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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/03/2026 TO 16/03/2026

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
2026/03/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	2029	07/05/2026		Bond Future	146.4257	146.4257	146.1035	0.220	0.0000	0.0000
2026/03/16	2029	07/05/2026	141.82 Call	Bond Future	4605.6800	4.6057	4283.5200	6.995	0.0000	0.0000
2026/03/16	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2029	06/08/2026		Bond Future	149.1111	149.1111	148.7828	0.220	0.0000	0.0000
2026/03/16	2029	06/08/2026	144.10 Call	Bond Future	5011.1000	5.0111	4682.8200	6.551	0.0000	0.0000
2026/03/16	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	
2026/03/16	2029	05/11/2026		Bond Future	150.3559	150.3559	150.0222	150.0222	0.222	0.0000	0.0000
2026/03/16	2029	05/11/2026	147.56 Call	Bond Future	2795.9200	2.7959	2462.2400	2.4622	11.935	0.0000	0.0000
2026/03/16	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2029	04/02/2027		Bond Future	153.0872	153.0872	152.7476	152.7476	0.222	0.0000	0.0000
2026/03/16	2029	04/02/2027	149.72 Call	Bond Future	3367.1500	3.3672	3027.6400	3.0276	10.083	0.0000	0.0000
2026/03/16	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2029	06/05/2027		Bond Future	154.2966	154.2966	153.9528	153.9528	0.223	0.0000	0.0000
2026/03/16	2029	06/05/2027	153.32 Call	Bond Future	976.6000	0.9766	632.8100	0.6328	35.203	0.0000	0.0000
2026/03/16	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2030	07/05/2026	7.21 Put	Bond Future	3331.7000	3.3317	3311.9100	3.3119	0.594	0.0000	0.0000
2026/03/16	2030	07/05/2026	7.21 Call	Bond Future	0.3800	0.0004	0.2900	0.0003	23.684	0.0000	0.0000
2026/03/16	2030	07/05/2026	7.71 Put	Bond Future	1754.6500	1.7547	1731.8000	1.7318	1.302	0.0000	0.0000
2026/03/16	2030	07/05/2026	7.71 Call	Bond Future	40.3100	0.0403	37.1600	0.0372	7.814	0.0000	0.0000
2026/03/16	2030	07/05/2026	7.92 Call	Bond Future	149.0400	0.1490	143.0600	0.1431	4.012	0.0000	0.0000
2026/03/16	2030	07/05/2026	7.92 Put	Bond Future	1193.5800	1.1936	1167.9000	1.1679	2.152	0.0000	0.0000
2026/03/16	2030	07/05/2026		Bond Future	8.2510	101.4219	8.2447	101.4416	0.076	0.0000	0.0000
2026/03/16	2030	07/05/2026	9.39 Call	Bond Future	3516.3400	3.5163	3532.1600	3.5322	0.450	0.0000	0.0000
2026/03/16	2030	07/05/2026	9.39 Put	Bond Future	21.9700	0.0220	18.0900	0.0181	17.660	0.0000	0.0000
2026/03/16	2030	06/08/2026		Bond Future	8.3409	99.2474	8.3341	99.2674	0.081	0.0000	0.0000
2026/03/16	2030	06/08/2026	9.22 Call	Bond Future	2776.9400	2.7769	2786.9600	2.7870	0.361	0.0000	0.0000
2026/03/16	2030	06/08/2026	9.22 Put	Bond Future	233.2000	0.2332	223.2500	0.2233	4.267	0.0000	0.0000
2026/03/16	2030	06/08/2026	7.21 Put	Bond Future	3404.5000	3.4045	3384.2000	3.3842	0.596	0.0000	0.0000
2026/03/16	2030	06/08/2026	7.21 Call	Bond Future	9.3300	0.0093	9.0000	0.0090	3.537	0.0000	0.0000
2026/03/16	2030	06/08/2026	7.71 Put	Bond Future	2015.1900	2.0152	1993.9200	1.9939	1.055	0.0000	0.0000
2026/03/16	2030	06/08/2026	7.71 Call	Bond Future	138.5000	0.1385	137.2000	0.1372	0.939	0.0000	0.0000
2026/03/16	2030	06/08/2026	8.06 Call	Bond Future	454.9200	0.4549	454.1800	0.4542	0.163	0.0000	0.0000
2026/03/16	2030	06/08/2026	8.06 Put	Bond Future	1285.1500	1.2852	1264.4400	1.2644	1.611	0.0000	0.0000
2026/03/16	2030	05/11/2026		Bond Future	8.4186	101.0365	8.4113	101.0567	0.087	0.0000	0.0000
2026/03/16	2030	05/11/2026	8.39 Call	Bond Future	1003.6700	1.0037	1007.0800	1.0071	0.340	0.0000	0.0000
2026/03/16	2030	05/11/2026	8.39 Put	Bond Future	1082.6000	1.0826	1065.7400	1.0657	1.557	0.0000	0.0000
2026/03/16	2030	04/02/2027		Bond Future	8.5248	98.8411	8.5167	98.8619	0.095	0.0000	0.0000
2026/03/16	2030	04/02/2027	7.82 Call	Bond Future	327.8800	0.3279	329.3200	0.3293	0.439	0.0000	0.0000
2026/03/16	2030	04/02/2027	7.82 Put	Bond Future	2151.7900	2.1518	2132.4000	2.1324	0.901	0.0000	0.0000
2026/03/16	2030	06/05/2027		Bond Future	8.6819	100.5658	8.6728	100.5873	0.105	0.0000	0.0000
2026/03/16	2030	06/05/2027	7.27 Call	Bond Future	45.6800	0.0457	46.0200	0.0460	0.744	0.0000	0.0000
2026/03/16	2030	06/05/2027	7.27 Put	Bond Future	3446.9800	3.4470	3425.8500	3.4259	0.613	0.0000	0.0000
2026/03/16	2031	07/05/2026		Bond Future	114.8152	114.8152	114.1673	114.1673	0.564	0.0000	0.0000
2026/03/16	2031	07/05/2026	113.84 Call	Bond Future	1025.0400	1.0250	512.4500	0.5125	50.007	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	
2026/03/16	2031	07/05/2026	113.84 Put	Bond Future	49.8800	0.0499	185.1400	0.1851	271.171	0.0000	0.0000
2026/03/16	2031	06/08/2026		Bond Future	114.5076	114.5076	113.8483	113.8483	0.576	0.0000	0.0000
2026/03/16	2031	06/08/2026	113.81 Call	Bond Future	932.7700	0.9328	522.4900	0.5225	43.985	0.0000	0.0000
2026/03/16	2031	06/08/2026	113.81 Put	Bond Future	235.1500	0.2352	484.1800	0.4842	105.903	0.0000	0.0000
2026/03/16	2031	05/11/2026		Bond Future	116.5982	116.5982	115.9268	115.9268	0.576	0.0000	0.0000
2026/03/16	2031	05/11/2026	111.49 Call	Bond Future	5108.3800	5.1084	4437.5100	4.4375	13.133	0.0000	0.0000
2026/03/16	2031	05/11/2026	111.49 Put	Bond Future	0.1500	0.0002	0.6700	0.0007	346.667	0.0000	0.0000
2026/03/16	2031	04/02/2027		Bond Future	116.2615	116.2615	115.5799	115.5799	0.586	0.0000	0.0000
2026/03/16	2031	04/02/2027	116.18 Call	Bond Future	740.3600	0.7404	434.4500	0.4345	41.319	0.0000	0.0000
2026/03/16	2031	04/02/2027	116.18 Put	Bond Future	658.8400	0.6588	1034.5600	1.0346	57.028	0.0000	0.0000
2026/03/16	2031	06/05/2027		Bond Future	118.3185	118.3185	117.6251	117.6251	0.586	0.0000	0.0000
2026/03/16	2031	06/05/2027	116.87 Call	Bond Future	1674.5500	1.6746	1167.9800	1.1680	30.251	0.0000	0.0000
2026/03/16	2031	06/05/2027	116.87 Put	Bond Future	226.0400	0.2260	412.8700	0.4129	82.654	0.0000	0.0000
2026/03/16	2032	07/05/2026		Bond Future	8.6335	99.1904	8.6377	99.1715	0.049	0.0000	0.0000
2026/03/16	2032	07/05/2026	10.14 Call	Bond Future	6497.0100	6.4970	6476.2800	6.4763	0.319	0.0000	0.0000
2026/03/16	2032	07/05/2026	10.14 Put	Bond Future	10.1600	0.0102	8.3000	0.0083	18.307	0.0000	0.0000
2026/03/16	2032	07/05/2026	Put	Bond Future	1344.0600	1.3441	1333.5000	1.3335	0.786	0.0000	0.0000
2026/03/16	2032	07/05/2026	Call	Bond Future	534.4100	0.5344	504.9800	0.5050	5.507	0.0000	0.0000
2026/03/16	2032	06/08/2026		Bond Future	8.7109	100.9850	8.7154	100.9657	0.051	0.0000	0.0000
2026/03/16	2032	06/08/2026	10.12 Call	Bond Future	6002.1300	6.0021	5978.3300	5.9783	0.397	0.0000	0.0000
2026/03/16	2032	06/08/2026	10.12 Put	Bond Future	134.5300	0.1345	130.0600	0.1301	3.323	0.0000	0.0000
2026/03/16	2032	05/11/2026		Bond Future	8.7874	98.6464	8.7921	98.6267	0.054	0.0000	0.0000
2026/03/16	2032	05/11/2026	9.16 Call	Bond Future	2516.1800	2.5162	2493.6100	2.4936	0.897	0.0000	0.0000
2026/03/16	2032	05/11/2026	9.16 Put	Bond Future	980.3400	0.9803	977.4900	0.9775	0.291	0.0000	0.0000
2026/03/16	2032	04/02/2027		Bond Future	8.8812	100.4148	8.8861	100.3950	0.056	0.0000	0.0000
2026/03/16	2032	04/02/2027	8.48 Call	Bond Future	915.6700	0.9157	902.0000	0.9020	1.493	0.0000	0.0000
2026/03/16	2032	04/02/2027	8.48 Put	Bond Future	2533.4600	2.5335	2539.6700	2.5397	0.245	0.0000	0.0000
2026/03/16	2032	06/05/2027		Bond Future	8.9958	98.0106	9.0010	97.9906	0.058	0.0000	0.0000
2026/03/16	2032	06/05/2027	7.80 Call	Bond Future	192.2400	0.1922	187.6000	0.1876	2.414	0.0000	0.0000
2026/03/16	2032	06/05/2027	7.80 Put	Bond Future	4892.3500	4.8924	4907.6700	4.9077	0.313	0.0000	0.0000
2026/03/16	2033	07/05/2026		Bond Future	142.8001	142.8001	142.6160	142.6160	0.129	0.0000	0.0000
2026/03/16	2033	07/05/2026	135.16 Call	Bond Future	7640.1000	7.6401	7456.0000	7.4560	2.410	0.0000	0.0000
2026/03/16	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2033	06/08/2026		Bond Future	145.4190	145.4190	145.2313	145.2313	0.129	0.0000	0.0000
2026/03/16	2033	06/08/2026	134.25 Call	Bond Future	11168.9500	11.1690	10981.2900	10.9813	1.680	0.0000	0.0000
2026/03/16	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2033	05/11/2026		Bond Future	146.4943	146.4943	146.3037	146.3037	0.130	0.0000	0.0000
2026/03/16	2033	05/11/2026	137.26 Call	Bond Future	9234.2500	9.2343	9043.6700	9.0437	2.064	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
2026/03/16	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/16	2033	04/02/2027		Bond Future	149.1554	149.1554	148.9616	148.9616	0.130	0.0000
2026/03/16	2033	04/02/2027	142.71 Call	Bond Future	6445.3500	6.4454	6251.6000	6.2516	3.006	0.0000
2026/03/16	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/16	2033	06/05/2027		Bond Future	150.1900	150.1900	149.9945	149.9945	0.130	0.0000
2026/03/16	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/16	2033	06/05/2027	151.21 Put	Bond Future	1019.9600	1.0200	1215.4900	1.2155	19.170	0.0000
2026/03/16	2037	07/05/2026	9.00 Put	Bond Future	1941.2300	1.9412	1937.2600	1.9373	0.205	0.0000
2026/03/16	2037	07/05/2026	9.00 Call	Bond Future	447.9400	0.4479	416.4200	0.4164	7.037	0.0000
2026/03/16	2037	07/05/2026	9.49 Put	Bond Future	535.1500	0.5352	514.7700	0.5148	3.808	0.0000
2026/03/16	2037	07/05/2026	9.49 Call	Bond Future	2220.7300	2.2207	2172.8000	2.1728	2.158	0.0000
2026/03/16	2037	07/05/2026	10.06 Call	Bond Future	5303.0000	5.3030	5265.6200	5.2656	0.705	0.0000
2026/03/16	2037	07/05/2026	10.06 Put	Bond Future	94.4200	0.0944	84.5900	0.0846	10.411	0.0000
2026/03/16	2037	07/05/2026	12.40 Call	Bond Future	17913.8700	17.9139	17886.3200	17.8863	0.154	0.0000
2026/03/16	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/16	2037	07/05/2026	10.95 Put	Bond Future	4.2100	0.0042	3.2600	0.0033	22.565	0.0000
2026/03/16	2037	07/05/2026	10.95 Call	Bond Future	10361.8000	10.3618	10333.3000	10.3333	0.275	0.0000
2026/03/16	2037	07/05/2026		Bond Future	9.2274	97.4615	9.2317	97.4340	0.046	0.0000
2026/03/16	2037	07/05/2026	11.32 Call	Bond Future	12380.2100	12.3802	12352.4900	12.3525	0.224	0.0000
2026/03/16	2037	07/05/2026	11.32 Put	Bond Future	0.5800	0.0006	0.4100	0.0004	29.310	0.0000
2026/03/16	2037	06/08/2026		Bond Future	9.3041	94.9649	9.3085	94.9367	0.048	0.0000
2026/03/16	2037	06/08/2026	11.71 Call	Bond Future	13793.0700	13.7931	13763.8900	13.7639	0.212	0.0000
2026/03/16	2037	06/08/2026	11.71 Put	Bond Future	15.1400	0.0151	14.0800	0.0141	7.001	0.0000
2026/03/16	2037	06/08/2026	11.30 Call	Bond Future	11680.5300	11.6805	11649.8600	11.6499	0.263	0.0000
2026/03/16	2037	06/08/2026	11.30 Put	Bond Future	48.1100	0.0481	45.5600	0.0456	5.300	0.0000
2026/03/16	2037	06/08/2026	10.70 Call	Bond Future	8551.4100	8.5514	8516.6700	8.5167	0.406	0.0000
2026/03/16	2037	06/08/2026	10.70 Put	Bond Future	201.6900	0.2017	195.0700	0.1951	3.282	0.0000
2026/03/16	2037	06/08/2026	10.02 Put	Bond Future	578.0500	0.5781	568.4100	0.5684	1.668	0.0000
2026/03/16	2037	06/08/2026	10.02 Call	Bond Future	4990.1800	4.9902	4952.4200	4.9524	0.757	0.0000
2026/03/16	2037	05/11/2026	10.83 Call	Bond Future	8931.2100	8.9312	8897.0200	8.8970	0.383	0.0000
2026/03/16	2037	05/11/2026	10.83 Put	Bond Future	387.8400	0.3878	382.3000	0.3823	1.428	0.0000
2026/03/16	2037	05/11/2026	10.23 Call	Bond Future	5961.7300	5.9617	5926.8300	5.9268	0.585	0.0000
2026/03/16	2037	05/11/2026	10.23 Put	Bond Future	802.2500	0.8023	796.0000	0.7960	0.779	0.0000
2026/03/16	2037	05/11/2026	9.46 Put	Bond Future	1996.8500	1.9969	1995.4800	1.9955	0.069	0.0000
2026/03/16	2037	05/11/2026	9.46 Call	Bond Future	2545.1300	2.5451	2515.1100	2.5151	1.180	0.0000
2026/03/16	2037	05/11/2026		Bond Future	9.3718	96.6767	9.3764	96.6480	0.049	0.0000
2026/03/16	2037	05/11/2026	10.62 Call	Bond Future	7891.9100	7.8919	7857.1600	7.8572	0.440	0.0000
2026/03/16	2037	05/11/2026	10.62 Put	Bond Future	512.8400	0.5128	506.7400	0.5067	1.189	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	
2026/03/16	2037	04/02/2027		Bond Future	9.4505	94.1526	9.4553	94.1235	0.050	0.0000	0.0000
2026/03/16	2037	04/02/2027	9.51 Call	Bond Future	2621.5600	2.6216	2594.8700	2.5949	1.018	0.0000	0.0000
2026/03/16	2037	04/02/2027	9.51 Put	Bond Future	2259.1700	2.2592	2261.5000	2.2615	0.103	0.0000	0.0000
2026/03/16	2037	04/02/2027	9.81 Call	Bond Future	3813.9900	3.8140	3784.1000	3.7841	0.784	0.0000	0.0000
2026/03/16	2037	04/02/2027	9.81 Put	Bond Future	1651.3100	1.6513	1650.4400	1.6504	0.053	0.0000	0.0000
2026/03/16	2037	04/02/2027	9.31 Call	Bond Future	1922.7700	1.9228	1899.0900	1.8991	1.232	0.0000	0.0000
2026/03/16	2037	04/02/2027	9.31 Put	Bond Future	2786.7800	2.7868	2792.1200	2.7921	0.192	0.0000	0.0000
2026/03/16	2037	04/02/2027	8.44 Put	Bond Future	6665.1900	6.6652	6687.7400	6.6877	0.338	0.0000	0.0000
2026/03/16	2037	04/02/2027	8.44 Call	Bond Future	211.3000	0.2113	204.8300	0.2048	3.062	0.0000	0.0000
2026/03/16	2037	06/05/2027		Bond Future	9.5454	95.7949	9.5502	95.7657	0.051	0.0000	0.0000
2026/03/16	2037	06/05/2027	8.58 Call	Bond Future	406.0400	0.4060	397.2500	0.3973	2.165	0.0000	0.0000
2026/03/16	2037	06/05/2027	8.58 Put	Bond Future	6416.6200	6.4166	6437.0400	6.4370	0.318	0.0000	0.0000
2026/03/16	2038	07/05/2026		Bond Future	158.4547	158.4547	156.8708	156.8708	1.000	0.0000	0.0000
2026/03/16	2038	07/05/2026	144.53 Call	Bond Future	13924.6500	13.9247	12340.8400	12.3408	11.374	0.0000	0.0000
2026/03/16	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2038	06/08/2026		Bond Future	159.1696	159.1696	157.5572	157.5572	1.013	0.0000	0.0000
2026/03/16	2038	06/08/2026	144.72 Call	Bond Future	14449.6300	14.4496	12837.2100	12.8372	11.159	0.0000	0.0000
2026/03/16	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2038	05/11/2026		Bond Future	162.0756	162.0756	160.4338	160.4338	1.013	0.0000	0.0000
2026/03/16	2038	05/11/2026	146.31 Call	Bond Future	15765.6000	15.7656	14123.7700	14.1238	10.414	0.0000	0.0000
2026/03/16	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2038	04/02/2027		Bond Future	162.7913	162.7913	161.1215	161.1215	1.026	0.0000	0.0000
2026/03/16	2038	04/02/2027	153.83 Call	Bond Future	8961.3000	8.9613	7291.4500	7.2915	18.634	0.0000	0.0000
2026/03/16	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2038	06/05/2027		Bond Future	165.6731	165.6731	163.9741	163.9741	1.026	0.0000	0.0000
2026/03/16	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2038	06/05/2027	166.10 Put	Bond Future	426.9400	0.4269	2125.9200	2.1259	397.944	0.0000	0.0000
2026/03/16	2040	07/05/2026	12.22 Call	Bond Future	18625.7200	18.6257	18402.2100	18.4022	1.200	0.0000	0.0000
2026/03/16	2040	07/05/2026	12.22 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/16	2040	07/05/2026	11.72 Call	Bond Future	15794.8200	15.7948	15571.2900	15.5713	1.415	0.0000	0.0000
2026/03/16	2040	07/05/2026	11.72 Put	Bond Future	0.1400	0.0001	0.1100	0.0001	21.429	0.0000	0.0000
2026/03/16	2040	07/05/2026	10.70 Put	Bond Future	17.5900	0.0176	16.4900	0.0165	6.254	0.0000	0.0000
2026/03/16	2040	07/05/2026	10.70 Call	Bond Future	9551.4700	9.5515	9326.8700	9.3269	2.351	0.0000	0.0000
2026/03/16	2040	07/05/2026	12.53 Call	Bond Future	20308.0300	20.3080	20084.5300	20.0845	1.101	0.0000	0.0000
2026/03/16	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2040	07/05/2026	12.03 Call	Bond Future	17567.3900	17.5674	17343.8800	17.3439	1.272	0.0000	0.0000
2026/03/16	2040	07/05/2026	12.03 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/03/16	2040	07/05/2026	11.12 Put	Bond Future	3.9500	0.0040	3.4700	0.0035	12.152	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	
2026/03/16	2040	07/05/2026	11.12 Call	Bond Future	12198.3200	12.1983	11974.3400	11.9743	1.836	0.0000	0.0000
2026/03/16	2040	07/05/2026		Bond Future	9.3342	99.9294	9.3640	99.7059	0.319	0.0000	0.0000
2026/03/16	2040	07/05/2026	11.67 Call	Bond Future	15503.4900	15.5035	15279.9500	15.2800	1.442	0.0000	0.0000
2026/03/16	2040	07/05/2026	11.67 Put	Bond Future	0.1900	0.0002	0.1500	0.0002	21.053	0.0000	0.0000
2026/03/16	2040	07/05/2026	8.65 Put	Bond Future	5351.2600	5.3513	5569.8000	5.5698	4.084	0.0000	0.0000
2026/03/16	2040	07/05/2026	8.65 Call	Bond Future	12.9000	0.0129	7.9400	0.0079	38.450	0.0000	0.0000
2026/03/16	2040	07/05/2026	Put	Bond Future	1345.2200	1.3452	1424.4300	1.4244	5.888	0.0000	0.0000
2026/03/16	2040	07/05/2026	Call	Bond Future	1274.6200	1.2746	1130.3300	1.1303	11.320	0.0000	0.0000
2026/03/16	2040	06/08/2026		Bond Future	9.4054	97.2268	9.4363	96.9992	0.328	0.0000	0.0000
2026/03/16	2040	06/08/2026	12.19 Call	Bond Future	17799.2800	17.7993	17571.6200	17.5716	1.279	0.0000	0.0000
2026/03/16	2040	06/08/2026	12.19 Put	Bond Future	6.3200	0.0063	6.3200	0.0063	0.000	0.0000	0.0000
2026/03/16	2040	05/11/2026		Bond Future	9.4682	98.9794	9.5001	98.7476	0.337	0.0000	0.0000
2026/03/16	2040	05/11/2026	11.06 Call	Bond Future	11025.0500	11.0251	10805.3400	10.8053	1.993	0.0000	0.0000
2026/03/16	2040	05/11/2026	11.06 Put	Bond Future	371.2000	0.3712	383.2700	0.3833	3.252	0.0000	0.0000
2026/03/16	2040	05/11/2026	11.27 Call	Bond Future	12187.2600	12.1873	11963.8000	11.9638	1.834	0.0000	0.0000
2026/03/16	2040	05/11/2026	11.27 Put	Bond Future	255.8800	0.2559	264.2000	0.2642	3.252	0.0000	0.0000
2026/03/16	2040	05/11/2026	10.67 Call	Bond Future	8797.6600	8.7977	8586.8300	8.5868	2.396	0.0000	0.0000
2026/03/16	2040	05/11/2026	10.67 Put	Bond Future	591.6800	0.5917	612.6300	0.6126	3.541	0.0000	0.0000
2026/03/16	2040	05/11/2026	9.91 Put	Bond Future	1455.7000	1.4557	1513.3800	1.5134	3.962	0.0000	0.0000
2026/03/16	2040	05/11/2026	9.91 Call	Bond Future	4594.3100	4.5943	4420.2100	4.4202	3.789	0.0000	0.0000
2026/03/16	2040	04/02/2027		Bond Future	9.5402	96.2461	9.5733	96.0103	0.346	0.0000	0.0000
2026/03/16	2040	04/02/2027	9.93 Call	Bond Future	4507.2700	4.5073	4340.6100	4.3406	3.698	0.0000	0.0000
2026/03/16	2040	04/02/2027	9.93 Put	Bond Future	1777.5400	1.7775	1846.6900	1.8467	3.890	0.0000	0.0000
2026/03/16	2040	04/02/2027	10.17 Call	Bond Future	5736.9600	5.7370	5554.4000	5.5544	3.182	0.0000	0.0000
2026/03/16	2040	04/02/2027	10.17 Put	Bond Future	1380.9100	1.3809	1434.1600	1.4342	3.856	0.0000	0.0000
2026/03/16	2040	04/02/2027	9.67 Call	Bond Future	3273.4500	3.2735	3128.6600	3.1287	4.423	0.0000	0.0000
2026/03/16	2040	04/02/2027	9.67 Put	Bond Future	2352.1700	2.3522	2443.1900	2.4432	3.870	0.0000	0.0000
2026/03/16	2040	04/02/2027	8.78 Put	Bond Future	6150.1700	6.1502	6341.0200	6.3410	3.103	0.0000	0.0000
2026/03/16	2040	04/02/2027	8.78 Call	Bond Future	493.1100	0.4931	448.1500	0.4482	9.118	0.0000	0.0000
2026/03/16	2040	06/05/2027		Bond Future	9.6257	97.9248	9.6599	97.6852	0.355	0.0000	0.0000
2026/03/16	2040	06/05/2027	8.88 Call	Bond Future	762.2000	0.7622	705.5500	0.7056	7.432	0.0000	0.0000
2026/03/16	2040	06/05/2027	8.88 Put	Bond Future	6203.3700	6.2034	6386.3100	6.3863	2.949	0.0000	0.0000
2026/03/16	2043	07/05/2026		Bond Future	122.5647	122.5647	122.9854	122.9854	0.343	0.0000	0.0000
2026/03/16	2043	07/05/2026	111.70 Call	Bond Future	10864.7400	10.8647	11285.4400	11.2854	3.872	0.0000	0.0000
2026/03/16	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/16	2043	06/08/2026		Bond Future	121.9698	121.9698	122.3987	122.3987	0.352	0.0000	0.0000
2026/03/16	2043	06/08/2026	110.88 Call	Bond Future	11090.4201	11.0904	11519.0667	11.5191	3.865	0.0000	0.0000
2026/03/16	2043	06/08/2026	110.88 Put	Bond Future	0.5901	0.0006	0.3267	0.0003	44.643	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	
2026/03/16	2043	05/11/2026		Bond Future	124.1967	124.1967	124.6335	124.6335	0.352	0.0000	0.0000
2026/03/16	2043	05/11/2026	112.84 Call	Bond Future	11360.0352	11.3600	11795.6446	11.7956	3.835	0.0000	0.0000
2026/03/16	2043	05/11/2026	112.84 Put	Bond Future	3.3152	0.0033	2.1946	0.0022	33.803	0.0000	0.0000
2026/03/16	2043	04/02/2027		Bond Future	123.5612	123.5612	124.0080	124.0080	0.362	0.0000	0.0000
2026/03/16	2043	04/02/2027	117.63 Call	Bond Future	6168.8040	6.1688	6570.2724	6.5703	6.508	0.0000	0.0000
2026/03/16	2043	04/02/2027	117.63 Put	Bond Future	237.5940	0.2376	192.2624	0.1923	19.079	0.0000	0.0000
2026/03/16	2043	06/05/2027		Bond Future	125.7470	125.7470	126.2022	126.2022	0.362	0.0000	0.0000
2026/03/16	2043	06/05/2027	127.48 Call	Bond Future	1412.6902	1.4127	1586.8862	1.5869	12.331	0.0000	0.0000
2026/03/16	2043	06/05/2027	127.48 Put	Bond Future	3145.6902	3.1457	2864.7262	2.8647	8.932	0.0000	0.0000
2026/03/16	2044	07/05/2026		Bond Future	9.3903	96.9390	9.4048	96.8199	0.155	0.0000	0.0000
2026/03/16	2044	07/05/2026	11.80 Call	Bond Future	16987.4000	16.9874	16868.3000	16.8683	0.701	0.0000	0.0000
2026/03/16	2044	07/05/2026	11.80 Put	Bond Future	0.1700	0.0002	0.1200	0.0001	29.412	0.0000	0.0000
2026/03/16	2044	07/05/2026	10.00 Call	Bond Future	5036.1500	5.0362	4908.6600	4.9087	2.531	0.0000	0.0000
2026/03/16	2044	07/05/2026	10.00 Put	Bond Future	229.9000	0.2299	221.4600	0.2215	3.671	0.0000	0.0000
2026/03/16	2044	07/05/2026	Put	Bond Future	3468.5100	3.4685	3536.5200	3.5365	1.961	0.0000	0.0000
2026/03/16	2044	07/05/2026	Call	Bond Future	407.4900	0.4075	356.4500	0.3565	12.525	0.0000	0.0000
2026/03/16	2044	06/08/2026	9.75 Call	Bond Future	3721.2700	3.7213	3618.2600	3.6183	2.768	0.0000	0.0000
2026/03/16	2044	06/08/2026	9.75 Put	Bond Future	1380.8300	1.3808	1399.1700	1.3992	1.328	0.0000	0.0000
2026/03/16	2044	06/08/2026	9.25 Call	Bond Future	1341.1600	1.3412	1275.0100	1.2750	4.932	0.0000	0.0000
2026/03/16	2044	06/08/2026	9.25 Put	Bond Future	3021.4200	3.0214	3076.6200	3.0766	1.827	0.0000	0.0000
2026/03/16	2044	06/08/2026	9.00 Call	Bond Future	794.1300	0.7941	746.3500	0.7464	6.017	0.0000	0.0000
2026/03/16	2044	06/08/2026	9.00 Put	Bond Future	4585.0900	4.5851	4658.6600	4.6587	1.605	0.0000	0.0000
2026/03/16	2044	06/08/2026		Bond Future	9.4550	94.3076	9.4700	94.1863	0.159	0.0000	0.0000
2026/03/16	2044	06/08/2026	12.42 Call	Bond Future	19982.7700	19.9828	19861.1500	19.8612	0.609	0.0000	0.0000
2026/03/16	2044	06/08/2026	12.42 Put	Bond Future	4.7200	0.0047	4.4500	0.0045	5.720	0.0000	0.0000
2026/03/16	2044	05/11/2026		Bond Future	9.5118	96.0076	9.5273	95.8841	0.163	0.0000	0.0000
2026/03/16	2044	05/11/2026	11.34 Call	Bond Future	13313.4000	13.3134	13190.2200	13.1902	0.925	0.0000	0.0000
2026/03/16	2044	05/11/2026	11.34 Put	Bond Future	278.8200	0.2788	279.1700	0.2792	0.126	0.0000	0.0000
2026/03/16	2044	04/02/2027		Bond Future	9.5765	93.3462	9.5924	93.2206	0.167	0.0000	0.0000
2026/03/16	2044	04/02/2027	10.18 Call	Bond Future	6172.3600	6.1724	6068.5900	6.0686	1.681	0.0000	0.0000
2026/03/16	2044	04/02/2027	10.18 Put	Bond Future	1595.0300	1.5950	1616.9300	1.6169	1.373	0.0000	0.0000
2026/03/16	2044	06/05/2027		Bond Future	9.6525	94.9744	9.6690	94.8467	0.171	0.0000	0.0000
2026/03/16	2044	06/05/2027	9.08 Call	Bond Future	1274.4400	1.2744	1229.3700	1.2294	3.536	0.0000	0.0000
2026/03/16	2044	06/05/2027	9.08 Put	Bond Future	5881.9700	5.8820	5964.5100	5.9645	1.403	0.0000	0.0000
2026/03/16	2046	07/05/2026		Bond Future	139.0143	139.0143	137.9866	137.9866	0.739	0.0000	0.0000
2026/03/16	2046	07/05/2026	124.95 Call	Bond Future	14064.2800	14.0643	13036.5900	13.0366	7.307	0.0000	0.0000
2026/03/16	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2046	06/08/2026		Bond Future	141.5638	141.5638	140.5170	140.5170	0.739	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	
2026/03/16	2046	06/08/2026	122.38 Call	Bond Future	19183.7900	19.1838	18136.9800	18.1370	5.457	0.0000	0.0000
2026/03/16	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2046	05/11/2026		Bond Future	141.8269	141.8269	140.7617	140.7617	0.751	0.0000	0.0000
2026/03/16	2046	05/11/2026	125.48 Call	Bond Future	16346.8500	16.3469	15281.7400	15.2817	6.516	0.0000	0.0000
2026/03/16	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2046	04/02/2027		Bond Future	144.4027	144.4027	143.3187	143.3187	0.751	0.0000	0.0000
2026/03/16	2046	04/02/2027	131.09 Call	Bond Future	13312.7200	13.3127	12228.7100	12.2287	8.143	0.0000	0.0000
2026/03/16	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2046	06/05/2027		Bond Future	144.5994	144.5994	143.4986	143.4986	0.761	0.0000	0.0000
2026/03/16	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2046	06/05/2027	148.99 Put	Bond Future	4390.6500	4.3907	5491.4100	5.4914	25.071	0.0000	0.0000
2026/03/16	2050	07/05/2026		Bond Future	143.9034	143.9034	141.7320	141.7320	1.509	0.0000	0.0000
2026/03/16	2050	07/05/2026	124.07 Call	Bond Future	19833.4400	19.8334	17661.9900	17.6620	10.948	0.0000	0.0000
2026/03/16	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2050	06/08/2026		Bond Future	144.1022	144.1022	141.8911	141.8911	1.534	0.0000	0.0000
2026/03/16	2050	06/08/2026	123.27 Call	Bond Future	20832.1500	20.8322	18621.0500	18.6211	10.614	0.0000	0.0000
2026/03/16	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2050	05/11/2026		Bond Future	146.7329	146.7329	144.4816	144.4816	1.534	0.0000	0.0000
2026/03/16	2050	05/11/2026	123.84 Call	Bond Future	22892.8600	22.8929	20641.6100	20.6416	9.834	0.0000	0.0000
2026/03/16	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2050	04/02/2027		Bond Future	146.9160	146.9160	144.6255	144.6255	1.559	0.0000	0.0000
2026/03/16	2050	04/02/2027	132.39 Call	Bond Future	14526.0000	14.5260	12235.4600	12.2355	15.769	0.0000	0.0000
2026/03/16	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2050	06/05/2027		Bond Future	149.5166	149.5166	147.1860	147.1860	1.559	0.0000	0.0000
2026/03/16	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	2050	06/05/2027	150.46 Put	Bond Future	943.3700	0.9434	3274.0300	3.2740	247.057	0.0000	0.0000
2026/03/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	AL37	07/05/2026		Index Future	1248.4130	1248.4130	1248.4530	1248.4530	0.003	0.0000	0.0000
2026/03/16	AL37	06/08/2026		Index Future	1270.7580	1270.7580	1270.7940	1270.7940	0.003	0.0000	0.0000
2026/03/16	AL37	05/11/2026		Index Future	1293.9080	1293.9080	1293.9450	1293.9450	0.003	0.0000	0.0000
2026/03/16	AL37	04/02/2027		Index Future	1317.1240	1317.1240	1317.1670	1317.1670	0.003	0.0000	0.0000
2026/03/16	AL37	06/05/2027		Index Future	1340.1750	1340.1750	1340.2300	1340.2300	0.004	0.0000	0.0000
2026/03/16	AL7T	07/05/2026		Index Future	1601.3760	1601.3760	1600.5760	1600.5760	0.050	0.0000	0.0000
2026/03/16	AL7T	06/08/2026		Index Future	1630.0380	1630.0380	1629.2190	1629.2190	0.050	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	
2026/03/16	AL7T	05/11/2026		Index Future	1659.7350	1659.7350	1658.8990	1658.8990	0.050	0.0000	0.0000
2026/03/16	AL7T	04/02/2027		Index Future	1689.5140	1689.5140	1688.6710	1688.6710	0.050	0.0000	0.0000
2026/03/16	AL7T	06/05/2027		Index Future	1719.0820	1719.0820	1718.2380	1718.2380	0.049	0.0000	0.0000
2026/03/16	ALBI	07/05/2026		Index Future	1363.8990	1363.8990	1362.9030	1362.9030	0.073	0.0000	0.0000
2026/03/16	ALBI	06/08/2026		Index Future	1388.3110	1388.3110	1387.2930	1387.2930	0.073	0.0000	0.0000
2026/03/16	ALBI	05/11/2026		Index Future	1413.6030	1413.6030	1412.5660	1412.5660	0.073	0.0000	0.0000
2026/03/16	ALBI	04/02/2027		Index Future	1438.9660	1438.9660	1437.9170	1437.9170	0.073	0.0000	0.0000
2026/03/16	ALBI	06/05/2027		Index Future	1464.1500	1464.1500	1463.0940	1463.0940	0.072	0.0000	0.0000
2026/03/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	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
2026/03/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/16	ES33	07/05/2026		Bond Future	9.3707	91.3912	9.3851	91.3208	0.153	0.0000
2026/03/16	ES33	07/05/2026	11.69 Call	Bond Future	10510.6400	10.5106	10440.2900	10.4403	0.669	0.0000
2026/03/16	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/16	ES33	06/08/2026		Bond Future	9.4630	93.0672	9.4781	92.9955	0.159	0.0000
2026/03/16	ES33	06/08/2026	12.02 Call	Bond Future	11198.6000	11.1986	11126.8800	11.1269	0.640	0.0000
2026/03/16	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/16	ES33	05/11/2026		Bond Future	9.5579	90.9738	9.5737	90.9007	0.166	0.0000
2026/03/16	ES33	05/11/2026	10.83 Call	Bond Future	5645.4300	5.6454	5572.3500	5.5724	1.294	0.0000
2026/03/16	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/16	ES33	04/02/2027		Bond Future	9.6712	92.6254	9.6878	92.5512	0.172	0.0000
2026/03/16	ES33	04/02/2027	9.70 Call	Bond Future	128.8800	0.1289	54.6600	0.0547	57.588	0.0000
2026/03/16	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/16	ES33	06/05/2027		Bond Future	9.7981	90.4710	9.8155	90.3957	0.177	0.0000
2026/03/16	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/16	ES33	06/05/2027	8.80 Put	Bond Future	4454.3300	4.4543	4529.5800	4.5296	1.689	0.0000
2026/03/16	ES42	07/05/2026		Bond Future	9.7206	90.5914	9.7453	90.4085	0.253	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	
2026/03/16	ES42	07/05/2026	12.20 Call	Bond Future	15950.0000	15.9500	15767.0800	15.7671	1.147	0.0000	0.0000
2026/03/16	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	ES42	06/08/2026		Bond Future	9.7921	92.2529	9.8175	92.0666	0.260	0.0000	0.0000
2026/03/16	ES42	06/08/2026	12.65 Call	Bond Future	17778.6100	17.7786	17592.2300	17.5922	1.048	0.0000	0.0000
2026/03/16	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	ES42	05/11/2026		Bond Future	9.8621	89.6734	9.8884	89.4836	0.267	0.0000	0.0000
2026/03/16	ES42	05/11/2026	11.66 Call	Bond Future	11708.6200	11.7086	11518.8000	11.5188	1.621	0.0000	0.0000
2026/03/16	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	ES42	04/02/2027		Bond Future	9.9400	91.3007	9.9672	91.1076	0.273	0.0000	0.0000
2026/03/16	ES42	04/02/2027	10.29 Call	Bond Future	2440.7600	2.4408	2247.6900	2.2477	7.910	0.0000	0.0000
2026/03/16	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	ES42	06/05/2027		Bond Future	10.0282	88.6514	10.0562	88.4552	0.280	0.0000	0.0000
2026/03/16	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	ES42	06/05/2027	9.33 Put	Bond Future	5090.9100	5.0909	5287.1300	5.2871	3.854	0.0000	0.0000
2026/03/16	GOVI	07/05/2026		GOVI	1337.2560	1337.2560	1336.2610	1336.2610	0.074	0.0000	0.0000
2026/03/16	GOVI	07/05/2026	1,177. Call 00	GOVI	1602560.0000	160.2560	1592610.0000	159.2610	0.621	0.0000	0.0000
2026/03/16	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	GOVI	06/08/2026		GOVI	1361.1910	1361.1910	1360.1740	1360.1740	0.075	0.0000	0.0000
2026/03/16	GOVI	06/08/2026	1,189. Call 00	GOVI	1721910.0000	172.1910	1711740.0000	171.1740	0.591	0.0000	0.0000
2026/03/16	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	GOVI	05/11/2026		GOVI	1385.9900	1385.9900	1384.9530	1384.9530	0.075	0.0000	0.0000
2026/03/16	GOVI	05/11/2026	1,277. Call 00	GOVI	1089900.0000	108.9900	1079530.0000	107.9530	0.951	0.0000	0.0000
2026/03/16	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	GOVI	04/02/2027		GOVI	1410.8570	1410.8570	1409.8090	1409.8090	0.074	0.0000	0.0000
2026/03/16	GOVI	04/02/2027	1,369. Call 00	GOVI	418570.0000	41.8570	408090.0000	40.8090	2.504	0.0000	0.0000
2026/03/16	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	GOVI	06/05/2027		GOVI	1435.5490	1435.5490	1434.4930	1434.4930	0.074	0.0000	0.0000
2026/03/16	GOVI	06/05/2027	1,427. Call 00	GOVI	85490.0000	8.5490	74930.0000	7.4930	12.352	0.0000	0.0000
2026/03/16	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/16	I258	07/05/2026		Bond Future	131.2683	131.2683	131.2661	131.2661	0.002	0.0000	0.0000
2026/03/16	I258	07/05/2026	113.73 Call	Bond Future	17538.2600	17.5383	17536.1200	17.5361	0.012	0.0000	0.0000
2026/03/16	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	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	
2026/03/16	I258	06/08/2026		Bond Future	130.8332	130.8332	130.8313	130.8313	0.001	0.0000	0.0000
2026/03/16	I258	06/08/2026	112.95 Call	Bond Future	17883.3031	17.8833	17881.4196	17.8814	0.011	0.0000	0.0000
2026/03/16	I258	06/08/2026	112.95 Put	Bond Future	0.1531	0.0002	0.1296	0.0001	15.348	0.0000	0.0000
2026/03/16	I258	05/11/2026		Bond Future	133.2217	133.2217	133.2199	133.2199	0.001	0.0000	0.0000
2026/03/16	I258	05/11/2026	114.95 Call	Bond Future	18274.4666	18.2745	18272.4175	18.2724	0.011	0.0000	0.0000
2026/03/16	I258	05/11/2026	114.95 Put	Bond Future	2.7366	0.0027	2.5475	0.0025	6.910	0.0000	0.0000
2026/03/16	I258	04/02/2027		Bond Future	132.7501	132.7501	132.7505	132.7505	0.000	0.0000	0.0000
2026/03/16	I258	04/02/2027	118.90 Call	Bond Future	13935.5899	13.9356	13933.6738	13.9337	0.014	0.0000	0.0000
2026/03/16	I258	04/02/2027	118.90 Put	Bond Future	85.4799	0.0855	83.1938	0.0832	2.674	0.0000	0.0000
2026/03/16	I258	06/05/2027		Bond Future	135.0988	135.0988	135.0996	135.0996	0.001	0.0000	0.0000
2026/03/16	I258	06/05/2027	134.78 Call	Bond Future	3639.1150	3.6391	3627.0573	3.6271	0.331	0.0000	0.0000
2026/03/16	I258	06/05/2027	134.78 Put	Bond Future	3320.2950	3.3203	3307.4773	3.3075	0.386	0.0000	0.0000
2026/03/16	IGOV	07/05/2026		Index Future	438.7370	438.7370	436.0490	436.0490	0.613	0.0000	0.0000
2026/03/16	IGOV	06/08/2026		Index Future	446.6970	446.6970	443.9590	443.9590	0.613	0.0000	0.0000
2026/03/16	IGOV	05/11/2026		Index Future	454.9400	454.9400	452.1510	452.1510	0.613	0.0000	0.0000
2026/03/16	IGOV	04/02/2027		Index Future	463.2050	463.2050	460.3690	460.3690	0.612	0.0000	0.0000
2026/03/16	IGOV	06/05/2027		Index Future	471.4140	471.4140	468.5300	468.5300	0.612	0.0000	0.0000
2026/03/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/16	R033	07/05/2026		Bond Future	8.7326	107.5850	8.7368	107.5626	0.048	0.0000	0.0000
2026/03/16	R033	07/05/2026	10.38 Call	Bond Future	8349.8400	8.3498	8319.9700	8.3200	0.358	0.0000	0.0000
2026/03/16	R033	07/05/2026	10.38 Put	Bond Future	53.1000	0.0531	45.5600	0.0456	14.200	0.0000	0.0000
2026/03/16	R033	06/08/2026		Bond Future	8.8084	109.5316	8.8129	109.5087	0.051	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	
2026/03/16	R033	06/08/2026	10.25 Call	Bond Future	7637.4800	7.6375	7600.9400	7.6009	0.478	0.0000	0.0000
2026/03/16	R033	06/08/2026	10.25 Put	Bond Future	560.1900	0.5602	546.5300	0.5465	2.438	0.0000	0.0000
2026/03/16	R033	05/11/2026		Bond Future	8.8829	106.4648	8.8876	106.4415	0.053	0.0000	0.0000
2026/03/16	R033	05/11/2026	9.33 Call	Bond Future	3998.0300	3.9980	3966.5000	3.9665	0.789	0.0000	0.0000
2026/03/16	R033	05/11/2026	9.33 Put	Bond Future	1810.0700	1.8101	1801.8400	1.8018	0.455	0.0000	0.0000
2026/03/16	R033	04/02/2027		Bond Future	8.9726	108.3732	8.9776	108.3497	0.055	0.0000	0.0000
2026/03/16	R033	04/02/2027	8.65 Call	Bond Future	2171.0600	2.1711	2148.1100	2.1481	1.057	0.0000	0.0000
2026/03/16	R033	04/02/2027	8.65 Put	Bond Future	3728.7600	3.7288	3729.3400	3.7293	0.016	0.0000	0.0000
2026/03/16	R033	06/05/2027		Bond Future	9.0802	105.2255	9.0854	105.2019	0.057	0.0000	0.0000
2026/03/16	R033	06/05/2027	7.93 Call	Bond Future	764.4800	0.7645	752.7100	0.7527	1.540	0.0000	0.0000
2026/03/16	R033	06/05/2027	7.93 Put	Bond Future	6232.4300	6.2324	6244.3100	6.2443	0.191	0.0000	0.0000
2026/03/16	R035	07/05/2026	8.29 Put	Bond Future	3912.6300	3.9126	3994.6400	3.9946	2.096	0.0000	0.0000
2026/03/16	R035	07/05/2026	8.29 Call	Bond Future	21.3400	0.0213	15.9100	0.0159	25.445	0.0000	0.0000
2026/03/16	R035	07/05/2026	8.79 Put	Bond Future	1411.1700	1.4112	1441.7700	1.4418	2.168	0.0000	0.0000
2026/03/16	R035	07/05/2026	8.79 Call	Bond Future	612.0800	0.6121	555.2400	0.5552	9.286	0.0000	0.0000
2026/03/16	R035	07/05/2026	9.20 Call	Bond Future	2106.3600	2.1064	2017.4000	2.0174	4.223	0.0000	0.0000
2026/03/16	R035	07/05/2026	9.20 Put	Bond Future	458.9000	0.4589	457.3800	0.4574	0.331	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.66 Call	Bond Future	9754.7500	9.7548	9666.6700	9.6667	0.903	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.66 Put	Bond Future	3.4100	0.0034	2.7700	0.0028	18.768	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.16 Call	Bond Future	7100.8700	7.1009	7010.8900	7.0109	1.267	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.16 Put	Bond Future	22.1000	0.0221	19.5600	0.0196	11.493	0.0000	0.0000
2026/03/16	R035	07/05/2026	9.66 Put	Bond Future	111.5100	0.1115	105.7300	0.1057	5.183	0.0000	0.0000
2026/03/16	R035	07/05/2026	9.66 Call	Bond Future	4412.1400	4.4121	4318.9200	4.3189	2.113	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.71 Call	Bond Future	10015.6000	10.0156	9927.6400	9.9276	0.878	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.71 Put	Bond Future	2.6300	0.0026	2.1100	0.0021	19.772	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.21 Call	Bond Future	7369.5300	7.3695	7279.8000	7.2798	1.218	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.21 Put	Bond Future	18.8300	0.0188	16.5400	0.0165	12.161	0.0000	0.0000
2026/03/16	R035	07/05/2026	9.71 Put	Bond Future	94.8700	0.0949	89.3800	0.0894	5.787	0.0000	0.0000
2026/03/16	R035	07/05/2026	9.71 Call	Bond Future	4678.2000	4.6782	4585.2700	4.5853	1.986	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.64 Call	Bond Future	9650.1800	9.6502	9562.0500	9.5621	0.913	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.64 Put	Bond Future	3.7700	0.0038	3.0800	0.0031	18.302	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.14 Call	Bond Future	6993.2600	6.9933	6903.1700	6.9032	1.288	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.14 Put	Bond Future	23.5600	0.0236	20.9100	0.0209	11.248	0.0000	0.0000
2026/03/16	R035	07/05/2026	9.64 Put	Bond Future	118.9700	0.1190	113.0900	0.1131	4.942	0.0000	0.0000
2026/03/16	R035	07/05/2026	9.64 Call	Bond Future	4306.2100	4.3062	4212.8900	4.2129	2.167	0.0000	0.0000
2026/03/16	R035	07/05/2026		Bond Future	8.9225	101.4521	8.9371	101.3647	0.163	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.86 Call	Bond Future	10793.0000	10.7930	10705.3000	10.7053	0.813	0.0000	0.0000
2026/03/16	R035	07/05/2026	10.86 Put	Bond Future	1.1700	0.0012	0.9100	0.0009	22.222	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	
2026/03/16	R035	07/05/2026	8.31 Call	Bond Future	26.0400	0.0260	19.6700	0.0197	24.462	0.0000	0.0000
2026/03/16	R035	07/05/2026	8.31 Put	Bond Future	3791.2900	3.7913	3872.3600	3.8724	2.138	0.0000	0.0000
2026/03/16	R035	07/05/2026	8.55 Call	Bond Future	175.0800	0.1751	148.3600	0.1484	15.262	0.0000	0.0000
2026/03/16	R035	07/05/2026	8.55 Put	Bond Future	2443.2500	2.4433	2503.9700	2.5040	2.485	0.0000	0.0000
2026/03/16	R035	06/08/2026	7.70 Put	Bond Future	7951.1100	7.9511	8039.4300	8.0394	1.111	0.0000	0.0000
2026/03/16	R035	06/08/2026	7.70 Call	Bond Future	4.8200	0.0048	3.9700	0.0040	17.635	0.0000	0.0000
2026/03/16	R035	06/08/2026	7.90 Put	Bond Future	6678.6100	6.6786	6765.4300	6.7654	1.300	0.0000	0.0000
2026/03/16	R035	06/08/2026	7.90 Call	Bond Future	15.6500	0.0157	13.3000	0.0133	15.016	0.0000	0.0000
2026/03/16	R035	06/08/2026	8.34 Call	Bond Future	191.4500	0.1915	174.3900	0.1744	8.911	0.0000	0.0000
2026/03/16	R035	06/08/2026	8.34 Put	Bond Future	4099.9600	4.1000	4172.0700	4.1721	1.759	0.0000	0.0000
2026/03/16	R035	06/08/2026	7.95 Put	Bond Future	6365.8200	6.3658	6452.0200	6.4520	1.354	0.0000	0.0000
2026/03/16	R035	06/08/2026	7.95 Call	Bond Future	20.6000	0.0206	17.6300	0.0176	14.417	0.0000	0.0000
2026/03/16	R035	06/08/2026		Bond Future	8.9911	103.2877	9.0063	103.1985	0.170	0.0000	0.0000
2026/03/16	R035	06/08/2026	11.06 Call	Bond Future	11240.3700	11.2404	11150.3000	11.1503	0.801	0.0000	0.0000
2026/03/16	R035	06/08/2026	11.06 Put	Bond Future	33.4800	0.0335	32.5800	0.0326	2.688	0.0000	0.0000
2026/03/16	R035	06/08/2026	10.22 Call	Bond Future	7087.2500	7.0873	6997.1200	6.9971	1.272	0.0000	0.0000
2026/03/16	R035	06/08/2026	10.22 Put	Bond Future	219.7200	0.2197	218.7600	0.2188	0.437	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.72 Call	Bond Future	4646.1100	4.6461	4560.1400	4.5601	1.850	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.72 Put	Bond Future	495.4700	0.4955	498.6700	0.4987	0.646	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.22 Put	Bond Future	1114.2800	1.1143	1130.8100	1.1308	1.483	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.22 Call	Bond Future	2442.7200	2.4427	2370.0800	2.3701	2.974	0.0000	0.0000
2026/03/16	R035	06/08/2026	10.13 Call	Bond Future	6639.8100	6.6398	6550.0500	6.5501	1.352	0.0000	0.0000
2026/03/16	R035	06/08/2026	10.13 Put	Bond Future	253.7500	0.2538	253.1600	0.2532	0.233	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.63 Call	Bond Future	4225.3700	4.2254	4140.8900	4.1409	1.999	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.63 Put	Bond Future	574.8200	0.5748	579.5100	0.5795	0.816	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.13 Put	Bond Future	1285.9900	1.2860	1306.5000	1.3065	1.595	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.13 Call	Bond Future	2094.9100	2.0949	2026.2500	2.0263	3.277	0.0000	0.0000
2026/03/16	R035	06/08/2026	8.29 Put	Bond Future	4365.6400	4.3656	4440.6100	4.4406	1.717	0.0000	0.0000
2026/03/16	R035	06/08/2026	8.29 Call	Bond Future	148.8200	0.1488	134.6200	0.1346	9.542	0.0000	0.0000
2026/03/16	R035	06/08/2026	8.79 Put	Bond Future	2177.6400	2.1776	2218.2500	2.2183	1.865	0.0000	0.0000
2026/03/16	R035	06/08/2026	8.79 Call	Bond Future	991.2800	0.9913	942.7200	0.9427	4.899	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.39 Call	Bond Future	3149.5400	3.1495	3070.8400	3.0708	2.499	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.39 Put	Bond Future	849.4500	0.8495	859.9200	0.8599	1.233	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.71 Call	Bond Future	4598.8900	4.5989	4513.0700	4.5131	1.866	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.71 Put	Bond Future	503.6500	0.5037	507.0000	0.5070	0.665	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.21 Call	Bond Future	2403.0400	2.4030	2330.8100	2.3308	3.006	0.0000	0.0000
2026/03/16	R035	06/08/2026	9.21 Put	Bond Future	1132.1400	1.1321	1149.0800	1.1491	1.496	0.0000	0.0000
2026/03/16	R035	06/08/2026	8.71 Put	Bond Future	2454.0100	2.4540	2500.2900	2.5003	1.886	0.0000	0.0000
2026/03/16	R035	06/08/2026	8.71 Call	Bond Future	790.5600	0.7906	747.6700	0.7477	5.425	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	
2026/03/16	R035	05/11/2026	9.80 Call	Bond Future	4913.8700	4.9139	4832.6800	4.8327	1.652	0.0000	0.0000
2026/03/16	R035	05/11/2026	9.80 Put	Bond Future	806.3100	0.8063	815.8900	0.8159	1.188	0.0000	0.0000
2026/03/16	R035	05/11/2026	9.30 Call	Bond Future	2848.0900	2.8481	2779.9200	2.7799	2.394	0.0000	0.0000
2026/03/16	R035	05/11/2026	9.30 Put	Bond Future	1494.2700	1.4943	1516.8700	1.5169	1.512	0.0000	0.0000
2026/03/16	R035	05/11/2026	8.80 Put	Bond Future	2722.3000	2.7223	2767.4000	2.7674	1.657	0.0000	0.0000
2026/03/16	R035	05/11/2026	8.80 Call	Bond Future	1217.8000	1.2178	1172.1300	1.1721	3.750	0.0000	0.0000
2026/03/16	R035	05/11/2026		Bond Future	9.0609	100.6488	9.0768	100.5581	0.175	0.0000	0.0000
2026/03/16	R035	05/11/2026	10.03 Call	Bond Future	5947.2900	5.9473	5862.5800	5.8626	1.424	0.0000	0.0000
2026/03/16	R035	05/11/2026	10.03 Put	Bond Future	606.9400	0.6069	613.0000	0.6130	0.998	0.0000	0.0000
2026/03/16	R035	05/11/2026	8.97 Call	Bond Future	1706.8900	1.7069	1652.4800	1.6525	3.188	0.0000	0.0000
2026/03/16	R035	05/11/2026	8.97 Put	Bond Future	2227.5500	2.2276	2263.9100	2.2639	1.632	0.0000	0.0000
2026/03/16	R035	05/11/2026	8.47 Call	Bond Future	517.6800	0.5177	490.4200	0.4904	5.266	0.0000	0.0000
2026/03/16	R035	05/11/2026	8.47 Put	Bond Future	3968.1100	3.9681	4031.6200	4.0316	1.601	0.0000	0.0000
2026/03/16	R035	05/11/2026	7.97 Put	Bond Future	6564.3400	6.5643	6648.7000	6.6487	1.285	0.0000	0.0000
2026/03/16	R035	05/11/2026	7.97 Call	Bond Future	72.0300	0.0720	65.6200	0.0656	8.899	0.0000	0.0000
2026/03/16	R035	04/02/2027	7.70 Put	Bond Future	8510.7800	8.5108	8599.2600	8.5993	1.040	0.0000	0.0000
2026/03/16	R035	04/02/2027	7.70 Call	Bond Future	45.3600	0.0454	41.6200	0.0416	8.245	0.0000	0.0000
2026/03/16	R035	04/02/2027	8.20 Put	Bond Future	5722.4700	5.7225	5798.6700	5.7987	1.332	0.0000	0.0000
2026/03/16	R035	04/02/2027	8.20 Call	Bond Future	290.6400	0.2906	274.6200	0.2746	5.512	0.0000	0.0000
2026/03/16	R035	04/02/2027	8.85 Call	Bond Future	1445.7300	1.4457	1400.5300	1.4005	3.126	0.0000	0.0000
2026/03/16	R035	04/02/2027	8.85 Put	Bond Future	3096.7200	3.0967	3143.7400	3.1437	1.518	0.0000	0.0000
2026/03/16	R035	04/02/2027		Bond Future	9.1438	102.4535	9.1604	102.3612	0.182	0.0000	0.0000
2026/03/16	R035	04/02/2027	9.02 Call	Bond Future	1920.2900	1.9203	1867.7700	1.8678	2.735	0.0000	0.0000
2026/03/16	R035	04/02/2027	9.02 Put	Bond Future	2611.7300	2.6117	2651.4300	2.6514	1.520	0.0000	0.0000
2026/03/16	R035	06/05/2027		Bond Future	9.2348	99.7423	9.2521	99.6487	0.187	0.0000	0.0000
2026/03/16	R035	06/05/2027	8.25 Call	Bond Future	351.6600	0.3517	334.6100	0.3346	4.848	0.0000	0.0000
2026/03/16	R035	06/05/2027	8.25 Put	Bond Future	5869.1800	5.8692	5945.7000	5.9457	1.304	0.0000	0.0000
2026/03/16	R038	07/05/2026		Bond Future	9.3068	112.3610	9.3059	112.3680	0.010	0.0000	0.0000
2026/03/16	R038	07/05/2026	11.40 Call	Bond Future	14512.4200	14.5124	14519.1800	14.5192	0.047	0.0000	0.0000
2026/03/16	R038	07/05/2026	11.40 Put	Bond Future	0.6200	0.0006	0.4200	0.0004	32.258	0.0000	0.0000
2026/03/16	R038	06/08/2026		Bond Future	9.3820	114.3940	9.3810	114.4010	0.010	0.0000	0.0000
2026/03/16	R038	06/08/2026	11.77 Call	Bond Future	16060.1500	16.0602	16065.2400	16.0652	0.032	0.0000	0.0000
2026/03/16	R038	06/08/2026	11.77 Put	Bond Future	23.0400	0.0230	21.1600	0.0212	8.160	0.0000	0.0000
2026/03/16	R038	05/11/2026		Bond Future	9.4554	110.9739	9.4544	110.9809	0.010	0.0000	0.0000
2026/03/16	R038	05/11/2026	10.72 Call	Bond Future	9218.0500	9.2181	9214.7300	9.2147	0.036	0.0000	0.0000
2026/03/16	R038	05/11/2026	10.72 Put	Bond Future	450.1100	0.4501	439.7400	0.4397	2.304	0.0000	0.0000
2026/03/16	R038	04/02/2027		Bond Future	9.5390	112.9630	9.5380	112.9704	0.011	0.0000	0.0000
2026/03/16	R038	04/02/2027	9.60 Call	Bond Future	3146.7600	3.1468	3137.3700	3.1374	0.298	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	
2026/03/16	R038	04/02/2027	9.60 Put	Bond Future	2709.1200	2.7091	2692.3200	2.6923	0.620	0.0000	0.0000
2026/03/16	R038	06/05/2027		Bond Future	9.6339	109.4542	9.6328	109.4621	0.012	0.0000	0.0000
2026/03/16	R038	06/05/2027	8.71 Call	Bond Future	482.5200	0.4825	478.4600	0.4785	0.841	0.0000	0.0000
2026/03/16	R038	06/05/2027	8.71 Put	Bond Future	7258.8200	7.2588	7246.8800	7.2469	0.164	0.0000	0.0000
2026/03/16	R053	07/05/2026		Bond Future	9.2632	124.5734	9.2829	124.3416	0.213	0.0000	0.0000
2026/03/16	R053	07/05/2026	11.69 Call	Bond Future	23798.5600	23.7986	23566.6100	23.5666	0.975	0.0000	0.0000
2026/03/16	R053	07/05/2026	11.69 Put	Bond Future	0.3000	0.0003	0.2200	0.0002	26.667	0.0000	0.0000
2026/03/16	R053	06/08/2026		Bond Future	9.3156	126.8274	9.3359	126.5912	0.218	0.0000	0.0000
2026/03/16	R053	06/08/2026	12.28 Call	Bond Future	27725.2600	27.7253	27488.7100	27.4887	0.853	0.0000	0.0000
2026/03/16	R053	06/08/2026	12.28 Put	Bond Future	9.1700	0.0092	8.8400	0.0088	3.599	0.0000	0.0000
2026/03/16	R053	06/08/2026	8.10 Put	Bond Future	15688.0300	15.6880	15921.5100	15.9215	1.488	0.0000	0.0000
2026/03/16	R053	06/08/2026	8.10 Call	Bond Future	14.2400	0.0142	11.5000	0.0115	19.242	0.0000	0.0000
2026/03/16	R053	06/08/2026	8.60 Put	Bond Future	9065.3200	9.0653	9274.0700	9.2741	2.303	0.0000	0.0000
2026/03/16	R053	06/08/2026	8.60 Call	Bond Future	220.9500	0.2210	193.4800	0.1935	12.433	0.0000	0.0000
2026/03/16	R053	06/08/2026	9.10 Call	Bond Future	2009.6500	2.0097	1890.2100	1.8902	5.943	0.0000	0.0000
2026/03/16	R053	06/08/2026	9.10 Put	Bond Future	4566.8300	4.5668	4683.6100	4.6836	2.557	0.0000	0.0000
2026/03/16	R053	06/08/2026	9.60 Call	Bond Future	5138.7900	5.1388	4951.2700	4.9513	3.649	0.0000	0.0000
2026/03/16	R053	06/08/2026	9.60 Put	Bond Future	1898.4900	1.8985	1947.1900	1.9472	2.565	0.0000	0.0000
2026/03/16	R053	05/11/2026		Bond Future	9.3658	123.2532	9.3867	123.0127	0.223	0.0000	0.0000
2026/03/16	R053	05/11/2026	11.21 Call	Bond Future	18885.7100	18.8857	18649.8400	18.6498	1.249	0.0000	0.0000
2026/03/16	R053	05/11/2026	11.21 Put	Bond Future	408.2400	0.4082	412.9000	0.4129	1.141	0.0000	0.0000
2026/03/16	R053	04/02/2027		Bond Future	9.4220	125.4626	9.4435	125.2180	0.228	0.0000	0.0000
2026/03/16	R053	04/02/2027	9.99 Call	Bond Future	8681.8700	8.6819	8489.2600	8.4893	2.219	0.0000	0.0000
2026/03/16	R053	04/02/2027	9.99 Put	Bond Future	2492.5200	2.4925	2544.5200	2.5445	2.086	0.0000	0.0000
2026/03/16	R053	06/05/2027		Bond Future	9.4848	121.7941	9.5070	121.5456	0.233	0.0000	0.0000
2026/03/16	R053	06/05/2027	8.92 Call	Bond Future	1941.5300	1.9415	1856.1500	1.8562	4.398	0.0000	0.0000
2026/03/16	R053	06/05/2027	8.92 Put	Bond Future	8585.8100	8.5858	8748.9500	8.7490	1.900	0.0000	0.0000
2026/03/16	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/16	R186	07/05/2026	8.69 Call	Bond Future	61.2200	0.0612	59.5200	0.0595	2.777	0.0000	0.0000
2026/03/16	R186	07/05/2026	8.69 Put	Bond Future	61.2200	0.0612	59.5200	0.0595	2.777	0.0000	0.0000
2026/03/16	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/16	R186	06/08/2026	8.57 Call	Bond Future	68.0200	0.0680	67.3100	0.0673	1.044	0.0000	0.0000
2026/03/16	R186	06/08/2026	8.57 Put	Bond Future	68.0200	0.0680	67.3100	0.0673	1.044	0.0000	0.0000
2026/03/16	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/16	R186	05/11/2026	8.12 Call	Bond Future	42.9200	0.0429	42.6400	0.0426	0.652	0.0000	0.0000
2026/03/16	R186	05/11/2026	8.12 Put	Bond Future	42.9200	0.0429	42.6400	0.0426	0.652	0.0000	0.0000
2026/03/16	R202	07/05/2026		Bond Future	298.9749	298.9749	298.9698	298.9698	0.002	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	
2026/03/16	R202	07/05/2026	277.55 Call	Bond Future	21424.8700	21.4249	21419.7600	21.4198	0.024	0.0000	0.0000
2026/03/16	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R202	06/08/2026		Bond Future	299.0622	299.0622	299.0572	299.0572	0.002	0.0000	0.0000
2026/03/16	R202	06/08/2026	278.86 Call	Bond Future	20202.1600	20.2022	20197.2200	20.1972	0.024	0.0000	0.0000
2026/03/16	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R202	05/11/2026		Bond Future	304.5223	304.5223	304.5171	304.5171	0.002	0.0000	0.0000
2026/03/16	R202	05/11/2026	280.46 Call	Bond Future	24062.2700	24.0623	24057.0600	24.0571	0.022	0.0000	0.0000
2026/03/16	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R202	04/02/2027		Bond Future	304.5657	304.5657	304.5641	304.5641	0.000	0.0000	0.0000
2026/03/16	R202	04/02/2027	294.73 Call	Bond Future	9835.6500	9.8357	9834.1400	9.8341	0.015	0.0000	0.0000
2026/03/16	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R202	06/05/2027		Bond Future	309.9572	309.9572	309.9566	309.9566	0.000	0.0000	0.0000
2026/03/16	R202	06/05/2027	306.99 Call	Bond Future	2967.2300	2.9672	2966.5800	2.9666	0.022	0.0000	0.0000
2026/03/16	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R209	07/05/2026		Bond Future	9.0561	82.6290	9.0706	82.5467	0.160	0.0000	0.0000
2026/03/16	R209	07/05/2026	11.07 Call	Bond Future	10459.7600	10.4598	10377.3500	10.3774	0.788	0.0000	0.0000
2026/03/16	R209	07/05/2026	11.07 Put	Bond Future	0.6500	0.0007	0.4900	0.0005	24.615	0.0000	0.0000
2026/03/16	R209	06/08/2026		Bond Future	9.1216	84.1240	9.1367	84.0401	0.165	0.0000	0.0000
2026/03/16	R209	06/08/2026	11.39 Call	Bond Future	11475.4700	11.4755	11390.9900	11.3910	0.736	0.0000	0.0000
2026/03/16	R209	06/08/2026	11.39 Put	Bond Future	18.0100	0.0180	17.3900	0.0174	3.443	0.0000	0.0000
2026/03/16	R209	05/11/2026		Bond Future	9.1852	82.4897	9.2009	82.4043	0.170	0.0000	0.0000
2026/03/16	R209	05/11/2026	10.32 Call	Bond Future	6346.8800	6.3469	6265.2400	6.2652	1.286	0.0000	0.0000
2026/03/16	R209	05/11/2026	10.32 Put	Bond Future	444.3000	0.4443	448.0300	0.4480	0.840	0.0000	0.0000
2026/03/16	R209	04/02/2027		Bond Future	9.2587	83.9686	9.2750	83.8818	0.176	0.0000	0.0000
2026/03/16	R209	04/02/2027	9.28 Call	Bond Future	2198.2900	2.1983	2143.5300	2.1435	2.491	0.0000	0.0000
2026/03/16	R209	04/02/2027	9.28 Put	Bond Future	2084.7600	2.0848	2116.7900	2.1168	1.536	0.0000	0.0000
2026/03/16	R209	04/02/2027	8.96 Call	Bond Future	1290.7500	1.2908	1249.0400	1.2490	3.231	0.0000	0.0000
2026/03/16	R209	04/02/2027	8.96 Put	Bond Future	2907.4300	2.9074	2952.5100	2.9525	1.551	0.0000	0.0000
2026/03/16	R209	04/02/2027	8.03 Put	Bond Future	7009.5700	7.0096	7089.6600	7.0897	1.143	0.0000	0.0000
2026/03/16	R209	04/02/2027	8.03 Call	Bond Future	94.3800	0.0944	87.6800	0.0877	7.099	0.0000	0.0000
2026/03/16	R209	06/05/2027	9.32 Call	Bond Future	2307.0200	2.3070	2254.2200	2.2542	2.289	0.0000	0.0000
2026/03/16	R209	06/05/2027	9.32 Put	Bond Future	2428.4600	2.4285	2463.7200	2.4637	1.452	0.0000	0.0000
2026/03/16	R209	06/05/2027	8.25 Put	Bond Future	6232.8500	6.2329	6307.8600	6.3079	1.203	0.0000	0.0000
2026/03/16	R209	06/05/2027	8.25 Call	Bond Future	254.1100	0.2541	241.0600	0.2411	5.136	0.0000	0.0000
2026/03/16	R209	06/05/2027		Bond Future	9.3432	82.2854	9.3601	82.1973	0.180	0.0000	0.0000
2026/03/16	R209	06/05/2027	8.41 Call	Bond Future	402.2700	0.4023	384.0600	0.3841	4.527	0.0000	0.0000
2026/03/16	R209	06/05/2027	8.41 Put	Bond Future	5472.3300	5.4723	5542.1800	5.5422	1.276	0.0000	0.0000
2026/03/16	R210	07/05/2026		Bond Future	260.3015	260.3015	259.8622	259.8622	0.169	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
2026/03/16	R210	07/05/2026	255.40 Call	Bond Future		4901.4700	4.9015	4462.2200	4.4622	8.962	0.0000	0.0000
2026/03/16	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R210	06/08/2026		Bond Future		265.0753	265.0753	264.6277	264.6277	0.169	0.0000	0.0000
2026/03/16	R210	06/08/2026	259.84 Call	Bond Future		5235.2700	5.2353	4787.6700	4.7877	8.550	0.0000	0.0000
2026/03/16	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R210	05/11/2026		Bond Future		266.3954	266.3954	265.9410	265.9410	0.171	0.0000	0.0000
2026/03/16	R210	05/11/2026	253.33 Call	Bond Future		13065.4000	13.0654	12610.9800	12.6110	3.478	0.0000	0.0000
2026/03/16	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R210	04/02/2027		Bond Future		271.2341	271.2341	270.7719	270.7719	0.170	0.0000	0.0000
2026/03/16	R210	04/02/2027	266.03 Call	Bond Future		5204.1300	5.2041	4741.9400	4.7419	8.881	0.0000	0.0000
2026/03/16	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R210	06/05/2027		Bond Future		272.4596	272.4596	271.9931	271.9931	0.171	0.0000	0.0000
2026/03/16	R210	06/05/2027	271.13 Call	Bond Future		1329.6100	1.3296	863.0500	0.8631	35.090	0.0000	0.0000
2026/03/16	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R213	07/05/2026		Bond Future		8.4622	95.6984	8.4665	95.6822	0.051	0.0000	0.0000
2026/03/16	R213	07/05/2026	9.80 Call	Bond Future		4868.0800	4.8681	4849.6300	4.8496	0.379	0.0000	0.0000
2026/03/16	R213	07/05/2026	9.80 Put	Bond Future		14.4900	0.0145	12.1500	0.0122	16.149	0.0000	0.0000
2026/03/16	R213	06/08/2026		Bond Future		8.5381	97.4298	8.5427	97.4133	0.054	0.0000	0.0000
2026/03/16	R213	06/08/2026	9.69 Call	Bond Future		4192.8000	4.1928	4171.6300	4.1716	0.505	0.0000	0.0000
2026/03/16	R213	06/08/2026	9.69 Put	Bond Future		179.1500	0.1792	174.4700	0.1745	2.612	0.0000	0.0000
2026/03/16	R213	05/11/2026		Bond Future		8.6186	95.6362	8.6235	95.6194	0.057	0.0000	0.0000
2026/03/16	R213	05/11/2026	8.75 Call	Bond Future		1551.2600	1.5513	1533.5700	1.5336	1.140	0.0000	0.0000
2026/03/16	R213	05/11/2026	8.75 Put	Bond Future		1104.3800	1.1044	1103.5100	1.1035	0.079	0.0000	0.0000
2026/03/16	R213	04/02/2027		Bond Future		8.7221	97.3511	8.7273	97.3342	0.060	0.0000	0.0000
2026/03/16	R213	04/02/2027	8.14 Call	Bond Future		543.3100	0.5433	533.6900	0.5337	1.771	0.0000	0.0000
2026/03/16	R213	04/02/2027	8.14 Put	Bond Future		2449.0500	2.4491	2456.3700	2.4564	0.299	0.0000	0.0000
2026/03/16	R213	06/05/2027		Bond Future		8.8441	95.5023	8.8497	95.4853	0.063	0.0000	0.0000
2026/03/16	R213	06/05/2027	7.56 Call	Bond Future		101.7500	0.1018	98.8900	0.0989	2.811	0.0000	0.0000
2026/03/16	R213	06/05/2027	7.56 Put	Bond Future		4131.6800	4.1317	4145.8300	4.1458	0.342	0.0000	0.0000
2026/03/16	R213	06/05/2027	9.25 Call	Bond Future		2296.4300	2.2964	2280.2500	2.2803	0.705	0.0000	0.0000
2026/03/16	R213	06/05/2027	9.25 Put	Bond Future		1064.6700	1.0647	1065.5000	1.0655	0.078	0.0000	0.0000
2026/03/16	R213	06/05/2027	8.13 Put	Bond Future		2686.0500	2.6861	2695.1700	2.6952	0.340	0.0000	0.0000
2026/03/16	R213	06/05/2027	8.13 Call	Bond Future		470.3700	0.4704	462.4800	0.4625	1.677	0.0000	0.0000
2026/03/16	R214	07/05/2026		Bond Future		9.3115	78.9282	9.3362	78.7634	0.266	0.0000	0.0000
2026/03/16	R214	07/05/2026	11.53 Call	Bond Future		12985.0200	12.9850	12820.1700	12.8202	1.270	0.0000	0.0000
2026/03/16	R214	07/05/2026	11.53 Put	Bond Future		0.3100	0.0003	0.2400	0.0002	22.581	0.0000	0.0000
2026/03/16	R214	06/08/2026		Bond Future		9.3703	80.3562	9.3959	80.1883	0.273	0.0000	0.0000
2026/03/16	R214	06/08/2026	11.97 Call	Bond Future		14740.1100	14.7401	14572.1600	14.5722	1.139	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	
2026/03/16	R214	06/08/2026	11.97 Put	Bond Future	9.7700	0.0098	9.6600	0.0097	1.126	0.0000	0.0000
2026/03/16	R214	05/11/2026		Bond Future	9.4291	78.5084	9.4555	78.3375	0.280	0.0000	0.0000
2026/03/16	R214	05/11/2026	10.97 Call	Bond Future	9501.0600	9.5011	9338.1400	9.3381	1.715	0.0000	0.0000
2026/03/16	R214	05/11/2026	10.97 Put	Bond Future	343.7700	0.3438	351.7100	0.3517	2.310	0.0000	0.0000
2026/03/16	R214	04/02/2027		Bond Future	9.4963	79.9161	9.5235	79.7423	0.286	0.0000	0.0000
2026/03/16	R214	04/02/2027	9.90 Call	Bond Future	4195.5700	4.1956	4069.9300	4.0699	2.995	0.0000	0.0000
2026/03/16	R214	04/02/2027	9.90 Put	Bond Future	1670.9700	1.6710	1719.1600	1.7192	2.884	0.0000	0.0000
2026/03/16	R214	06/05/2027		Bond Future	9.5676	78.0158	9.5957	77.8392	0.293	0.0000	0.0000
2026/03/16	R214	06/05/2027	8.88 Call	Bond Future	754.6900	0.7547	708.1700	0.7082	6.164	0.0000	0.0000
2026/03/16	R214	06/05/2027	8.88 Put	Bond Future	5269.4600	5.2695	5399.5500	5.3996	2.469	0.0000	0.0000
2026/03/16	R248	07/05/2026		Bond Future	9.3542	96.1329	9.3688	96.0040	0.156	0.0000	0.0000
2026/03/16	R248	07/05/2026	11.72 Call	Bond Future	17652.8900	17.6529	17523.8700	17.5239	0.731	0.0000	0.0000
2026/03/16	R248	07/05/2026	11.72 Put	Bond Future	0.2900	0.0003	0.2100	0.0002	27.586	0.0000	0.0000
2026/03/16	R248	07/05/2026	8.30 Put	Bond Future	10082.7200	10.0827	10211.5700	10.2116	1.278	0.0000	0.0000
2026/03/16	R248	07/05/2026	8.30 Call	Bond Future	0.1900	0.0002	0.1000	0.0001	47.368	0.0000	0.0000
2026/03/16	R248	07/05/2026	8.70 Put	Bond Future	6086.3800	6.0864	6209.5900	6.2096	2.024	0.0000	0.0000
2026/03/16	R248	07/05/2026	8.70 Call	Bond Future	20.8600	0.0209	15.1300	0.0151	27.469	0.0000	0.0000
2026/03/16	R248	07/05/2026	9.18 Call	Bond Future	725.4000	0.7254	650.3300	0.6503	10.349	0.0000	0.0000
2026/03/16	R248	07/05/2026	9.18 Put	Bond Future	2282.5800	2.2826	2336.4500	2.3365	2.360	0.0000	0.0000
2026/03/16	R248	07/05/2026	9.19 Call	Bond Future	759.4100	0.7594	682.4600	0.6825	10.133	0.0000	0.0000
2026/03/16	R248	07/05/2026	9.19 Put	Bond Future	2226.0900	2.2261	2278.0800	2.2781	2.335	0.0000	0.0000
2026/03/16	R248	06/08/2026	9.00 Call	Bond Future	1192.0400	1.1920	1130.1500	1.1302	5.192	0.0000	0.0000
2026/03/16	R248	06/08/2026	9.00 Put	Bond Future	4872.9700	4.8730	4942.4400	4.9424	1.426	0.0000	0.0000
2026/03/16	R248	06/08/2026	10.00 Call	Bond Future	5853.1900	5.8532	5729.8200	5.7298	2.108	0.0000	0.0000
2026/03/16	R248	06/08/2026	10.00 Put	Bond Future	920.4100	0.9204	928.4000	0.9284	0.868	0.0000	0.0000
2026/03/16	R248	06/08/2026		Bond Future	9.4094	97.8722	9.4245	97.7408	0.160	0.0000	0.0000
2026/03/16	R248	06/08/2026	12.37 Call	Bond Future	21029.2500	21.0293	20897.5500	20.8976	0.626	0.0000	0.0000
2026/03/16	R248	06/08/2026	12.37 Put	Bond Future	6.3000	0.0063	5.9600	0.0060	5.397	0.0000	0.0000
2026/03/16	R248	05/11/2026		Bond Future	9.4641	95.1992	9.4796	95.0654	0.164	0.0000	0.0000
2026/03/16	R248	05/11/2026	11.31 Call	Bond Future	14273.7400	14.2737	14140.3500	14.1404	0.935	0.0000	0.0000
2026/03/16	R248	05/11/2026	11.31 Put	Bond Future	299.3200	0.2993	299.7000	0.2997	0.127	0.0000	0.0000
2026/03/16	R248	04/02/2027		Bond Future	9.5263	96.9059	9.5423	96.7700	0.168	0.0000	0.0000
2026/03/16	R248	04/02/2027	10.11 Call	Bond Future	6498.8200	6.4988	6387.2200	6.3872	1.717	0.0000	0.0000
2026/03/16	R248	04/02/2027	10.11 Put	Bond Future	1733.0900	1.7331	1757.4000	1.7574	1.403	0.0000	0.0000
2026/03/16	R248	06/05/2027		Bond Future	9.5918	94.1611	9.6082	94.0231	0.171	0.0000	0.0000
2026/03/16	R248	06/05/2027	9.05 Call	Bond Future	1434.7800	1.4348	1384.4700	1.3845	3.506	0.0000	0.0000
2026/03/16	R248	06/05/2027	9.05 Put	Bond Future	6173.3700	6.1734	6261.1000	6.2611	1.421	0.0000	0.0000
2026/03/16	R2R9	07/05/2026		Bond Future	9.3907	104.6897	9.3949	104.6577	0.045	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	
2026/03/16	R2R9	07/05/2026	99.91 Call	Bond Future	93839.9700	93.8400	93808.0200	93.8080	0.034	0.0000	0.0000
2026/03/16	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R2R9	06/08/2026		Bond Future	9.4642	106.5839	9.4686	106.5513	0.046	0.0000	0.0000
2026/03/16	R2R9	06/08/2026	101.74 Call	Bond Future	93464.3900	93.4644	93431.7500	93.4318	0.035	0.0000	0.0000
2026/03/16	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R2R9	05/11/2026		Bond Future	9.5359	103.5270	9.5404	103.4938	0.048	0.0000	0.0000
2026/03/16	R2R9	05/11/2026	98.56 Call	Bond Future	92556.9800	92.5570	92523.7500	92.5238	0.036	0.0000	0.0000
2026/03/16	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R2R9	04/02/2027		Bond Future	9.6170	105.3827	9.6217	105.3491	0.049	0.0000	0.0000
2026/03/16	R2R9	04/02/2027	9.89 Call	Bond Future	3574.4600	3.5745	3542.3000	3.5423	0.900	0.0000	0.0000
2026/03/16	R2R9	04/02/2027	9.89 Put	Bond Future	1644.2700	1.6443	1645.7800	1.6458	0.092	0.0000	0.0000
2026/03/16	R2R9	06/05/2027		Bond Future	9.7084	102.2457	9.7133	102.2117	0.050	0.0000	0.0000
2026/03/16	R2R9	06/05/2027	8.83 Call	Bond Future	741.1300	0.7411	727.5500	0.7276	1.832	0.0000	0.0000
2026/03/16	R2R9	06/05/2027	8.83 Put	Bond Future	7180.9000	7.1809	7201.3000	7.2013	0.284	0.0000	0.0000
2026/03/16	R4R2	07/05/2026		Bond Future	9.3661	107.3512	9.3959	107.0968	0.318	0.0000	0.0000
2026/03/16	R4R2	07/05/2026	100.23 Call	Bond Future	96262.1200	96.2621	96007.6400	96.0076	0.264	0.0000	0.0000
2026/03/16	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R4R2	06/08/2026		Bond Future	9.4318	109.2936	9.4626	109.0343	0.327	0.0000	0.0000
2026/03/16	R4R2	06/08/2026	102.06 Call	Bond Future	95876.3200	95.8763	95617.0700	95.6171	0.270	0.0000	0.0000
2026/03/16	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R4R2	05/11/2026		Bond Future	9.4954	106.1595	9.5273	105.8956	0.335	0.0000	0.0000
2026/03/16	R4R2	05/11/2026	98.76 Call	Bond Future	94936.9400	94.9369	94673.0300	94.6730	0.278	0.0000	0.0000
2026/03/16	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	R4R2	04/02/2027		Bond Future	9.5671	108.0625	9.6000	107.7940	0.344	0.0000	0.0000
2026/03/16	R4R2	04/02/2027	10.13 Call	Bond Future	5570.0700	5.5701	5360.1600	5.3602	3.769	0.0000	0.0000
2026/03/16	R4R2	04/02/2027	10.13 Put	Bond Future	1116.0100	1.1160	1174.5900	1.1746	5.249	0.0000	0.0000
2026/03/16	R4R2	06/05/2027		Bond Future	9.6475	104.8462	9.6815	104.5733	0.353	0.0000	0.0000
2026/03/16	R4R2	06/05/2027	9.00 Call	Bond Future	1253.0100	1.2530	1172.3900	1.1724	6.434	0.0000	0.0000
2026/03/16	R4R2	06/05/2027	9.00 Put	Bond Future	6651.1700	6.6512	6843.4400	6.8434	2.891	0.0000	0.0000
2026/03/16	RR87	07/05/2026		Bond Future	7.2256	102.7898	7.2624	102.7690	0.509	0.0000	0.0000
2026/03/16	RR87	07/05/2026	6.81 Call	Bond Future	5.5678	0.0056	3.6535	0.0037	34.382	0.0000	0.0000
2026/03/16	RR87	07/05/2026	6.81 Put	Bond Future	240.4578	0.2405	259.3035	0.2593	7.837	0.0000	0.0000
2026/03/16	RR87	06/08/2026		Bond Future	7.1564	100.9082	7.2192	100.8861	0.877	0.0000	0.0000
2026/03/16	RR87	06/08/2026	6.53 Call	Bond Future	7.0256	0.0070	5.0036	0.0050	28.781	0.0000	0.0000
2026/03/16	RR87	06/08/2026	6.53 Put	Bond Future	228.6956	0.2287	248.8336	0.2488	8.806	0.0000	0.0000
2026/03/16	RR87	05/11/2026		Bond Future	6.6976	102.7272	6.8950	102.7046	2.947	0.0000	0.0000
2026/03/16	RR87	05/11/2026	5.27 Call	Bond Future	0.0407	0.0000	0.0094	0.0000	76.959	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	
2026/03/16	RR87	05/11/2026	5.27 Put	Bond Future	163.8007	0.1638	186.3694	0.1864	13.778	0.0000	0.0000
2026/03/16	RR88	07/05/2026		Bond Future	7.3365	105.6194	7.3470	105.6035	0.143	0.0000	0.0000
2026/03/16	RR88	07/05/2026	6.84 Call	Bond Future	13.5675	0.0136	11.0356	0.0110	18.661	0.0000	0.0000
2026/03/16	RR88	07/05/2026	6.84 Put	Bond Future	768.0775	0.7681	781.3656	0.7814	1.730	0.0000	0.0000
2026/03/16	RR88	06/08/2026		Bond Future	7.3551	104.6662	7.3677	104.6511	0.172	0.0000	0.0000
2026/03/16	RR88	06/08/2026	6.79 Call	Bond Future	57.5402	0.0575	53.4759	0.0535	7.063	0.0000	0.0000
2026/03/16	RR88	06/08/2026	6.79 Put	Bond Future	738.1302	0.7381	749.2159	0.7492	1.502	0.0000	0.0000
2026/03/16	RR88	05/11/2026		Bond Future	7.3448	105.9312	7.3604	105.9149	0.213	0.0000	0.0000
2026/03/16	RR88	05/11/2026	6.71 Call	Bond Future	64.5019	0.0645	60.6263	0.0606	6.009	0.0000	0.0000
2026/03/16	RR88	05/11/2026	6.71 Put	Bond Future	730.2719	0.7303	742.7463	0.7427	1.708	0.0000	0.0000
2026/03/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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