	7.640	0.0000	0.0000
2026/03/24	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2046	06/05/2027		Bond Future	139.4823	139.4823	138.8423	138.8423	0.459	0.0000	0.0000
2026/03/24	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2046	06/05/2027	148.99 Put	Bond Future	9507.6800	9.5077	10147.6900	10.1477	6.732	0.0000	0.0000
2026/03/24	2050	07/05/2026		Bond Future	137.5222	137.5222	136.6079	136.6079	0.665	0.0000	0.0000
2026/03/24	2050	07/05/2026	124.07 Call	Bond Future	13452.1800	13.4522	12537.9100	12.5379	6.796	0.0000	0.0000
2026/03/24	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2050	06/08/2026		Bond Future	137.6120	137.6120	136.6809	136.6809	0.677	0.0000	0.0000
2026/03/24	2050	06/08/2026	123.27 Call	Bond Future	14342.0400	14.3420	13410.9400	13.4109	6.492	0.0000	0.0000
2026/03/24	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2050	05/11/2026		Bond Future	140.1693	140.1693	139.2205	139.2205	0.677	0.0000	0.0000
2026/03/24	2050	05/11/2026	123.84 Call	Bond Future	16329.3000	16.3293	15380.5100	15.3805	5.810	0.0000	0.0000
2026/03/24	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2050	04/02/2027		Bond Future	140.3496	140.3496	139.3802	139.3802	0.691	0.0000	0.0000
2026/03/24	2050	04/02/2027	132.39 Call	Bond Future	7959.6300	7.9596	6990.1500	6.9902	12.180	0.0000	0.0000
2026/03/24	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2050	06/05/2027		Bond Future	142.9619	142.9619	141.9748	141.9748	0.690	0.0000	0.0000
2026/03/24	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	2050	06/05/2027	150.46 Put	Bond Future	7498.1300	7.4981	8485.2400	8.4852	13.165	0.0000	0.0000
2026/03/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	AL37	07/05/2026		Index Future	1250.4410	1250.4410	1242.6450	1242.6450	0.623	0.0000	0.0000
2026/03/24	AL37	06/08/2026		Index Future	1272.9260	1272.9260	1264.9890	1264.9890	0.624	0.0000	0.0000
2026/03/24	AL37	05/11/2026		Index Future	1296.5270	1296.5270	1288.4410	1288.4410	0.624	0.0000	0.0000
2026/03/24	AL37	04/02/2027		Index Future	1320.9300	1320.9300	1312.6910	1312.6910	0.624	0.0000	0.0000
2026/03/24	AL37	06/05/2027		Index Future	1345.2460	1345.2460	1336.8580	1336.8580	0.624	0.0000	0.0000
2026/03/24	AL7T	07/05/2026		Index Future	1605.2110	1605.2110	1589.7230	1589.7230	0.965	0.0000	0.0000
2026/03/24	AL7T	06/08/2026		Index Future	1634.0750	1634.0750	1618.3070	1618.3070	0.965	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	
2026/03/24	AL7T	05/11/2026	Index Future		1664.3720	1664.3720	1648.3100	1648.3100	0.965	0.0000	0.0000
2026/03/24	AL7T	04/02/2027	Index Future		1695.6980	1695.6980	1679.3340	1679.3340	0.965	0.0000	0.0000
2026/03/24	AL7T	06/05/2027	Index Future		1726.9140	1726.9140	1710.2510	1710.2510	0.965	0.0000	0.0000
2026/03/24	ALBI	07/05/2026	Index Future		1362.7300	1362.7300	1349.5870	1349.5870	0.964	0.0000	0.0000
2026/03/24	ALBI	06/08/2026	Index Future		1387.2330	1387.2330	1373.8530	1373.8530	0.965	0.0000	0.0000
2026/03/24	ALBI	05/11/2026	Index Future		1412.9540	1412.9540	1399.3240	1399.3240	0.965	0.0000	0.0000
2026/03/24	ALBI	04/02/2027	Index Future		1439.5480	1439.5480	1425.6610	1425.6610	0.965	0.0000	0.0000
2026/03/24	ALBI	06/05/2027	Index Future		1466.0480	1466.0480	1451.9080	1451.9080	0.964	0.0000	0.0000
2026/03/24	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/24	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	C219	31/03/2029	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	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	
2026/03/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/24	ES33	07/05/2026		Bond Future	9.3457	91.5137	9.5033	90.7448	1.686	0.0000	0.0000
2026/03/24	ES33	07/05/2026	11.69 Call	Bond Future	10633.1400	10.6331	9864.2200	9.8642	7.231	0.0000	0.0000
2026/03/24	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES33	06/08/2026		Bond Future	9.4351	93.1999	9.6003	92.4168	1.751	0.0000	0.0000
2026/03/24	ES33	06/08/2026	12.02 Call	Bond Future	11331.2500	11.3313	10548.1100	10.5481	6.911	0.0000	0.0000
2026/03/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES33	05/11/2026		Bond Future	9.5223	91.1386	9.6955	90.3408	1.819	0.0000	0.0000
2026/03/24	ES33	05/11/2026	10.83 Call	Bond Future	5810.2300	5.8102	5012.3900	5.0124	13.732	0.0000	0.0000
2026/03/24	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES33	04/02/2027		Bond Future	9.6156	92.8748	9.7976	92.0618	1.893	0.0000	0.0000
2026/03/24	ES33	04/02/2027	9.70 Call	Bond Future	378.2600	0.3783	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/24	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	434.7400	0.4347	100.000	0.0000	0.0000
2026/03/24	ES33	06/05/2027		Bond Future	9.7204	90.8083	9.9118	89.9803	1.969	0.0000	0.0000
2026/03/24	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES33	06/05/2027	8.80 Put	Bond Future	4117.0400	4.1170	4945.0100	4.9450	20.111	0.0000	0.0000
2026/03/24	ES42	07/05/2026		Bond Future	9.7739	90.1968	9.9306	89.0495	1.604	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	
2026/03/24	ES42	07/05/2026	12.20 Call	Bond Future	15555.4300	15.5554	14408.0600	14.4081	7.376	0.0000	0.0000
2026/03/24	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES42	06/08/2026		Bond Future	9.8460	91.8589	10.0080	90.6903	1.645	0.0000	0.0000
2026/03/24	ES42	06/08/2026	12.65 Call	Bond Future	17384.5700	17.3846	16216.0100	16.2160	6.722	0.0000	0.0000
2026/03/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES42	05/11/2026		Bond Future	9.9137	89.3019	10.0811	88.1115	1.689	0.0000	0.0000
2026/03/24	ES42	05/11/2026	11.66 Call	Bond Future	11337.1200	11.3371	10146.7200	10.1467	10.500	0.0000	0.0000
2026/03/24	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES42	04/02/2027		Bond Future	9.9819	91.0032	10.1549	89.7901	1.733	0.0000	0.0000
2026/03/24	ES42	04/02/2027	10.29 Call	Bond Future	2143.2700	2.1433	930.2000	0.9302	56.599	0.0000	0.0000
2026/03/24	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES42	06/05/2027		Bond Future	10.0596	88.4319	10.2386	87.1963	1.779	0.0000	0.0000
2026/03/24	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	ES42	06/05/2027	9.33 Put	Bond Future	5310.4900	5.3105	6546.0100	6.5460	23.266	0.0000	0.0000
2026/03/24	GOVI	07/05/2026		GOVI	1335.9770	1335.9770	1322.8180	1322.8180	0.985	0.0000	0.0000
2026/03/24	GOVI	07/05/2026	1,177. Call 00	GOVI	1589770.0000	158.9770	1458180.0000	145.8180	8.277	0.0000	0.0000
2026/03/24	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	GOVI	06/08/2026		GOVI	1359.9990	1359.9990	1346.6030	1346.6030	0.985	0.0000	0.0000
2026/03/24	GOVI	06/08/2026	1,189. Call 00	GOVI	1709990.0000	170.9990	1576030.0000	157.6030	7.834	0.0000	0.0000
2026/03/24	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	GOVI	05/11/2026		GOVI	1385.2150	1385.2150	1371.5690	1371.5690	0.985	0.0000	0.0000
2026/03/24	GOVI	05/11/2026	1,277. Call 00	GOVI	1082150.0000	108.2150	945690.0000	94.5690	12.610	0.0000	0.0000
2026/03/24	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	GOVI	04/02/2027		GOVI	1411.2870	1411.2870	1397.3840	1397.3840	0.985	0.0000	0.0000
2026/03/24	GOVI	04/02/2027	1,369. Call 00	GOVI	422870.0000	42.2870	283840.0000	28.3840	32.878	0.0000	0.0000
2026/03/24	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	GOVI	06/05/2027		GOVI	1437.2670	1437.2670	1423.1100	1423.1100	0.985	0.0000	0.0000
2026/03/24	GOVI	06/05/2027	1,427. Call 00	GOVI	102670.0000	10.2670	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/24	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	38900.0000	3.8900	100.000	0.0000	0.0000
2026/03/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/24	I258	07/05/2026		Bond Future	126.1225	126.1225	126.7466	126.7466	0.495	0.0000	0.0000
2026/03/24	I258	07/05/2026	113.73 Call	Bond Future	12392.4511	12.3925	13016.5803	13.0166	5.036	0.0000	0.0000
2026/03/24	I258	07/05/2026	113.73 Put	Bond Future	0.0011	0.0000	0.0003	0.0000	75.926	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	
2026/03/24	I258	06/08/2026		Bond Future	125.5998	125.5998	126.2352	126.2352	0.506	0.0000	0.0000
2026/03/24	I258	06/08/2026	112.95 Call	Bond Future	12654.1363	12.6541	13287.9247	13.2879	5.009	0.0000	0.0000
2026/03/24	I258	06/08/2026	112.95 Put	Bond Future	4.3763	0.0044	2.7247	0.0027	37.739	0.0000	0.0000
2026/03/24	I258	05/11/2026		Bond Future	127.9339	127.9339	128.5810	128.5810	0.506	0.0000	0.0000
2026/03/24	I258	05/11/2026	114.95 Call	Bond Future	13013.4455	13.0134	13652.6521	13.6527	4.912	0.0000	0.0000
2026/03/24	I258	05/11/2026	114.95 Put	Bond Future	29.5655	0.0296	21.6321	0.0216	26.833	0.0000	0.0000
2026/03/24	I258	04/02/2027		Bond Future	127.4707	127.4707	128.1259	128.1259	0.514	0.0000	0.0000
2026/03/24	I258	04/02/2027	118.90 Call	Bond Future	8963.6075	8.9636	9551.1560	9.5512	6.555	0.0000	0.0000
2026/03/24	I258	04/02/2027	118.90 Put	Bond Future	392.9075	0.3929	325.2260	0.3252	17.226	0.0000	0.0000
2026/03/24	I258	06/05/2027		Bond Future	129.8423	129.8423	130.5102	130.5102	0.514	0.0000	0.0000
2026/03/24	I258	06/05/2027	134.78 Call	Bond Future	1459.6225	1.4596	1659.1257	1.6591	13.668	0.0000	0.0000
2026/03/24	I258	06/05/2027	134.78 Put	Bond Future	6397.3025	6.3973	5928.9657	5.9290	7.321	0.0000	0.0000
2026/03/24	IGOV	07/05/2026		Index Future	430.8480	430.8480	428.0740	428.0740	0.644	0.0000	0.0000
2026/03/24	IGOV	06/08/2026		Index Future	438.7010	438.7010	435.8760	435.8760	0.644	0.0000	0.0000
2026/03/24	IGOV	05/11/2026		Index Future	446.9380	446.9380	444.0600	444.0600	0.644	0.0000	0.0000
2026/03/24	IGOV	04/02/2027		Index Future	455.4520	455.4520	452.5190	452.5190	0.644	0.0000	0.0000
2026/03/24	IGOV	06/05/2027		Index Future	463.9360	463.9360	460.9490	460.9490	0.644	0.0000	0.0000
2026/03/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/24	R033	07/05/2026		Bond Future	8.6824	107.8518	8.8353	107.0421	1.761	0.0000	0.0000
2026/03/24	R033	07/05/2026	10.38 Call	Bond Future	8587.4700	8.5875	7791.4700	7.7915	9.269	0.0000	0.0000
2026/03/24	R033	07/05/2026	10.38 Put	Bond Future	23.8900	0.0239	37.5600	0.0376	57.221	0.0000	0.0000
2026/03/24	R033	06/08/2026		Bond Future	8.7538	109.8124	8.9147	108.9879	1.839	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	
2026/03/24	R033	06/08/2026	10.25 Call	Bond Future	7824.0100	7.8240	7111.4800	7.1115	9.107	0.0000	0.0000
2026/03/24	R033	06/08/2026	10.25 Put	Bond Future	465.9300	0.4659	577.8500	0.5779	24.021	0.0000	0.0000
2026/03/24	R033	05/11/2026		Bond Future	8.8183	106.7857	8.9879	105.9460	1.922	0.0000	0.0000
2026/03/24	R033	05/11/2026	9.33 Call	Bond Future	4149.6500	4.1497	3612.3400	3.6123	12.948	0.0000	0.0000
2026/03/24	R033	05/11/2026	9.33 Put	Bond Future	1640.7800	1.6408	1943.2000	1.9432	18.431	0.0000	0.0000
2026/03/24	R033	04/02/2027		Bond Future	8.8845	108.7960	9.0634	107.9404	2.013	0.0000	0.0000
2026/03/24	R033	04/02/2027	8.65 Call	Bond Future	2312.9100	2.3129	1944.2700	1.9443	15.938	0.0000	0.0000
2026/03/24	R033	04/02/2027	8.65 Put	Bond Future	3447.8900	3.4479	3934.8100	3.9348	14.122	0.0000	0.0000
2026/03/24	R033	06/05/2027		Bond Future	8.9657	105.7541	9.1548	104.8830	2.109	0.0000	0.0000
2026/03/24	R033	06/05/2027	7.93 Call	Bond Future	859.8400	0.8598	670.1900	0.6702	22.056	0.0000	0.0000
2026/03/24	R033	06/05/2027	7.93 Put	Bond Future	5799.1800	5.7992	6480.6600	6.4807	11.751	0.0000	0.0000
2026/03/24	R035	07/05/2026	8.29 Put	Bond Future	3737.5900	3.7376	4667.3400	4.6673	24.876	0.0000	0.0000
2026/03/24	R035	07/05/2026	8.29 Call	Bond Future	14.4500	0.0145	2.8000	0.0028	80.623	0.0000	0.0000
2026/03/24	R035	07/05/2026	8.79 Put	Bond Future	1219.9800	1.2200	1861.1800	1.8612	52.558	0.0000	0.0000
2026/03/24	R035	07/05/2026	8.79 Call	Bond Future	589.0400	0.5890	288.8400	0.2888	50.964	0.0000	0.0000
2026/03/24	R035	07/05/2026	9.20 Call	Bond Future	2149.3100	2.1493	1470.5300	1.4705	31.581	0.0000	0.0000
2026/03/24	R035	07/05/2026	9.20 Put	Bond Future	333.7000	0.3337	596.3200	0.5963	78.699	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.66 Call	Bond Future	9920.4500	9.9205	8980.3300	8.9803	9.477	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.66 Put	Bond Future	0.9600	0.0010	2.2400	0.0022	133.333	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.16 Call	Bond Future	7256.0200	7.2560	6325.2400	6.3252	12.828	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.16 Put	Bond Future	9.1000	0.0091	19.7200	0.0197	116.703	0.0000	0.0000
2026/03/24	R035	07/05/2026	9.66 Put	Bond Future	62.8400	0.0628	126.4400	0.1264	101.209	0.0000	0.0000
2026/03/24	R035	07/05/2026	9.66 Call	Bond Future	4531.6200	4.5316	3653.8200	3.6538	19.371	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.71 Call	Bond Future	10181.8300	10.1818	9241.3800	9.2414	9.237	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.71 Put	Bond Future	0.7100	0.0007	1.6600	0.0017	133.803	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.21 Call	Bond Future	7526.3600	7.5264	6593.8000	6.5938	12.391	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.21 Put	Bond Future	7.5100	0.0075	16.3500	0.0164	117.710	0.0000	0.0000
2026/03/24	R035	07/05/2026	9.71 Put	Bond Future	51.8500	0.0519	105.4100	0.1054	103.298	0.0000	0.0000
2026/03/24	R035	07/05/2026	9.71 Call	Bond Future	4803.3300	4.8033	3915.4900	3.9155	18.484	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.64 Call	Bond Future	9815.6500	9.8157	8875.6800	8.8757	9.576	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.64 Put	Bond Future	1.0900	0.0011	2.5200	0.0025	131.193	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.14 Call	Bond Future	7147.6800	7.1477	6217.7000	6.2177	13.011	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.14 Put	Bond Future	9.8300	0.0098	21.2500	0.0213	116.175	0.0000	0.0000
2026/03/24	R035	07/05/2026	9.64 Put	Bond Future	67.8600	0.0679	135.9700	0.1360	100.368	0.0000	0.0000
2026/03/24	R035	07/05/2026	9.64 Call	Bond Future	4423.2500	4.4233	3549.9600	3.5500	19.743	0.0000	0.0000
2026/03/24	R035	07/05/2026		Bond Future	8.8945	101.6203	9.0520	100.6789	1.771	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.86 Call	Bond Future	10960.2500	10.9603	10019.2400	10.0192	8.586	0.0000	0.0000
2026/03/24	R035	07/05/2026	10.86 Put	Bond Future	0.2700	0.0003	0.6600	0.0007	144.444	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
2026/03/24	R035	07/05/2026	8.31 Call	Bond Future	18.1000	0.0181	3.7000	0.0037	79.558	0.0000	0.0000
2026/03/24	R035	07/05/2026	8.31 Put	Bond Future	3615.2000	3.6152	4542.2000	4.5422	25.642	0.0000	0.0000
2026/03/24	R035	07/05/2026	8.55 Call	Bond Future	151.5100	0.1515	52.1000	0.0521	65.613	0.0000	0.0000
2026/03/24	R035	07/05/2026	8.55 Put	Bond Future	2251.5300	2.2515	3093.5200	3.0935	37.396	0.0000	0.0000
2026/03/24	R035	06/08/2026	7.70 Put	Bond Future	7770.6400	7.7706	8726.2800	8.7263	12.298	0.0000	0.0000
2026/03/24	R035	06/08/2026	7.70 Call	Bond Future	4.2300	0.0042	1.3200	0.0013	68.794	0.0000	0.0000
2026/03/24	R035	06/08/2026	7.90 Put	Bond Future	6497.5400	6.4975	7446.7200	7.4467	14.608	0.0000	0.0000
2026/03/24	R035	06/08/2026	7.90 Call	Bond Future	14.4600	0.0145	5.0900	0.0051	64.799	0.0000	0.0000
2026/03/24	R035	06/08/2026	8.34 Call	Bond Future	190.5600	0.1906	96.5800	0.0966	49.318	0.0000	0.0000
2026/03/24	R035	06/08/2026	8.34 Put	Bond Future	3919.1900	3.9192	4783.7600	4.7838	22.060	0.0000	0.0000
2026/03/24	R035	06/08/2026	7.95 Put	Bond Future	6184.5800	6.1846	7130.8800	7.1309	15.301	0.0000	0.0000
2026/03/24	R035	06/08/2026	7.95 Call	Bond Future	19.2400	0.0192	6.9900	0.0070	63.669	0.0000	0.0000
2026/03/24	R035	06/08/2026		Bond Future	8.9604	103.4675	9.1248	102.5090	1.835	0.0000	0.0000
2026/03/24	R035	06/08/2026	11.06 Call	Bond Future	11410.5500	11.4106	10466.0700	10.4661	8.277	0.0000	0.0000
2026/03/24	R035	06/08/2026	11.06 Put	Bond Future	23.7800	0.0238	37.8500	0.0379	59.167	0.0000	0.0000
2026/03/24	R035	06/08/2026	10.22 Call	Bond Future	7224.5300	7.2245	6348.3400	6.3483	12.128	0.0000	0.0000
2026/03/24	R035	06/08/2026	10.22 Put	Bond Future	177.1200	0.1771	259.4800	0.2595	46.500	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.72 Call	Bond Future	4751.0800	4.7511	3972.8600	3.9729	16.380	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.72 Put	Bond Future	420.5600	0.4206	600.8900	0.6009	42.879	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.22 Put	Bond Future	993.7900	0.9938	1364.9500	1.3650	37.348	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.22 Call	Bond Future	2502.1100	2.5021	1914.7200	1.9147	23.476	0.0000	0.0000
2026/03/24	R035	06/08/2026	10.13 Call	Bond Future	6772.3900	6.7724	5908.8100	5.9088	12.751	0.0000	0.0000
2026/03/24	R035	06/08/2026	10.13 Put	Bond Future	206.4500	0.2065	301.4200	0.3014	46.001	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.63 Call	Bond Future	4322.8800	4.3229	3571.1100	3.5711	17.390	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.63 Put	Bond Future	492.4500	0.4925	699.2300	0.6992	41.990	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.13 Put	Bond Future	1156.6400	1.1566	1574.3500	1.5744	36.114	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.13 Call	Bond Future	2145.4400	2.1454	1604.6000	1.6046	25.209	0.0000	0.0000
2026/03/24	R035	06/08/2026	8.29 Put	Bond Future	4184.2800	4.1843	5067.1300	5.0671	21.099	0.0000	0.0000
2026/03/24	R035	06/08/2026	8.29 Call	Bond Future	147.3400	0.1473	71.6400	0.0716	51.378	0.0000	0.0000
2026/03/24	R035	06/08/2026	8.79 Put	Bond Future	2017.6700	2.0177	2637.2000	2.6372	30.705	0.0000	0.0000
2026/03/24	R035	06/08/2026	8.79 Call	Bond Future	1011.1900	1.0112	672.1700	0.6722	33.527	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.39 Call	Bond Future	3225.3500	3.2254	2560.5200	2.5605	20.613	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.39 Put	Bond Future	745.3800	0.7454	1039.1000	1.0391	39.405	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.71 Call	Bond Future	4703.0600	4.7031	3927.6100	3.9276	16.488	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.71 Put	Bond Future	427.9400	0.4279	611.0400	0.6110	42.786	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.21 Call	Bond Future	2461.4500	2.4615	1879.0500	1.8791	23.661	0.0000	0.0000
2026/03/24	R035	06/08/2026	9.21 Put	Bond Future	1010.6700	1.0107	1386.8200	1.3868	37.218	0.0000	0.0000
2026/03/24	R035	06/08/2026	8.71 Put	Bond Future	2288.2600	2.2883	2957.6400	2.9576	29.253	0.0000	0.0000
2026/03/24	R035	06/08/2026	8.71 Call	Bond Future	804.6900	0.8047	515.5200	0.5155	35.936	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	
2026/03/24	R035	05/11/2026	9.80 Call	Bond Future	5044.6400	5.0446	4297.9200	4.2979	14.802	0.0000	0.0000
2026/03/24	R035	05/11/2026	9.80 Put	Bond Future	721.1700	0.7212	950.7200	0.9507	31.830	0.0000	0.0000
2026/03/24	R035	05/11/2026	9.30 Call	Bond Future	2938.9100	2.9389	2355.4600	2.3555	19.853	0.0000	0.0000
2026/03/24	R035	05/11/2026	9.30 Put	Bond Future	1369.1800	1.3692	1762.0000	1.7620	28.690	0.0000	0.0000
2026/03/24	R035	05/11/2026	8.80 Put	Bond Future	2552.5500	2.5526	3175.6400	3.1756	24.410	0.0000	0.0000
2026/03/24	R035	05/11/2026	8.80 Call	Bond Future	1263.9600	1.2640	910.7800	0.9108	27.942	0.0000	0.0000
2026/03/24	R035	05/11/2026		Bond Future	9.0231	100.8648	9.1946	99.8885	1.901	0.0000	0.0000
2026/03/24	R035	05/11/2026	10.03 Call	Bond Future	6093.0700	6.0931	5293.6400	5.2936	13.120	0.0000	0.0000
2026/03/24	R035	05/11/2026	10.03 Put	Bond Future	536.8100	0.5368	713.6500	0.7137	32.943	0.0000	0.0000
2026/03/24	R035	05/11/2026	8.97 Call	Bond Future	1768.0300	1.7680	1330.7600	1.3308	24.732	0.0000	0.0000
2026/03/24	R035	05/11/2026	8.97 Put	Bond Future	2072.7800	2.0728	2611.7800	2.6118	26.004	0.0000	0.0000
2026/03/24	R035	05/11/2026	8.47 Call	Bond Future	538.8200	0.5388	346.6100	0.3466	35.672	0.0000	0.0000
2026/03/24	R035	05/11/2026	8.47 Put	Bond Future	3773.3400	3.7733	4557.4000	4.5574	20.779	0.0000	0.0000
2026/03/24	R035	05/11/2026	7.97 Put	Bond Future	6350.8900	6.3509	7289.8500	7.2899	14.785	0.0000	0.0000
2026/03/24	R035	05/11/2026	7.97 Call	Bond Future	74.4900	0.0745	37.1800	0.0372	50.087	0.0000	0.0000
2026/03/24	R035	04/02/2027	7.70 Put	Bond Future	8205.6400	8.2056	9176.1000	9.1761	11.827	0.0000	0.0000
2026/03/24	R035	04/02/2027	7.70 Call	Bond Future	50.2100	0.0502	26.0000	0.0260	48.217	0.0000	0.0000
2026/03/24	R035	04/02/2027	8.20 Put	Bond Future	5438.8700	5.4389	6315.5800	6.3156	16.119	0.0000	0.0000
2026/03/24	R035	04/02/2027	8.20 Call	Bond Future	317.0300	0.3170	199.0700	0.1991	37.208	0.0000	0.0000
2026/03/24	R035	04/02/2027	8.85 Call	Bond Future	1537.9500	1.5380	1161.2200	1.1612	24.496	0.0000	0.0000
2026/03/24	R035	04/02/2027	8.85 Put	Bond Future	2878.9500	2.8790	3496.8900	3.4969	21.464	0.0000	0.0000
2026/03/24	R035	04/02/2027		Bond Future	9.0882	102.7634	9.2675	101.7688	1.974	0.0000	0.0000
2026/03/24	R035	04/02/2027	9.02 Call	Bond Future	2032.4200	2.0324	1583.6700	1.5837	22.080	0.0000	0.0000
2026/03/24	R035	04/02/2027	9.02 Put	Bond Future	2413.8700	2.4139	2959.7900	2.9598	22.616	0.0000	0.0000
2026/03/24	R035	06/05/2027		Bond Future	9.1597	100.1497	9.3472	99.1368	2.047	0.0000	0.0000
2026/03/24	R035	06/05/2027	8.25 Call	Bond Future	399.2900	0.3993	260.7100	0.2607	34.707	0.0000	0.0000
2026/03/24	R035	06/05/2027	8.25 Put	Bond Future	5509.4300	5.5094	6383.6900	6.3837	15.868	0.0000	0.0000
2026/03/24	R038	07/05/2026		Bond Future	9.2523	112.7787	9.4145	111.5413	1.753	0.0000	0.0000
2026/03/24	R038	07/05/2026	11.40 Call	Bond Future	14929.6100	14.9296	13692.3700	13.6924	8.287	0.0000	0.0000
2026/03/24	R038	07/05/2026	11.40 Put	Bond Future	0.1000	0.0001	0.2600	0.0003	160.000	0.0000	0.0000
2026/03/24	R038	06/08/2026		Bond Future	9.3241	114.8288	9.4926	113.5688	1.807	0.0000	0.0000
2026/03/24	R038	06/08/2026	11.77 Call	Bond Future	16486.3200	16.4863	15235.5500	15.2356	7.587	0.0000	0.0000
2026/03/24	R038	06/08/2026	11.77 Put	Bond Future	14.4000	0.0144	23.6300	0.0236	64.097	0.0000	0.0000
2026/03/24	R038	05/11/2026		Bond Future	9.3903	111.4532	9.5654	110.1699	1.864	0.0000	0.0000
2026/03/24	R038	05/11/2026	10.72 Call	Bond Future	9615.6100	9.6156	8475.2800	8.4753	11.859	0.0000	0.0000
2026/03/24	R038	05/11/2026	10.72 Put	Bond Future	368.3700	0.3684	511.3500	0.5114	38.814	0.0000	0.0000
2026/03/24	R038	04/02/2027		Bond Future	9.4575	113.5512	9.6394	112.2438	1.924	0.0000	0.0000
2026/03/24	R038	04/02/2027	9.60 Call	Bond Future	3427.2400	3.4272	2725.5600	2.7256	20.474	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	
2026/03/24	R038	04/02/2027	9.60 Put	Bond Future	2401.3700	2.4014	3007.1700	3.0072	25.227	0.0000	0.0000
2026/03/24	R038	06/05/2027		Bond Future	9.5346	110.1555	9.7238	108.8242	1.985	0.0000	0.0000
2026/03/24	R038	06/05/2027	8.71 Call	Bond Future	579.4400	0.5794	376.5000	0.3765	35.023	0.0000	0.0000
2026/03/24	R038	06/05/2027	8.71 Put	Bond Future	6654.4000	6.6544	7782.7700	7.7828	16.957	0.0000	0.0000
2026/03/24	R053	07/05/2026		Bond Future	9.3281	123.8119	9.4746	122.1226	1.571	0.0000	0.0000
2026/03/24	R053	07/05/2026	11.69 Call	Bond Future	23036.7900	23.0368	21347.6700	21.3477	7.332	0.0000	0.0000
2026/03/24	R053	07/05/2026	11.69 Put	Bond Future	0.0900	0.0001	0.2200	0.0002	144.444	0.0000	0.0000
2026/03/24	R053	06/08/2026		Bond Future	9.3816	126.0625	9.5325	124.3426	1.609	0.0000	0.0000
2026/03/24	R053	06/08/2026	12.28 Call	Bond Future	26959.2600	26.9593	25244.1700	25.2442	6.362	0.0000	0.0000
2026/03/24	R053	06/08/2026	12.28 Put	Bond Future	8.0100	0.0080	12.8900	0.0129	60.924	0.0000	0.0000
2026/03/24	R053	06/08/2026	8.10 Put	Bond Future	16445.4300	16.4454	18160.9300	18.1609	10.431	0.0000	0.0000
2026/03/24	R053	06/08/2026	8.10 Call	Bond Future	6.8000	0.0068	2.3300	0.0023	65.735	0.0000	0.0000
2026/03/24	R053	06/08/2026	8.60 Put	Bond Future	9749.2200	9.7492	11394.0700	11.3941	16.872	0.0000	0.0000
2026/03/24	R053	06/08/2026	8.60 Call	Bond Future	140.0100	0.1400	64.8900	0.0649	53.653	0.0000	0.0000
2026/03/24	R053	06/08/2026	9.10 Call	Bond Future	1631.7800	1.6318	1108.2400	1.1082	32.084	0.0000	0.0000
2026/03/24	R053	06/08/2026	9.10 Put	Bond Future	4953.8000	4.9538	6150.2300	6.1502	24.152	0.0000	0.0000
2026/03/24	R053	06/08/2026	9.60 Call	Bond Future	4534.3800	4.5344	3502.0400	3.5020	22.767	0.0000	0.0000
2026/03/24	R053	06/08/2026	9.60 Put	Bond Future	2058.9200	2.0589	2746.5500	2.7466	33.398	0.0000	0.0000
2026/03/24	R053	05/11/2026		Bond Future	9.4302	122.5148	9.5856	120.7631	1.648	0.0000	0.0000
2026/03/24	R053	05/11/2026	11.21 Call	Bond Future	18158.8200	18.1588	16538.3200	16.5383	8.924	0.0000	0.0000
2026/03/24	R053	05/11/2026	11.21 Put	Bond Future	419.7100	0.4197	550.9500	0.5510	31.269	0.0000	0.0000
2026/03/24	R053	04/02/2027		Bond Future	9.4786	124.8212	9.6387	123.0364	1.689	0.0000	0.0000
2026/03/24	R053	04/02/2027	9.99 Call	Bond Future	8164.6100	8.1646	6967.8100	6.9678	14.658	0.0000	0.0000
2026/03/24	R053	04/02/2027	9.99 Put	Bond Future	2616.6800	2.6167	3204.6200	3.2046	22.469	0.0000	0.0000
2026/03/24	R053	06/05/2027		Bond Future	9.5330	121.2545	9.6980	119.4372	1.730	0.0000	0.0000
2026/03/24	R053	06/05/2027	8.92 Call	Bond Future	1743.7100	1.7437	1290.9700	1.2910	25.964	0.0000	0.0000
2026/03/24	R053	06/05/2027	8.92 Put	Bond Future	8927.6000	8.9276	10292.1800	10.2922	15.285	0.0000	0.0000
2026/03/24	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/24	R186	07/05/2026	8.69 Call	Bond Future	55.3700	0.0554	54.7500	0.0548	1.120	0.0000	0.0000
2026/03/24	R186	07/05/2026	8.69 Put	Bond Future	55.3700	0.0554	54.7500	0.0548	1.120	0.0000	0.0000
2026/03/24	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/24	R186	06/08/2026	8.57 Call	Bond Future	65.6500	0.0657	65.4000	0.0654	0.381	0.0000	0.0000
2026/03/24	R186	06/08/2026	8.57 Put	Bond Future	65.6500	0.0657	65.4000	0.0654	0.381	0.0000	0.0000
2026/03/24	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/24	R186	05/11/2026	8.12 Call	Bond Future	42.0000	0.0420	41.9100	0.0419	0.214	0.0000	0.0000
2026/03/24	R186	05/11/2026	8.12 Put	Bond Future	42.0000	0.0420	41.9100	0.0419	0.214	0.0000	0.0000
2026/03/24	R202	07/05/2026		Bond Future	295.4325	295.4325	295.4284	295.4284	0.001	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	
2026/03/24	R202	07/05/2026	277.55 Call	Bond Future	17882.5400	17.8825	17878.3500	17.8784	0.023	0.0000	0.0000
2026/03/24	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R202	06/08/2026		Bond Future	295.4725	295.4725	295.4681	295.4681	0.001	0.0000	0.0000
2026/03/24	R202	06/08/2026	278.86 Call	Bond Future	16612.5100	16.6125	16608.1200	16.6081	0.026	0.0000	0.0000
2026/03/24	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R202	05/11/2026		Bond Future	300.9629	300.9629	300.9582	300.9582	0.002	0.0000	0.0000
2026/03/24	R202	05/11/2026	280.46 Call	Bond Future	20502.9400	20.5029	20498.2200	20.4982	0.023	0.0000	0.0000
2026/03/24	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R202	04/02/2027		Bond Future	301.1923	301.1923	301.1823	301.1823	0.003	0.0000	0.0000
2026/03/24	R202	04/02/2027	294.73 Call	Bond Future	6462.2600	6.4623	6452.3300	6.4523	0.154	0.0000	0.0000
2026/03/24	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R202	06/05/2027		Bond Future	306.7985	306.7985	306.7889	306.7889	0.003	0.0000	0.0000
2026/03/24	R202	06/05/2027	306.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R202	06/05/2027	306.99 Put	Bond Future	191.5300	0.1915	201.0800	0.2011	4.986	0.0000	0.0000
2026/03/24	R209	07/05/2026		Bond Future	9.0332	82.7589	9.1903	81.8729	1.739	0.0000	0.0000
2026/03/24	R209	07/05/2026	11.07 Call	Bond Future	10589.1700	10.5892	9703.3900	9.7034	8.365	0.0000	0.0000
2026/03/24	R209	07/05/2026	11.07 Put	Bond Future	0.1400	0.0001	0.3500	0.0004	150.000	0.0000	0.0000
2026/03/24	R209	06/08/2026		Bond Future	9.0966	84.2633	9.2596	83.3611	1.792	0.0000	0.0000
2026/03/24	R209	06/08/2026	11.39 Call	Bond Future	11609.3200	11.6093	10714.9700	10.7150	7.704	0.0000	0.0000
2026/03/24	R209	06/08/2026	11.39 Put	Bond Future	12.5300	0.0125	20.3500	0.0204	62.410	0.0000	0.0000
2026/03/24	R209	05/11/2026		Bond Future	9.1543	82.6584	9.3235	81.7397	1.848	0.0000	0.0000
2026/03/24	R209	05/11/2026	10.32 Call	Bond Future	6464.9700	6.4650	5679.8400	5.6798	12.144	0.0000	0.0000
2026/03/24	R209	05/11/2026	10.32 Put	Bond Future	393.6000	0.3936	527.2600	0.5273	33.958	0.0000	0.0000
2026/03/24	R209	04/02/2027		Bond Future	9.2128	84.2144	9.3886	83.2783	1.908	0.0000	0.0000
2026/03/24	R209	04/02/2027	9.28 Call	Bond Future	2295.8000	2.2958	1820.4100	1.8204	20.707	0.0000	0.0000
2026/03/24	R209	04/02/2027	9.28 Put	Bond Future	1936.4200	1.9364	2397.1800	2.3972	23.794	0.0000	0.0000
2026/03/24	R209	04/02/2027	8.96 Call	Bond Future	1358.0700	1.3581	1013.3200	1.0133	25.385	0.0000	0.0000
2026/03/24	R209	04/02/2027	8.96 Put	Bond Future	2728.9000	2.7289	3320.3000	3.3203	21.672	0.0000	0.0000
2026/03/24	R209	04/02/2027	8.03 Put	Bond Future	6770.5500	6.7706	7662.0800	7.6621	13.168	0.0000	0.0000
2026/03/24	R209	04/02/2027	8.03 Call	Bond Future	101.2100	0.1012	56.5900	0.0566	44.087	0.0000	0.0000
2026/03/24	R209	06/05/2027	9.32 Call	Bond Future	2447.3800	2.4474	1972.0400	1.9720	19.422	0.0000	0.0000
2026/03/24	R209	06/05/2027	9.32 Put	Bond Future	2242.4100	2.2424	2720.3200	2.7203	21.312	0.0000	0.0000
2026/03/24	R209	06/05/2027	8.25 Put	Bond Future	5934.2500	5.9343	6785.9200	6.7859	14.352	0.0000	0.0000
2026/03/24	R209	06/05/2027	8.25 Call	Bond Future	281.9200	0.2819	180.3400	0.1803	36.031	0.0000	0.0000
2026/03/24	R209	06/05/2027		Bond Future	9.2809	82.6118	9.4637	81.6585	1.969	0.0000	0.0000
2026/03/24	R209	06/05/2027	8.41 Call	Bond Future	442.6600	0.4427	296.9800	0.2970	32.910	0.0000	0.0000
2026/03/24	R209	06/05/2027	8.41 Put	Bond Future	5186.3100	5.1863	5993.8800	5.9939	15.571	0.0000	0.0000
2026/03/24	R210	07/05/2026		Bond Future	261.0755	261.0755	261.0673	261.0673	0.003	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
2026/03/24	R210	07/05/2026	255.40 Call	Bond Future		5675.4500	5.6755	5667.2500	5.6673	0.144	0.0000	0.0000
2026/03/24	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R210	06/08/2026		Bond Future		265.8859	265.8859	265.8774	265.8774	0.003	0.0000	0.0000
2026/03/24	R210	06/08/2026	259.84 Call	Bond Future		6045.9000	6.0459	6037.3900	6.0374	0.141	0.0000	0.0000
2026/03/24	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R210	05/11/2026		Bond Future		267.3010	267.3010	267.2907	267.2907	0.004	0.0000	0.0000
2026/03/24	R210	05/11/2026	253.33 Call	Bond Future		13970.9800	13.9710	13960.7400	13.9607	0.073	0.0000	0.0000
2026/03/24	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R210	04/02/2027		Bond Future		272.3929	272.3929	272.3825	272.3825	0.004	0.0000	0.0000
2026/03/24	R210	04/02/2027	266.03 Call	Bond Future		6362.9300	6.3629	6352.4600	6.3525	0.165	0.0000	0.0000
2026/03/24	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R210	06/05/2027		Bond Future		273.8708	273.8708	273.8542	273.8542	0.006	0.0000	0.0000
2026/03/24	R210	06/05/2027	271.13 Call	Bond Future		2740.8100	2.7408	2724.2000	2.7242	0.606	0.0000	0.0000
2026/03/24	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R213	07/05/2026		Bond Future		8.4274	95.8286	8.5916	95.2152	1.948	0.0000	0.0000
2026/03/24	R213	07/05/2026	9.80 Call	Bond Future		4989.6500	4.9897	4382.6400	4.3826	12.165	0.0000	0.0000
2026/03/24	R213	07/05/2026	9.80 Put	Bond Future		5.7800	0.0058	12.2400	0.0122	111.765	0.0000	0.0000
2026/03/24	R213	06/08/2026		Bond Future		8.4988	97.5706	8.6738	96.9459	2.059	0.0000	0.0000
2026/03/24	R213	06/08/2026	9.69 Call	Bond Future		4298.6300	4.2986	3740.6900	3.7407	12.979	0.0000	0.0000
2026/03/24	R213	06/08/2026	9.69 Put	Bond Future		144.1400	0.1441	210.8900	0.2109	46.309	0.0000	0.0000
2026/03/24	R213	05/11/2026		Bond Future		8.5675	95.8106	8.7544	95.1743	2.181	0.0000	0.0000
2026/03/24	R213	05/11/2026	8.75 Call	Bond Future		1623.2700	1.6233	1274.2800	1.2743	21.499	0.0000	0.0000
2026/03/24	R213	05/11/2026	8.75 Put	Bond Future		1002.0100	1.0020	1289.3000	1.2893	28.671	0.0000	0.0000
2026/03/24	R213	04/02/2027		Bond Future		8.6409	97.6141	8.8415	96.9658	2.322	0.0000	0.0000
2026/03/24	R213	04/02/2027	8.14 Call	Bond Future		603.8200	0.6038	426.1400	0.4261	29.426	0.0000	0.0000
2026/03/24	R213	04/02/2027	8.14 Put	Bond Future		2246.5500	2.2466	2717.1700	2.7172	20.949	0.0000	0.0000
2026/03/24	R213	06/05/2027		Bond Future		8.7283	95.8574	8.9440	95.1973	2.471	0.0000	0.0000
2026/03/24	R213	06/05/2027	7.56 Call	Bond Future		128.1900	0.1282	74.7600	0.0748	41.680	0.0000	0.0000
2026/03/24	R213	06/05/2027	7.56 Put	Bond Future		3803.0400	3.8030	4409.6600	4.4097	15.951	0.0000	0.0000
2026/03/24	R213	06/05/2027	9.25 Call	Bond Future		2507.4600	2.5075	2088.5900	2.0886	16.705	0.0000	0.0000
2026/03/24	R213	06/05/2027	9.25 Put	Bond Future		920.6200	0.9206	1161.8000	1.1618	26.198	0.0000	0.0000
2026/03/24	R213	06/05/2027	8.13 Put	Bond Future		2413.5400	2.4135	2906.5300	2.9065	20.426	0.0000	0.0000
2026/03/24	R213	06/05/2027	8.13 Call	Bond Future		552.9400	0.5529	385.8800	0.3859	30.213	0.0000	0.0000
2026/03/24	R214	07/05/2026		Bond Future		9.3661	78.5653	9.5228	77.5382	1.673	0.0000	0.0000
2026/03/24	R214	07/05/2026	11.53 Call	Bond Future		12621.9800	12.6220	11595.0300	11.5950	8.136	0.0000	0.0000
2026/03/24	R214	07/05/2026	11.53 Put	Bond Future		0.1000	0.0001	0.2500	0.0003	150.000	0.0000	0.0000
2026/03/24	R214	06/08/2026		Bond Future		9.4257	79.9935	9.5874	78.9476	1.715	0.0000	0.0000
2026/03/24	R214	06/08/2026	11.97 Call	Bond Future		14376.1400	14.3761	13335.7300	13.3357	7.237	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	
2026/03/24	R214	06/08/2026	11.97 Put	Bond Future	8.4700	0.0085	13.9100	0.0139	64.227	0.0000	0.0000
2026/03/24	R214	05/11/2026		Bond Future	9.4822	78.1646	9.6490	77.0994	1.758	0.0000	0.0000
2026/03/24	R214	05/11/2026	10.97 Call	Bond Future	9162.3600	9.1624	8210.0600	8.2101	10.394	0.0000	0.0000
2026/03/24	R214	05/11/2026	10.97 Put	Bond Future	348.9000	0.3489	461.7300	0.4617	32.339	0.0000	0.0000
2026/03/24	R214	04/02/2027		Bond Future	9.5402	79.6359	9.7123	78.5507	1.804	0.0000	0.0000
2026/03/24	R214	04/02/2027	9.90 Call	Bond Future	3973.0600	3.9731	3300.5600	3.3006	16.926	0.0000	0.0000
2026/03/24	R214	04/02/2027	9.90 Put	Bond Future	1728.6100	1.7286	2141.3000	2.1413	23.874	0.0000	0.0000
2026/03/24	R214	06/05/2027		Bond Future	9.6016	77.8021	9.7791	76.6971	1.849	0.0000	0.0000
2026/03/24	R214	06/05/2027	8.88 Call	Bond Future	685.6400	0.6856	472.2400	0.4722	31.124	0.0000	0.0000
2026/03/24	R214	06/05/2027	8.88 Put	Bond Future	5414.1800	5.4142	6305.7900	6.3058	16.468	0.0000	0.0000
2026/03/24	R248	07/05/2026		Bond Future	9.4143	95.6050	9.5608	94.3377	1.556	0.0000	0.0000
2026/03/24	R248	07/05/2026	11.72 Call	Bond Future	17124.8000	17.1248	15857.5900	15.8576	7.400	0.0000	0.0000
2026/03/24	R248	07/05/2026	11.72 Put	Bond Future	0.0900	0.0001	0.2100	0.0002	133.333	0.0000	0.0000
2026/03/24	R248	07/05/2026	8.30 Put	Bond Future	10610.4300	10.6104	11877.7500	11.8778	11.944	0.0000	0.0000
2026/03/24	R248	07/05/2026	8.30 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/24	R248	07/05/2026	8.70 Put	Bond Future	6598.8900	6.5989	7861.6600	7.8617	19.136	0.0000	0.0000
2026/03/24	R248	07/05/2026	8.70 Call	Bond Future	5.4800	0.0055	0.9200	0.0009	83.212	0.0000	0.0000
2026/03/24	R248	07/05/2026	9.18 Call	Bond Future	459.5500	0.4596	205.6900	0.2057	55.241	0.0000	0.0000
2026/03/24	R248	07/05/2026	9.18 Put	Bond Future	2544.6200	2.5446	3558.0900	3.5581	39.828	0.0000	0.0000
2026/03/24	R248	07/05/2026	9.19 Call	Bond Future	485.9500	0.4860	220.4500	0.2205	54.635	0.0000	0.0000
2026/03/24	R248	07/05/2026	9.19 Put	Bond Future	2480.5200	2.4805	3482.3500	3.4824	40.388	0.0000	0.0000
2026/03/24	R248	06/08/2026	9.00 Call	Bond Future	966.6500	0.9667	661.4000	0.6614	31.578	0.0000	0.0000
2026/03/24	R248	06/08/2026	9.00 Put	Bond Future	5176.8700	5.1769	6161.9600	6.1620	19.029	0.0000	0.0000
2026/03/24	R248	06/08/2026	10.00 Call	Bond Future	5372.4900	5.3725	4422.4400	4.4224	17.684	0.0000	0.0000
2026/03/24	R248	06/08/2026	10.00 Put	Bond Future	969.0000	0.9690	1309.2900	1.3093	35.118	0.0000	0.0000
2026/03/24	R248	06/08/2026		Bond Future	9.4704	97.3429	9.6213	96.0525	1.594	0.0000	0.0000
2026/03/24	R248	06/08/2026	12.37 Call	Bond Future	20499.0400	20.4990	19212.0200	19.2120	6.278	0.0000	0.0000
2026/03/24	R248	06/08/2026	12.37 Put	Bond Future	5.3800	0.0054	8.7000	0.0087	61.710	0.0000	0.0000
2026/03/24	R248	05/11/2026		Bond Future	9.5233	94.6912	9.6787	93.3770	1.633	0.0000	0.0000
2026/03/24	R248	05/11/2026	11.31 Call	Bond Future	13771.0200	13.7710	12552.7500	12.5528	8.847	0.0000	0.0000
2026/03/24	R248	05/11/2026	11.31 Put	Bond Future	304.6200	0.3046	400.5500	0.4006	31.492	0.0000	0.0000
2026/03/24	R248	04/02/2027		Bond Future	9.5773	96.4736	9.7375	95.1347	1.674	0.0000	0.0000
2026/03/24	R248	04/02/2027	10.11 Call	Bond Future	6143.0900	6.1431	5231.9000	5.2319	14.833	0.0000	0.0000
2026/03/24	R248	04/02/2027	10.11 Put	Bond Future	1809.6600	1.8097	2237.4400	2.2374	23.639	0.0000	0.0000
2026/03/24	R248	06/05/2027		Bond Future	9.6340	93.8075	9.7991	92.4441	1.714	0.0000	0.0000
2026/03/24	R248	06/05/2027	9.05 Call	Bond Future	1300.4500	1.3005	956.2400	0.9562	26.469	0.0000	0.0000
2026/03/24	R248	06/05/2027	9.05 Put	Bond Future	6392.6500	6.3927	7411.9000	7.4119	15.944	0.0000	0.0000
2026/03/24	R2R9	07/05/2026		Bond Future	9.3365	105.1010	9.4935	103.9154	1.681	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	
2026/03/24	R2R9	07/05/2026	99.91 Call	Bond Future	94251.2900	94.2513	93065.6600	93.0657	1.258	0.0000	0.0000
2026/03/24	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R2R9	06/08/2026		Bond Future	9.4069	107.0116	9.5696	105.8043	1.730	0.0000	0.0000
2026/03/24	R2R9	06/08/2026	101.74 Call	Bond Future	93892.0500	93.8921	92684.8400	92.6848	1.286	0.0000	0.0000
2026/03/24	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R2R9	05/11/2026		Bond Future	9.4718	103.9965	9.6405	102.7670	1.781	0.0000	0.0000
2026/03/24	R2R9	05/11/2026	98.56 Call	Bond Future	93026.4600	93.0265	91796.9700	91.7970	1.322	0.0000	0.0000
2026/03/24	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R2R9	04/02/2027		Bond Future	9.5375	105.9543	9.7125	104.7016	1.834	0.0000	0.0000
2026/03/24	R2R9	04/02/2027	9.89 Call	Bond Future	3910.3300	3.9103	3116.4200	3.1164	20.303	0.0000	0.0000
2026/03/24	R2R9	04/02/2027	9.89 Put	Bond Future	1408.5900	1.4086	1867.4000	1.8674	32.572	0.0000	0.0000
2026/03/24	R2R9	06/05/2027		Bond Future	9.6124	102.9232	9.7940	101.6476	1.889	0.0000	0.0000
2026/03/24	R2R9	06/05/2027	8.83 Call	Bond Future	858.0800	0.8581	607.1200	0.6071	29.247	0.0000	0.0000
2026/03/24	R2R9	06/05/2027	8.83 Put	Bond Future	6620.3600	6.6204	7645.0200	7.6450	15.477	0.0000	0.0000
2026/03/24	R4R2	07/05/2026		Bond Future	9.4247	106.8516	9.5916	105.4463	1.772	0.0000	0.0000
2026/03/24	R4R2	07/05/2026	100.23 Call	Bond Future	95762.4900	95.7625	94357.2300	94.3572	1.467	0.0000	0.0000
2026/03/24	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R4R2	06/08/2026		Bond Future	9.4913	108.7939	9.6640	107.3631	1.819	0.0000	0.0000
2026/03/24	R4R2	06/08/2026	102.06 Call	Bond Future	95376.6700	95.3767	93945.8300	93.9458	1.500	0.0000	0.0000
2026/03/24	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R4R2	05/11/2026		Bond Future	9.5527	105.6856	9.7312	104.2284	1.869	0.0000	0.0000
2026/03/24	R4R2	05/11/2026	98.76 Call	Bond Future	94463.0400	94.4630	93005.8300	93.0058	1.543	0.0000	0.0000
2026/03/24	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	R4R2	04/02/2027		Bond Future	9.6146	107.6751	9.7993	106.1904	1.920	0.0000	0.0000
2026/03/24	R4R2	04/02/2027	10.13 Call	Bond Future	5247.6100	5.2476	4208.8900	4.2089	19.794	0.0000	0.0000
2026/03/24	R4R2	04/02/2027	10.13 Put	Bond Future	1180.8800	1.1809	1626.8400	1.6268	37.765	0.0000	0.0000
2026/03/24	R4R2	06/05/2027		Bond Future	9.6845	104.5496	9.8755	103.0377	1.973	0.0000	0.0000
2026/03/24	R4R2	06/05/2027	9.00 Call	Bond Future	1144.9000	1.1449	805.2700	0.8053	29.665	0.0000	0.0000
2026/03/24	R4R2	06/05/2027	9.00 Put	Bond Future	6839.6300	6.8396	8011.9000	8.0119	17.139	0.0000	0.0000
2026/03/24	RR87	07/05/2026		Bond Future	7.2059	102.8009	7.3878	102.6983	2.525	0.0000	0.0000
2026/03/24	RR87	07/05/2026	6.81 Call	Bond Future	4.2382	0.0042	0.6587	0.0007	84.458	0.0000	0.0000
2026/03/24	RR87	07/05/2026	6.81 Put	Bond Future	228.0382	0.2280	327.0387	0.3270	43.414	0.0000	0.0000
2026/03/24	RR87	06/08/2026		Bond Future	7.0987	100.9286	7.4078	100.8195	4.354	0.0000	0.0000
2026/03/24	RR87	06/08/2026	6.53 Call	Bond Future	8.0213	0.0080	1.5741	0.0016	80.376	0.0000	0.0000
2026/03/24	RR87	06/08/2026	6.53 Put	Bond Future	209.3013	0.2093	311.9241	0.3119	49.031	0.0000	0.0000
2026/03/24	RR87	05/11/2026		Bond Future	6.2283	102.7809	7.1992	102.6697	15.588	0.0000	0.0000
2026/03/24	RR87	05/11/2026	5.27 Call	Bond Future	0.5690	0.0006	0.0006	0.0000	99.893	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	
2026/03/24	RR87	05/11/2026	5.27 Put	Bond Future	110.5590	0.1106	221.1806	0.2212	100.057	0.0000	0.0000
2026/03/24	RR88	07/05/2026		Bond Future	7.4139	105.5024	7.5763	105.2575	2.190	0.0000	0.0000
2026/03/24	RR88	07/05/2026	6.84 Call	Bond Future	4.3009	0.0043	0.7989	0.0008	81.424	0.0000	0.0000
2026/03/24	RR88	07/05/2026	6.84 Put	Bond Future	875.8109	0.8758	1117.2089	1.1172	27.563	0.0000	0.0000
2026/03/24	RR88	06/08/2026		Bond Future	7.4411	104.5631	7.6361	104.3299	2.620	0.0000	0.0000
2026/03/24	RR88	06/08/2026	6.79 Call	Bond Future	37.9654	0.0380	17.2164	0.0172	54.652	0.0000	0.0000
2026/03/24	RR88	06/08/2026	6.79 Put	Bond Future	821.6854	0.8217	1034.1264	1.0341	25.854	0.0000	0.0000
2026/03/24	RR88	05/11/2026		Bond Future	7.4191	105.8536	7.6603	105.6024	3.251	0.0000	0.0000
2026/03/24	RR88	05/11/2026	6.71 Call	Bond Future	48.8205	0.0488	22.3206	0.0223	54.280	0.0000	0.0000
2026/03/24	RR88	05/11/2026	6.71 Put	Bond Future	792.1905	0.7922	1016.9306	1.0169	28.369	0.0000	0.0000
2026/03/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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