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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/03/2026 TO 27/03/2026

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
2026/03/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	2029	07/05/2026		Bond Future	146.2630	146.2630	146.1391	0.085	0.0000	0.0000
2026/03/27	2029	07/05/2026	141.82 Call	Bond Future	4442.9700	4.4430	4319.0700	2.789	0.0000	0.0000
2026/03/27	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2029	06/08/2026		Bond Future	148.9575	148.9575	148.8266	0.088	0.0000	0.0000
2026/03/27	2029	06/08/2026	144.10 Call	Bond Future	4857.5100	4.8575	4726.6300	2.694	0.0000	0.0000
2026/03/27	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	
2026/03/27	2029	05/11/2026		Bond Future	150.2434	150.2434	150.1163	150.1163	0.085	0.0000	0.0000
2026/03/27	2029	05/11/2026	147.56 Call	Bond Future	2683.3700	2.6834	2556.3100	2.5563	4.735	0.0000	0.0000
2026/03/27	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2029	04/02/2027		Bond Future	153.1053	153.1053	152.9826	152.9826	0.080	0.0000	0.0000
2026/03/27	2029	04/02/2027	149.72 Call	Bond Future	3385.2900	3.3853	3262.5600	3.2626	3.625	0.0000	0.0000
2026/03/27	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2029	06/05/2027		Bond Future	154.4445	154.4445	154.3662	154.3662	0.051	0.0000	0.0000
2026/03/27	2029	06/05/2027	153.32 Call	Bond Future	1124.5000	1.1245	1046.2400	1.0462	6.960	0.0000	0.0000
2026/03/27	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2030	07/05/2026	7.21 Put	Bond Future	3493.1200	3.4931	4019.1300	4.0191	15.058	0.0000	0.0000
2026/03/27	2030	07/05/2026	7.21 Call	Bond Future	0.0300	0.0000	0.2200	0.0002	633.333	0.0000	0.0000
2026/03/27	2030	07/05/2026	7.71 Put	Bond Future	1890.9500	1.8910	2409.7900	2.4098	27.438	0.0000	0.0000
2026/03/27	2030	07/05/2026	7.71 Call	Bond Future	14.8400	0.0148	7.8600	0.0079	47.035	0.0000	0.0000
2026/03/27	2030	07/05/2026	7.92 Call	Bond Future	79.5300	0.0795	36.1200	0.0361	54.583	0.0000	0.0000
2026/03/27	2030	07/05/2026	7.92 Put	Bond Future	1285.8400	1.2858	1768.2500	1.7683	37.517	0.0000	0.0000
2026/03/27	2030	07/05/2026		Bond Future	8.3026	101.2601	8.4712	100.7343	2.030	0.0000	0.0000
2026/03/27	2030	07/05/2026	9.39 Call	Bond Future	3344.7400	3.3447	2856.8100	2.8568	14.588	0.0000	0.0000
2026/03/27	2030	07/05/2026	9.39 Put	Bond Future	12.1400	0.0121	50.0300	0.0500	312.109	0.0000	0.0000
2026/03/27	2030	06/08/2026		Bond Future	8.3942	99.0910	8.5783	98.5524	2.194	0.0000	0.0000
2026/03/27	2030	06/08/2026	9.22 Call	Bond Future	2616.2100	2.6162	2300.1400	2.3001	12.081	0.0000	0.0000
2026/03/27	2030	06/08/2026	9.22 Put	Bond Future	228.9200	0.2289	451.4700	0.4515	97.217	0.0000	0.0000
2026/03/27	2030	06/08/2026	7.21 Put	Bond Future	3556.5300	3.5565	4125.3800	4.1254	15.995	0.0000	0.0000
2026/03/27	2030	06/08/2026	7.21 Call	Bond Future	4.9100	0.0049	35.1400	0.0351	615.682	0.0000	0.0000
2026/03/27	2030	06/08/2026	7.71 Put	Bond Future	2132.8300	2.1328	2704.5100	2.7045	26.804	0.0000	0.0000
2026/03/27	2030	06/08/2026	7.71 Call	Bond Future	99.6900	0.0997	132.7500	0.1328	33.163	0.0000	0.0000
2026/03/27	2030	06/08/2026	8.06 Call	Bond Future	371.1700	0.3712	338.5300	0.3385	8.794	0.0000	0.0000
2026/03/27	2030	06/08/2026	8.06 Put	Bond Future	1357.8500	1.3579	1863.8300	1.8638	37.263	0.0000	0.0000
2026/03/27	2030	05/11/2026		Bond Future	8.4649	100.9091	8.6636	100.3645	2.347	0.0000	0.0000
2026/03/27	2030	05/11/2026	8.39 Call	Bond Future	913.2100	0.9132	830.0800	0.8301	9.103	0.0000	0.0000
2026/03/27	2030	05/11/2026	8.39 Put	Bond Future	1119.5300	1.1195	1580.9400	1.5809	41.215	0.0000	0.0000
2026/03/27	2030	04/02/2027		Bond Future	8.5405	98.8010	8.7564	98.2507	2.528	0.0000	0.0000
2026/03/27	2030	04/02/2027	7.82 Call	Bond Future	303.9700	0.3040	359.6300	0.3596	18.311	0.0000	0.0000
2026/03/27	2030	04/02/2027	7.82 Put	Bond Future	2167.9600	2.1680	2773.9100	2.7739	27.950	0.0000	0.0000
2026/03/27	2030	06/05/2027		Bond Future	8.6601	100.6173	8.8854	100.0874	2.602	0.0000	0.0000
2026/03/27	2030	06/05/2027	7.27 Call	Bond Future	44.9300	0.0449	212.4800	0.2125	372.913	0.0000	0.0000
2026/03/27	2030	06/05/2027	7.27 Put	Bond Future	3394.7300	3.3947	4092.2500	4.0923	20.547	0.0000	0.0000
2026/03/27	2031	07/05/2026		Bond Future	113.6640	113.6640	114.4517	114.4517	0.693	0.0000	0.0000
2026/03/27	2031	07/05/2026	113.84 Call	Bond Future	209.8800	0.2099	807.5400	0.8075	284.763	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	
2026/03/27	2031	07/05/2026	113.84 Put	Bond Future	385.8700	0.3859	195.8300	0.1958	49.250	0.0000	0.0000
2026/03/27	2031	06/08/2026		Bond Future	113.3407	113.3407	114.1396	114.1396	0.705	0.0000	0.0000
2026/03/27	2031	06/08/2026	113.81 Call	Bond Future	285.2300	0.2852	901.2900	0.9013	215.987	0.0000	0.0000
2026/03/27	2031	06/08/2026	113.81 Put	Bond Future	754.5000	0.7545	571.7000	0.5717	24.228	0.0000	0.0000
2026/03/27	2031	05/11/2026		Bond Future	115.4464	115.4464	116.2647	116.2647	0.709	0.0000	0.0000
2026/03/27	2031	05/11/2026	111.49 Call	Bond Future	3957.9700	3.9580	4785.3000	4.7853	20.903	0.0000	0.0000
2026/03/27	2031	05/11/2026	111.49 Put	Bond Future	1.5700	0.0016	10.6500	0.0107	578.344	0.0000	0.0000
2026/03/27	2031	04/02/2027		Bond Future	115.1780	115.1780	116.0184	116.0184	0.730	0.0000	0.0000
2026/03/27	2031	04/02/2027	116.18 Call	Bond Future	294.6000	0.2946	922.2000	0.9222	213.035	0.0000	0.0000
2026/03/27	2031	04/02/2027	116.18 Put	Bond Future	1296.6500	1.2967	1083.8200	1.0838	16.414	0.0000	0.0000
2026/03/27	2031	06/05/2027		Bond Future	117.3221	117.3221	118.2135	118.2135	0.760	0.0000	0.0000
2026/03/27	2031	06/05/2027	116.87 Call	Bond Future	967.8700	0.9679	1857.4900	1.8575	91.915	0.0000	0.0000
2026/03/27	2031	06/05/2027	116.87 Put	Bond Future	515.7500	0.5158	513.9700	0.5140	0.345	0.0000	0.0000
2026/03/27	2032	07/05/2026		Bond Future	8.6761	98.9995	8.8638	98.1628	2.164	0.0000	0.0000
2026/03/27	2032	07/05/2026	10.14 Call	Bond Future	6300.0900	6.3001	5505.8900	5.5059	12.606	0.0000	0.0000
2026/03/27	2032	07/05/2026	10.14 Put	Bond Future	4.0500	0.0041	46.6400	0.0466	1,051.605	0.0000	0.0000
2026/03/27	2032	07/05/2026	Put	Bond Future	1370.4000	1.3704	2295.5600	2.2956	67.510	0.0000	0.0000
2026/03/27	2032	07/05/2026	Call	Bond Future	369.9400	0.3699	458.3100	0.4583	23.888	0.0000	0.0000
2026/03/27	2032	06/08/2026		Bond Future	8.7540	100.7988	8.9532	99.9437	2.276	0.0000	0.0000
2026/03/27	2032	06/08/2026	10.12 Call	Bond Future	5803.4400	5.8034	5226.3400	5.2263	9.944	0.0000	0.0000
2026/03/27	2032	06/08/2026	10.12 Put	Bond Future	122.0200	0.1220	400.0900	0.4001	227.889	0.0000	0.0000
2026/03/27	2032	05/11/2026		Bond Future	8.8253	98.4885	9.0352	97.6215	2.378	0.0000	0.0000
2026/03/27	2032	05/11/2026	9.16 Call	Bond Future	2371.1900	2.3712	2304.5100	2.3045	2.812	0.0000	0.0000
2026/03/27	2032	05/11/2026	9.16 Put	Bond Future	993.2600	0.9933	1793.5400	1.7935	80.571	0.0000	0.0000
2026/03/27	2032	04/02/2027		Bond Future	8.8993	100.3423	9.1209	99.4635	2.490	0.0000	0.0000
2026/03/27	2032	04/02/2027	8.48 Call	Bond Future	861.3700	0.8614	1079.2200	1.0792	25.291	0.0000	0.0000
2026/03/27	2032	04/02/2027	8.48 Put	Bond Future	2551.6600	2.5517	3648.3200	3.6483	42.978	0.0000	0.0000
2026/03/27	2032	06/05/2027		Bond Future	8.9911	98.0285	9.2188	97.1635	2.533	0.0000	0.0000
2026/03/27	2032	06/05/2027	7.80 Call	Bond Future	183.4700	0.1835	538.0800	0.5381	193.280	0.0000	0.0000
2026/03/27	2032	06/05/2027	7.80 Put	Bond Future	4865.6700	4.8657	6085.2800	6.0853	25.066	0.0000	0.0000
2026/03/27	2033	07/05/2026		Bond Future	140.7146	140.7146	140.7183	140.7183	0.003	0.0000	0.0000
2026/03/27	2033	07/05/2026	135.16 Call	Bond Future	5554.6400	5.5546	5558.3100	5.5583	0.066	0.0000	0.0000
2026/03/27	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2033	06/08/2026		Bond Future	143.3069	143.3069	143.3062	143.3062	0.001	0.0000	0.0000
2026/03/27	2033	06/08/2026	134.25 Call	Bond Future	9056.9000	9.0569	9056.1800	9.0562	0.008	0.0000	0.0000
2026/03/27	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2033	05/11/2026		Bond Future	144.3860	144.3860	144.3913	144.3913	0.004	0.0000	0.0000
2026/03/27	2033	05/11/2026	137.26 Call	Bond Future	7126.0400	7.1260	7131.2700	7.1313	0.073	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
2026/03/27	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/27	2033	04/02/2027		Bond Future	147.1364	147.1364	147.1482	147.1482	0.008	0.0000
2026/03/27	2033	04/02/2027	142.71 Call	Bond Future	4426.3700	4.4264	4438.1700	4.4382	0.267	0.0000
2026/03/27	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/27	2033	06/05/2027		Bond Future	148.2593	148.2593	148.3162	148.3162	0.038	0.0000
2026/03/27	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/27	2033	06/05/2027	151.21 Put	Bond Future	2950.6600	2.9507	2893.7600	2.8938	1.928	0.0000
2026/03/27	2037	07/05/2026	9.00 Put	Bond Future	2154.1300	2.1541	3501.5300	3.5015	62.550	0.0000
2026/03/27	2037	07/05/2026	9.00 Call	Bond Future	246.6100	0.2466	301.3600	0.3014	22.201	0.0000
2026/03/27	2037	07/05/2026	9.49 Put	Bond Future	526.1400	0.5261	1428.0600	1.4281	171.422	0.0000
2026/03/27	2037	07/05/2026	9.49 Call	Bond Future	1797.4900	1.7975	1406.7600	1.4068	21.738	0.0000
2026/03/27	2037	07/05/2026	10.06 Call	Bond Future	4861.9100	4.8619	3910.7900	3.9108	19.563	0.0000
2026/03/27	2037	07/05/2026	10.06 Put	Bond Future	67.5600	0.0676	409.0900	0.4091	505.521	0.0000
2026/03/27	2037	07/05/2026	12.40 Call	Bond Future	17499.6400	17.4996	16207.2500	16.2073	7.385	0.0000
2026/03/27	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.2600	0.0003	100.000	0.0000
2026/03/27	2037	07/05/2026	10.95 Put	Bond Future	1.4700	0.0015	52.1200	0.0521	3,445.578	0.0000
2026/03/27	2037	07/05/2026	10.95 Call	Bond Future	9944.8300	9.9448	8702.8300	8.7028	12.489	0.0000
2026/03/27	2037	07/05/2026		Bond Future	9.2914	97.0473	9.4934	95.7546	2.174	0.0000
2026/03/27	2037	07/05/2026	11.32 Call	Bond Future	11965.5300	11.9655	10693.6900	10.6937	10.629	0.0000
2026/03/27	2037	07/05/2026	11.32 Put	Bond Future	0.1300	0.0001	20.9400	0.0209	16,007.692	0.0000
2026/03/27	2037	06/08/2026		Bond Future	9.3693	94.5510	9.5799	93.2318	2.247	0.0000
2026/03/27	2037	06/08/2026	11.71 Call	Bond Future	13376.6600	13.3767	12226.7700	12.2268	8.596	0.0000
2026/03/27	2037	06/08/2026	11.71 Put	Bond Future	12.5900	0.0126	181.9200	0.1819	1,344.956	0.0000
2026/03/27	2037	06/08/2026	11.30 Call	Bond Future	11261.3400	11.2613	10258.5800	10.2586	8.904	0.0000
2026/03/27	2037	06/08/2026	11.30 Put	Bond Future	42.7800	0.0428	359.2400	0.3592	739.738	0.0000
2026/03/27	2037	06/08/2026	10.70 Call	Bond Future	8129.1600	8.1292	7308.6000	7.3086	10.094	0.0000
2026/03/27	2037	06/08/2026	10.70 Put	Bond Future	193.3000	0.1933	691.9600	0.6920	257.972	0.0000
2026/03/27	2037	06/08/2026	10.02 Put	Bond Future	592.1800	0.5922	1472.4900	1.4725	148.656	0.0000
2026/03/27	2037	06/08/2026	10.02 Call	Bond Future	4590.4500	4.5905	4151.5400	4.1515	9.561	0.0000
2026/03/27	2037	05/11/2026	10.83 Call	Bond Future	8544.4800	8.5445	7980.8400	7.9808	6.597	0.0000
2026/03/27	2037	05/11/2026	10.83 Put	Bond Future	391.9600	0.3920	1167.9600	1.1680	197.979	0.0000
2026/03/27	2037	05/11/2026	10.23 Call	Bond Future	5599.3200	5.5993	5320.4400	5.3204	4.981	0.0000
2026/03/27	2037	05/11/2026	10.23 Put	Bond Future	830.6900	0.8307	1891.4500	1.8915	127.696	0.0000
2026/03/27	2037	05/11/2026	9.46 Put	Bond Future	2115.3000	2.1153	3636.1000	3.6361	71.895	0.0000
2026/03/27	2037	05/11/2026	9.46 Call	Bond Future	2272.7300	2.2727	2453.8900	2.4539	7.971	0.0000
2026/03/27	2037	05/11/2026		Bond Future	9.4346	96.2858	9.6525	94.9462	2.309	0.0000
2026/03/27	2037	05/11/2026	10.62 Call	Bond Future	7510.9000	7.5109	7029.7700	7.0298	6.406	0.0000
2026/03/27	2037	05/11/2026	10.62 Put	Bond Future	522.6800	0.5227	1381.1900	1.3812	164.252	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	
2026/03/27	2037	04/02/2027		Bond Future	9.5018	93.8403	9.7276	92.4797	2.377	0.0000	0.0000
2026/03/27	2037	04/02/2027	9.51 Call	Bond Future	2408.5400	2.4085	2844.2500	2.8443	18.090	0.0000	0.0000
2026/03/27	2037	04/02/2027	9.51 Put	Bond Future	2358.3700	2.3584	4154.7000	4.1547	76.168	0.0000	0.0000
2026/03/27	2037	04/02/2027	9.81 Call	Bond Future	3566.2100	3.5662	3820.1200	3.8201	7.120	0.0000	0.0000
2026/03/27	2037	04/02/2027	9.81 Put	Bond Future	1715.7500	1.7158	3330.2800	3.3303	94.101	0.0000	0.0000
2026/03/27	2037	04/02/2027	9.31 Call	Bond Future	1738.9500	1.7390	2292.5800	2.2926	31.837	0.0000	0.0000
2026/03/27	2037	04/02/2027	9.31 Put	Bond Future	2915.1800	2.9152	4829.4300	4.8294	65.665	0.0000	0.0000
2026/03/27	2037	04/02/2027	8.44 Put	Bond Future	6934.2900	6.9343	9000.0900	9.0001	29.791	0.0000	0.0000
2026/03/27	2037	04/02/2027	8.44 Call	Bond Future	168.1800	0.1682	873.3600	0.8734	419.301	0.0000	0.0000
2026/03/27	2037	06/05/2027		Bond Future	9.5839	95.5652	9.8140	94.2083	2.401	0.0000	0.0000
2026/03/27	2037	06/05/2027	8.58 Call	Bond Future	354.5100	0.3545	1205.9200	1.2059	240.165	0.0000	0.0000
2026/03/27	2037	06/05/2027	8.58 Put	Bond Future	6594.8500	6.5949	8803.1900	8.8032	33.486	0.0000	0.0000
2026/03/27	2038	07/05/2026		Bond Future	153.7628	153.7628	154.3048	154.3048	0.352	0.0000	0.0000
2026/03/27	2038	07/05/2026	144.53 Call	Bond Future	9232.8300	9.2328	9774.8300	9.7748	5.870	0.0000	0.0000
2026/03/27	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2038	06/08/2026		Bond Future	154.4008	154.4008	154.9482	154.9482	0.354	0.0000	0.0000
2026/03/27	2038	06/08/2026	144.72 Call	Bond Future	9680.8200	9.6808	10228.1700	10.2282	5.654	0.0000	0.0000
2026/03/27	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2038	05/11/2026		Bond Future	157.2692	157.2692	157.8328	157.8328	0.358	0.0000	0.0000
2026/03/27	2038	05/11/2026	146.31 Call	Bond Future	10959.2200	10.9592	11522.8400	11.5228	5.143	0.0000	0.0000
2026/03/27	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2038	04/02/2027		Bond Future	158.0247	158.0247	158.6074	158.6074	0.369	0.0000	0.0000
2026/03/27	2038	04/02/2027	153.83 Call	Bond Future	4194.7300	4.1947	4777.4000	4.7774	13.891	0.0000	0.0000
2026/03/27	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2038	06/05/2027		Bond Future	160.9674	160.9674	161.6090	161.6090	0.399	0.0000	0.0000
2026/03/27	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2038	06/05/2027	166.10 Put	Bond Future	5132.6200	5.1326	4491.0300	4.4910	12.500	0.0000	0.0000
2026/03/27	2040	07/05/2026	12.22 Call	Bond Future	17312.6800	17.3127	15808.0900	15.8081	8.691	0.0000	0.0000
2026/03/27	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	2.4200	0.0024	100.000	0.0000	0.0000
2026/03/27	2040	07/05/2026	11.72 Call	Bond Future	14481.7000	14.4817	12990.2300	12.9902	10.299	0.0000	0.0000
2026/03/27	2040	07/05/2026	11.72 Put	Bond Future	0.0500	0.0001	15.5900	0.0156	31,080.000	0.0000	0.0000
2026/03/27	2040	07/05/2026	10.70 Put	Bond Future	15.9400	0.0159	188.8900	0.1889	1,085.006	0.0000	0.0000
2026/03/27	2040	07/05/2026	10.70 Call	Bond Future	8236.7900	8.2368	6902.7300	6.9027	16.196	0.0000	0.0000
2026/03/27	2040	07/05/2026	12.53 Call	Bond Future	18995.0000	18.9950	17488.6700	17.4887	7.930	0.0000	0.0000
2026/03/27	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.6800	0.0007	100.000	0.0000	0.0000
2026/03/27	2040	07/05/2026	12.03 Call	Bond Future	16254.3500	16.2544	14752.3900	14.7524	9.240	0.0000	0.0000
2026/03/27	2040	07/05/2026	12.03 Put	Bond Future	0.0100	0.0000	5.0600	0.0051	50,500.000	0.0000	0.0000
2026/03/27	2040	07/05/2026	11.12 Put	Bond Future	2.6400	0.0026	73.9200	0.0739	2,700.000	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	
2026/03/27	2040	07/05/2026	11.12 Call	Bond Future	10883.9800	10.8840	9448.2500	9.4483	13.191	0.0000	0.0000
2026/03/27	2040	07/05/2026		Bond Future	9.5107	98.6164	9.7175	97.1094	2.175	0.0000	0.0000
2026/03/27	2040	07/05/2026	11.67 Call	Bond Future	14190.3500	14.1904	12701.7900	12.7018	10.490	0.0000	0.0000
2026/03/27	2040	07/05/2026	11.67 Put	Bond Future	0.0800	0.0001	18.5300	0.0185	23,062.500	0.0000	0.0000
2026/03/27	2040	07/05/2026	8.65 Put	Bond Future	6651.9200	6.6519	8193.5400	8.1935	23.176	0.0000	0.0000
2026/03/27	2040	07/05/2026	8.65 Call	Bond Future	0.5300	0.0005	35.1400	0.0351	6,530.189	0.0000	0.0000
2026/03/27	2040	07/05/2026	Put	Bond Future	1960.1400	1.9601	3817.0500	3.8171	94.734	0.0000	0.0000
2026/03/27	2040	07/05/2026	Call	Bond Future	576.5100	0.5765	926.4100	0.9264	60.693	0.0000	0.0000
2026/03/27	2040	06/08/2026		Bond Future	9.5871	95.8981	9.8019	94.3605	2.241	0.0000	0.0000
2026/03/27	2040	06/08/2026	12.19 Call	Bond Future	16471.6400	16.4716	15076.5900	15.0766	8.469	0.0000	0.0000
2026/03/27	2040	06/08/2026	12.19 Put	Bond Future	7.3900	0.0074	149.9600	0.1500	1,929.229	0.0000	0.0000
2026/03/27	2040	05/11/2026		Bond Future	9.6517	97.6577	9.8733	96.0957	2.296	0.0000	0.0000
2026/03/27	2040	05/11/2026	11.06 Call	Bond Future	9793.0900	9.7931	9143.9400	9.1439	6.629	0.0000	0.0000
2026/03/27	2040	05/11/2026	11.06 Put	Bond Future	460.9600	0.4610	1373.8500	1.3739	198.041	0.0000	0.0000
2026/03/27	2040	05/11/2026	11.27 Call	Bond Future	10928.9900	10.9290	10217.0400	10.2170	6.514	0.0000	0.0000
2026/03/27	2040	05/11/2026	11.27 Put	Bond Future	319.3300	0.3193	1169.4200	1.1694	266.211	0.0000	0.0000
2026/03/27	2040	05/11/2026	10.67 Call	Bond Future	7625.5200	7.6255	7188.7500	7.1888	5.728	0.0000	0.0000
2026/03/27	2040	05/11/2026	10.67 Put	Bond Future	741.2600	0.7413	1866.5300	1.8665	151.805	0.0000	0.0000
2026/03/27	2040	05/11/2026	9.91 Put	Bond Future	1840.0300	1.8400	3464.0800	3.4641	88.262	0.0000	0.0000
2026/03/27	2040	05/11/2026	9.91 Call	Bond Future	3656.9200	3.6569	3718.9300	3.7189	1.696	0.0000	0.0000
2026/03/27	2040	04/02/2027		Bond Future	9.7180	94.9875	9.9469	93.4004	2.356	0.0000	0.0000
2026/03/27	2040	04/02/2027	9.93 Call	Bond Future	3660.7500	3.6608	4068.5400	4.0685	11.140	0.0000	0.0000
2026/03/27	2040	04/02/2027	9.93 Put	Bond Future	2189.6700	2.1897	4184.5300	4.1845	91.103	0.0000	0.0000
2026/03/27	2040	04/02/2027	10.17 Call	Bond Future	4799.5700	4.7996	5033.6700	5.0337	4.878	0.0000	0.0000
2026/03/27	2040	04/02/2027	10.17 Put	Bond Future	1702.1700	1.7022	3523.3400	3.5233	106.991	0.0000	0.0000
2026/03/27	2040	04/02/2027	9.67 Call	Bond Future	2549.5500	2.5496	3143.8300	3.1438	23.309	0.0000	0.0000
2026/03/27	2040	04/02/2027	9.67 Put	Bond Future	2886.9200	2.8869	5068.2700	5.0683	75.560	0.0000	0.0000
2026/03/27	2040	04/02/2027	8.78 Put	Bond Future	7207.0600	7.2071	9687.1000	9.6871	34.411	0.0000	0.0000
2026/03/27	2040	04/02/2027	8.78 Call	Bond Future	291.3500	0.2914	1184.3200	1.1843	306.494	0.0000	0.0000
2026/03/27	2040	06/05/2027		Bond Future	9.7970	96.7333	10.0300	95.1461	2.378	0.0000	0.0000
2026/03/27	2040	06/05/2027	8.88 Call	Bond Future	512.7600	0.5128	1571.3100	1.5713	206.442	0.0000	0.0000
2026/03/27	2040	06/05/2027	8.88 Put	Bond Future	7145.4600	7.1455	9791.2200	9.7912	37.027	0.0000	0.0000
2026/03/27	2043	07/05/2026		Bond Future	119.9289	119.9289	118.8498	118.8498	0.900	0.0000	0.0000
2026/03/27	2043	07/05/2026	111.70 Call	Bond Future	8228.8703	8.2289	7152.4242	7.1524	13.081	0.0000	0.0000
2026/03/27	2043	07/05/2026	111.70 Put	Bond Future	0.0003	0.0000	2.6242	0.0026	971,829.630	0.0000	0.0000
2026/03/27	2043	06/08/2026		Bond Future	119.2908	119.2908	118.1886	118.1886	0.924	0.0000	0.0000
2026/03/27	2043	06/08/2026	110.88 Call	Bond Future	8415.7379	8.4157	7422.9324	7.4229	11.797	0.0000	0.0000
2026/03/27	2043	06/08/2026	110.88 Put	Bond Future	4.9379	0.0049	114.3824	0.1144	2,216.403	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	
2026/03/27	2043	05/11/2026		Bond Future	121.5070	121.5070	120.3890	120.3890	0.920	0.0000	0.0000
2026/03/27	2043	05/11/2026	112.84 Call	Bond Future	8685.8411	8.6858	7828.5813	7.8286	9.870	0.0000	0.0000
2026/03/27	2043	05/11/2026	112.84 Put	Bond Future	18.8011	0.0188	279.6213	0.2796	1,387.259	0.0000	0.0000
2026/03/27	2043	04/02/2027		Bond Future	120.9149	120.9149	119.7825	119.7825	0.937	0.0000	0.0000
2026/03/27	2043	04/02/2027	117.63 Call	Bond Future	3922.4433	3.9224	4012.8768	4.0129	2.306	0.0000	0.0000
2026/03/27	2043	04/02/2027	117.63 Put	Bond Future	637.5633	0.6376	1860.3768	1.8604	191.795	0.0000	0.0000
2026/03/27	2043	06/05/2027		Bond Future	123.1656	123.1656	122.0487	122.0487	0.907	0.0000	0.0000
2026/03/27	2043	06/05/2027	127.48 Call	Bond Future	621.2759	0.6213	1205.5930	1.2056	94.051	0.0000	0.0000
2026/03/27	2043	06/05/2027	127.48 Put	Bond Future	4935.6759	4.9357	6636.8630	6.6369	34.467	0.0000	0.0000
2026/03/27	2044	07/05/2026		Bond Future	9.5574	95.5834	9.7641	93.9470	2.163	0.0000	0.0000
2026/03/27	2044	07/05/2026	11.80 Call	Bond Future	15631.7200	15.6317	14011.5100	14.0115	10.365	0.0000	0.0000
2026/03/27	2044	07/05/2026	11.80 Put	Bond Future	0.0600	0.0001	16.2700	0.0163	27,016.667	0.0000	0.0000
2026/03/27	2044	07/05/2026	10.00 Call	Bond Future	3749.8100	3.7498	2905.9000	2.9059	22.505	0.0000	0.0000
2026/03/27	2044	07/05/2026	10.00 Put	Bond Future	299.1300	0.2991	1091.6400	1.0916	264.938	0.0000	0.0000
2026/03/27	2044	07/05/2026	Put	Bond Future	4533.1600	4.5332	6480.6900	6.4807	42.962	0.0000	0.0000
2026/03/27	2044	07/05/2026	Call	Bond Future	116.5700	0.1166	427.6800	0.4277	266.887	0.0000	0.0000
2026/03/27	2044	06/08/2026	9.75 Call	Bond Future	2762.1200	2.7621	2701.2300	2.7012	2.204	0.0000	0.0000
2026/03/27	2044	06/08/2026	9.75 Put	Bond Future	1794.0500	1.7941	3402.3400	3.4023	89.646	0.0000	0.0000
2026/03/27	2044	06/08/2026	9.25 Call	Bond Future	804.4700	0.8045	1158.2100	1.1582	43.972	0.0000	0.0000
2026/03/27	2044	06/08/2026	9.25 Put	Bond Future	3857.1000	3.8571	5880.0200	5.8800	52.447	0.0000	0.0000
2026/03/27	2044	06/08/2026	9.00 Call	Bond Future	437.4000	0.4374	736.4900	0.7365	68.379	0.0000	0.0000
2026/03/27	2044	06/08/2026	9.00 Put	Bond Future	5600.7300	5.6007	7569.0000	7.5690	35.143	0.0000	0.0000
2026/03/27	2044	06/08/2026		Bond Future	9.6266	92.9353	9.8406	91.2661	2.223	0.0000	0.0000
2026/03/27	2044	06/08/2026	12.42 Call	Bond Future	18610.9400	18.6109	17074.6300	17.0746	8.255	0.0000	0.0000
2026/03/27	2044	06/08/2026	12.42 Put	Bond Future	5.2600	0.0053	138.1300	0.1381	2,526.046	0.0000	0.0000
2026/03/27	2044	05/11/2026		Bond Future	9.6848	94.6405	9.9050	92.9443	2.273	0.0000	0.0000
2026/03/27	2044	05/11/2026	11.34 Call	Bond Future	12008.1400	12.0081	11245.4700	11.2455	6.351	0.0000	0.0000
2026/03/27	2044	05/11/2026	11.34 Put	Bond Future	340.7000	0.3407	1274.1400	1.2741	273.977	0.0000	0.0000
2026/03/27	2044	04/02/2027		Bond Future	9.7442	92.0388	9.9710	90.3149	2.327	0.0000	0.0000
2026/03/27	2044	04/02/2027	10.18 Call	Bond Future	5202.1900	5.2022	5454.7200	5.4547	4.854	0.0000	0.0000
2026/03/27	2044	04/02/2027	10.18 Put	Bond Future	1932.3300	1.9323	3908.7200	3.9087	102.280	0.0000	0.0000
2026/03/27	2044	06/05/2027		Bond Future	9.8144	93.7303	10.0448	92.0029	2.348	0.0000	0.0000
2026/03/27	2044	06/05/2027	9.08 Call	Bond Future	918.3600	0.9184	2060.7400	2.0607	124.393	0.0000	0.0000
2026/03/27	2044	06/05/2027	9.08 Put	Bond Future	6769.9700	6.7700	9639.7200	9.6397	42.389	0.0000	0.0000
2026/03/27	2046	07/05/2026		Bond Future	132.9949	132.9949	134.0755	134.0755	0.813	0.0000	0.0000
2026/03/27	2046	07/05/2026	124.95 Call	Bond Future	8044.8700	8.0449	9125.5300	9.1255	13.433	0.0000	0.0000
2026/03/27	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2046	06/08/2026		Bond Future	135.4449	135.4449	136.5412	136.5412	0.809	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	
2026/03/27	2046	06/08/2026	122.38 Call	Bond Future	13064.9000	13.0649	14161.1900	14.1612	8.391	0.0000	0.0000
2026/03/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2046	05/11/2026		Bond Future	135.6336	135.6336	136.7562	136.7562	0.828	0.0000	0.0000
2026/03/27	2046	05/11/2026	125.48 Call	Bond Future	10153.6300	10.1536	11276.2100	11.2762	11.056	0.0000	0.0000
2026/03/27	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2046	04/02/2027		Bond Future	138.2174	138.2174	139.3674	139.3674	0.832	0.0000	0.0000
2026/03/27	2046	04/02/2027	131.09 Call	Bond Future	7127.4100	7.1274	8277.3600	8.2774	16.134	0.0000	0.0000
2026/03/27	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2046	06/05/2027		Bond Future	138.4144	138.4144	139.6293	139.6293	0.878	0.0000	0.0000
2026/03/27	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2046	06/05/2027	148.99 Put	Bond Future	10575.6000	10.5756	9360.7400	9.3607	11.487	0.0000	0.0000
2026/03/27	2050	07/05/2026		Bond Future	136.3768	136.3768	136.6079	136.6079	0.169	0.0000	0.0000
2026/03/27	2050	07/05/2026	124.07 Call	Bond Future	12306.7600	12.3068	12537.9100	12.5379	1.878	0.0000	0.0000
2026/03/27	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2050	06/08/2026		Bond Future	136.4448	136.4448	136.6760	136.6760	0.169	0.0000	0.0000
2026/03/27	2050	06/08/2026	123.27 Call	Bond Future	13174.8200	13.1748	13406.0000	13.4060	1.755	0.0000	0.0000
2026/03/27	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2050	05/11/2026		Bond Future	138.9796	138.9796	139.2205	139.2205	0.173	0.0000	0.0000
2026/03/27	2050	05/11/2026	123.84 Call	Bond Future	15139.5600	15.1396	15380.4900	15.3805	1.591	0.0000	0.0000
2026/03/27	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2050	04/02/2027		Bond Future	139.1329	139.1329	139.3857	139.3857	0.182	0.0000	0.0000
2026/03/27	2050	04/02/2027	132.39 Call	Bond Future	6742.8800	6.7429	6995.7200	6.9957	3.750	0.0000	0.0000
2026/03/27	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2050	06/05/2027		Bond Future	141.7237	141.7237	142.0234	142.0234	0.211	0.0000	0.0000
2026/03/27	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	2050	06/05/2027	150.46 Put	Bond Future	8736.3100	8.7363	8436.5900	8.4366	3.431	0.0000	0.0000
2026/03/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	AL37	07/05/2026		Index Future	1245.3110	1245.3110	1237.5470	1237.5470	0.623	0.0000	0.0000
2026/03/27	AL37	06/08/2026		Index Future	1267.7000	1267.7000	1259.7570	1259.7570	0.627	0.0000	0.0000
2026/03/27	AL37	05/11/2026		Index Future	1291.2000	1291.2000	1283.1600	1283.1600	0.623	0.0000	0.0000
2026/03/27	AL37	04/02/2027		Index Future	1315.5020	1315.5020	1307.3670	1307.3670	0.618	0.0000	0.0000
2026/03/27	AL37	06/05/2027		Index Future	1339.7250	1339.7250	1331.8310	1331.8310	0.589	0.0000	0.0000
2026/03/27	AL7T	07/05/2026		Index Future	1594.0180	1594.0180	1574.9430	1574.9430	1.197	0.0000	0.0000
2026/03/27	AL7T	06/08/2026		Index Future	1622.6770	1622.6770	1603.2080	1603.2080	1.200	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	
2026/03/27	AL7T	05/11/2026		Index Future	1652.7570	1652.7570	1632.9900	1632.9900	1.196	0.0000	0.0000
2026/03/27	AL7T	04/02/2027		Index Future	1683.8640	1683.8640	1663.7980	1663.7980	1.192	0.0000	0.0000
2026/03/27	AL7T	06/05/2027		Index Future	1714.8690	1714.8690	1694.9310	1694.9310	1.163	0.0000	0.0000
2026/03/27	ALBI	07/05/2026		Index Future	1353.1550	1353.1550	1336.8930	1336.8930	1.202	0.0000	0.0000
2026/03/27	ALBI	06/08/2026		Index Future	1377.4830	1377.4830	1360.8860	1360.8860	1.205	0.0000	0.0000
2026/03/27	ALBI	05/11/2026		Index Future	1403.0180	1403.0180	1386.1670	1386.1670	1.201	0.0000	0.0000
2026/03/27	ALBI	04/02/2027		Index Future	1429.4250	1429.4250	1412.3180	1412.3180	1.197	0.0000	0.0000
2026/03/27	ALBI	06/05/2027		Index Future	1455.7450	1455.7450	1438.7450	1438.7450	1.168	0.0000	0.0000
2026/03/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	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
2026/03/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/27	ES33	07/05/2026		Bond Future	9.4480	91.0137	9.6452	90.0593	2.088	0.0000
2026/03/27	ES33	07/05/2026	11.69 Call	Bond Future	10133.1900	10.1332	9178.7200	9.1787	9.419	0.0000
2026/03/27	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/27	ES33	06/08/2026		Bond Future	9.5424	92.6904	9.7497	91.7155	2.173	0.0000
2026/03/27	ES33	06/08/2026	12.02 Call	Bond Future	10821.8000	10.8218	9846.8400	9.8468	9.009	0.0000
2026/03/27	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/27	ES33	05/11/2026		Bond Future	9.6348	90.6192	9.8515	89.6297	2.249	0.0000
2026/03/27	ES33	05/11/2026	10.83 Call	Bond Future	5290.7900	5.2908	4301.2900	4.3013	18.702	0.0000
2026/03/27	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/27	ES33	04/02/2027		Bond Future	9.7339	92.3454	9.9607	91.3411	2.331	0.0000
2026/03/27	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/27	ES33	04/02/2027	9.70 Put	Bond Future	151.1200	0.1511	1155.4200	1.1554	664.571	0.0000
2026/03/27	ES33	06/05/2027		Bond Future	9.8446	90.2699	10.0768	89.2743	2.359	0.0000
2026/03/27	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/27	ES33	06/05/2027	8.80 Put	Bond Future	4655.4600	4.6555	5651.0500	5.6511	21.385	0.0000
2026/03/27	ES42	07/05/2026		Bond Future	9.8812	89.4084	10.0829	87.9556	2.041	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	
2026/03/27	ES42	07/05/2026	12.20 Call	Bond Future	14767.0100	14.7670	13314.2100	13.3142	9.838	0.0000	0.0000
2026/03/27	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	ES42	06/08/2026		Bond Future	9.9570	91.0556	10.1658	89.5732	2.097	0.0000	0.0000
2026/03/27	ES42	06/08/2026	12.65 Call	Bond Future	16581.2500	16.5813	15098.8200	15.0988	8.940	0.0000	0.0000
2026/03/27	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	ES42	05/11/2026		Bond Future	10.0284	88.4832	10.2438	86.9767	2.148	0.0000	0.0000
2026/03/27	ES42	05/11/2026	11.66 Call	Bond Future	10518.3400	10.5183	9011.8900	9.0119	14.322	0.0000	0.0000
2026/03/27	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	ES42	04/02/2027		Bond Future	10.1005	90.1688	10.3226	88.6376	2.199	0.0000	0.0000
2026/03/27	ES42	04/02/2027	10.29 Call	Bond Future	1308.8900	1.3089	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/27	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	222.2800	0.2223	100.000	0.0000	0.0000
2026/03/27	ES42	06/05/2027		Bond Future	10.1822	87.5828	10.4081	86.0501	2.218	0.0000	0.0000
2026/03/27	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	ES42	06/05/2027	9.33 Put	Bond Future	6159.5700	6.1596	7692.2800	7.6923	24.883	0.0000	0.0000
2026/03/27	GOVI	07/05/2026		GOVI	1326.3780	1326.3780	1310.0040	1310.0040	1.234	0.0000	0.0000
2026/03/27	GOVI	07/05/2026	1,177.00 Call	GOVI	1493780.0000	149.3780	1330040.0000	133.0040	10.961	0.0000	0.0000
2026/03/27	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	GOVI	06/08/2026		GOVI	1350.2250	1350.2250	1333.5140	1333.5140	1.238	0.0000	0.0000
2026/03/27	GOVI	06/08/2026	1,189.00 Call	GOVI	1612250.0000	161.2250	1445140.0000	144.5140	10.365	0.0000	0.0000
2026/03/27	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	GOVI	05/11/2026		GOVI	1375.2540	1375.2540	1358.2870	1358.2870	1.234	0.0000	0.0000
2026/03/27	GOVI	05/11/2026	1,277.00 Call	GOVI	982540.0000	98.2540	812870.0000	81.2870	17.269	0.0000	0.0000
2026/03/27	GOVI	05/11/2026	1,277.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	GOVI	04/02/2027		GOVI	1401.1380	1401.1380	1383.9120	1383.9120	1.229	0.0000	0.0000
2026/03/27	GOVI	04/02/2027	1,369.00 Call	GOVI	321380.0000	32.1380	149120.0000	14.9120	53.600	0.0000	0.0000
2026/03/27	GOVI	04/02/2027	1,369.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	GOVI	06/05/2027		GOVI	1426.9380	1426.9380	1409.8070	1409.8070	1.201	0.0000	0.0000
2026/03/27	GOVI	06/05/2027	1,427.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	GOVI	06/05/2027	1,427.00 Put	GOVI	620.0000	0.0620	171930.0000	17.1930	27,630.645	0.0000	0.0000
2026/03/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/27	I258	07/05/2026		Bond Future	124.4688	124.4688	124.0660	124.0660	0.324	0.0000	0.0000
2026/03/27	I258	07/05/2026	113.73 Call	Bond Future	10738.7988	10.7388	10341.7259	10.3417	3.698	0.0000	0.0000
2026/03/27	I258	07/05/2026	113.73 Put	Bond Future	0.0088	0.0000	5.6959	0.0057	64,405.776	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	
2026/03/27	I258	06/08/2026		Bond Future	123.9145	123.9145	123.5007	123.5007	0.334	0.0000	0.0000
2026/03/27	I258	06/08/2026	112.95 Call	Bond Future	10976.3409	10.9763	10756.6843	10.7567	2.001	0.0000	0.0000
2026/03/27	I258	06/08/2026	112.95 Put	Bond Future	11.8709	0.0119	206.0243	0.2060	1,635.536	0.0000	0.0000
2026/03/27	I258	05/11/2026		Bond Future	126.2166	126.2166	125.8000	125.8000	0.330	0.0000	0.0000
2026/03/27	I258	05/11/2026	114.95 Call	Bond Future	11326.5929	11.3266	11352.1233	11.3521	0.225	0.0000	0.0000
2026/03/27	I258	05/11/2026	114.95 Put	Bond Future	59.9729	0.0600	502.0833	0.5021	737.183	0.0000	0.0000
2026/03/27	I258	04/02/2027		Bond Future	125.7141	125.7141	125.2970	125.2970	0.332	0.0000	0.0000
2026/03/27	I258	04/02/2027	118.90 Call	Bond Future	7432.1676	7.4322	8233.2103	8.2332	10.778	0.0000	0.0000
2026/03/27	I258	04/02/2027	118.90 Put	Bond Future	618.0276	0.6180	1836.2503	1.8363	197.115	0.0000	0.0000
2026/03/27	I258	06/05/2027		Bond Future	128.0543	128.0543	127.6675	127.6675	0.302	0.0000	0.0000
2026/03/27	I258	06/05/2027	134.78 Call	Bond Future	995.3696	0.9954	2297.1625	2.2972	130.785	0.0000	0.0000
2026/03/27	I258	06/05/2027	134.78 Put	Bond Future	7721.0596	7.7211	9409.6725	9.4097	21.870	0.0000	0.0000
2026/03/27	IGOV	07/05/2026		Index Future	429.1150	429.1150	427.9100	427.9100	0.281	0.0000	0.0000
2026/03/27	IGOV	06/08/2026		Index Future	436.9350	436.9350	435.6950	435.6950	0.284	0.0000	0.0000
2026/03/27	IGOV	05/11/2026		Index Future	445.1380	445.1380	443.8920	443.8920	0.280	0.0000	0.0000
2026/03/27	IGOV	04/02/2027		Index Future	453.6170	453.6170	452.3670	452.3670	0.276	0.0000	0.0000
2026/03/27	IGOV	06/05/2027		Index Future	462.0690	462.0690	460.9310	460.9310	0.246	0.0000	0.0000
2026/03/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/27	R033	07/05/2026		Bond Future	8.7447	107.5209	8.9322	106.5332	2.144	0.0000	0.0000
2026/03/27	R033	07/05/2026	10.38 Call	Bond Future	8256.2000	8.2562	7278.4900	7.2785	11.842	0.0000	0.0000
2026/03/27	R033	07/05/2026	10.38 Put	Bond Future	23.5100	0.0235	33.5600	0.0336	42.748	0.0000	0.0000
2026/03/27	R033	06/08/2026		Bond Future	8.8194	109.4751	9.0175	108.4659	2.246	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	
2026/03/27	R033	06/08/2026	10.25 Call	Bond Future	7515.3100	7.5153	6453.5300	6.4535	14.128	0.0000	0.0000
2026/03/27	R033	06/08/2026	10.25 Put	Bond Future	494.4800	0.4945	441.8900	0.4419	10.635	0.0000	0.0000
2026/03/27	R033	05/11/2026		Bond Future	8.8876	106.4416	9.0953	105.4182	2.337	0.0000	0.0000
2026/03/27	R033	05/11/2026	9.33 Call	Bond Future	3910.1100	3.9101	3057.7700	3.0578	21.798	0.0000	0.0000
2026/03/27	R033	05/11/2026	9.33 Put	Bond Future	1745.3500	1.7454	1916.4600	1.9165	9.804	0.0000	0.0000
2026/03/27	R033	04/02/2027		Bond Future	8.9576	108.4452	9.1758	107.4073	2.436	0.0000	0.0000
2026/03/27	R033	04/02/2027	8.65 Call	Bond Future	2145.4900	2.1455	1483.3200	1.4833	30.863	0.0000	0.0000
2026/03/27	R033	04/02/2027	8.65 Put	Bond Future	3631.2200	3.6312	4006.9400	4.0069	10.347	0.0000	0.0000
2026/03/27	R033	06/05/2027		Bond Future	9.0428	105.3979	9.2664	104.3733	2.472	0.0000	0.0000
2026/03/27	R033	06/05/2027	7.93 Call	Bond Future	772.0300	0.7720	754.7200	0.7547	2.242	0.0000	0.0000
2026/03/27	R033	06/05/2027	7.93 Put	Bond Future	6067.6300	6.0676	7074.9000	7.0749	16.601	0.0000	0.0000
2026/03/27	R035	07/05/2026	8.29 Put	Bond Future	4375.9800	4.3760	5584.1100	5.5841	27.608	0.0000	0.0000
2026/03/27	R035	07/05/2026	8.29 Call	Bond Future	3.8500	0.0039	45.1200	0.0451	1,071.948	0.0000	0.0000
2026/03/27	R035	07/05/2026	8.79 Put	Bond Future	1627.3700	1.6274	2808.5200	2.8085	72.580	0.0000	0.0000
2026/03/27	R035	07/05/2026	8.79 Call	Bond Future	347.4400	0.3474	361.7300	0.3617	4.113	0.0000	0.0000
2026/03/27	R035	07/05/2026	9.20 Call	Bond Future	1645.5600	1.6456	1285.4500	1.2855	21.884	0.0000	0.0000
2026/03/27	R035	07/05/2026	9.20 Put	Bond Future	478.9400	0.4789	1285.6900	1.2857	168.445	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.66 Call	Bond Future	9271.7800	9.2718	8145.2300	8.1452	12.150	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.66 Put	Bond Future	1.2800	0.0013	41.5900	0.0416	3,149.219	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.16 Call	Bond Future	6610.7400	6.6107	5570.6200	5.5706	15.734	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.16 Put	Bond Future	12.8100	0.0128	139.5500	0.1396	989.383	0.0000	0.0000
2026/03/27	R035	07/05/2026	9.66 Put	Bond Future	91.6800	0.0917	459.8600	0.4599	401.592	0.0000	0.0000
2026/03/27	R035	07/05/2026	9.66 Call	Bond Future	3911.4700	3.9115	3112.7900	3.1128	20.419	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.71 Call	Bond Future	9533.0600	9.5331	8402.1800	8.4022	11.863	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.71 Put	Bond Future	0.9300	0.0009	36.9100	0.0369	3,868.817	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.21 Call	Bond Future	6880.3600	6.8804	5826.5300	5.8265	15.316	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.21 Put	Bond Future	10.5000	0.0105	123.5300	0.1235	1,076.476	0.0000	0.0000
2026/03/27	R035	07/05/2026	9.71 Put	Bond Future	75.5700	0.0756	409.2100	0.4092	441.498	0.0000	0.0000
2026/03/27	R035	07/05/2026	9.71 Call	Bond Future	4178.0600	4.1781	3344.8400	3.3448	19.943	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.64 Call	Bond Future	9167.0200	9.1670	8042.3500	8.0424	12.269	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.64 Put	Bond Future	1.4500	0.0015	43.6400	0.0436	2,909.655	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.14 Call	Bond Future	6502.7200	6.5027	5468.5200	5.4685	15.904	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.14 Put	Bond Future	13.8600	0.0139	146.5200	0.1465	957.143	0.0000	0.0000
2026/03/27	R035	07/05/2026	9.64 Put	Bond Future	99.0400	0.0990	481.6700	0.4817	386.339	0.0000	0.0000
2026/03/27	R035	07/05/2026	9.64 Call	Bond Future	3805.4400	3.8054	3021.2100	3.0212	20.608	0.0000	0.0000
2026/03/27	R035	07/05/2026		Bond Future	9.0029	100.9713	9.2000	99.8044	2.190	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.86 Call	Bond Future	10311.3400	10.3113	9170.0100	9.1700	11.069	0.0000	0.0000
2026/03/27	R035	07/05/2026	10.86 Put	Bond Future	0.3500	0.0004	25.8800	0.0259	7,294.286	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	
2026/03/27	R035	07/05/2026	8.31 Call	Bond Future	5.0500	0.0051	49.2200	0.0492	874.653	0.0000	0.0000
2026/03/27	R035	07/05/2026	8.31 Put	Bond Future	4251.1400	4.2511	5462.1700	5.4622	28.487	0.0000	0.0000
2026/03/27	R035	07/05/2026	8.55 Call	Bond Future	66.5800	0.0666	136.6000	0.1366	105.167	0.0000	0.0000
2026/03/27	R035	07/05/2026	8.55 Put	Bond Future	2815.5900	2.8156	4052.4700	4.0525	43.930	0.0000	0.0000
2026/03/27	R035	06/08/2026	7.70 Put	Bond Future	8429.2700	8.4293	9740.7000	9.7407	15.558	0.0000	0.0000
2026/03/27	R035	06/08/2026	7.70 Call	Bond Future	1.7500	0.0018	121.8800	0.1219	6,864.571	0.0000	0.0000
2026/03/27	R035	06/08/2026	7.90 Put	Bond Future	7150.8200	7.1508	8501.5800	8.5016	18.890	0.0000	0.0000
2026/03/27	R035	06/08/2026	7.90 Call	Bond Future	6.6300	0.0066	166.0900	0.1661	2,405.128	0.0000	0.0000
2026/03/27	R035	06/08/2026	8.34 Call	Bond Future	116.2300	0.1162	387.9800	0.3880	233.804	0.0000	0.0000
2026/03/27	R035	06/08/2026	8.34 Put	Bond Future	4505.9700	4.5060	5969.0200	5.9690	32.469	0.0000	0.0000
2026/03/27	R035	06/08/2026	7.95 Put	Bond Future	6835.5000	6.8355	8197.3900	8.1974	19.924	0.0000	0.0000
2026/03/27	R035	06/08/2026	7.95 Call	Bond Future	9.0500	0.0091	179.6400	0.1796	1,884.972	0.0000	0.0000
2026/03/27	R035	06/08/2026		Bond Future	9.0736	102.8064	9.2800	101.6151	2.275	0.0000	0.0000
2026/03/27	R035	06/08/2026	11.06 Call	Bond Future	10756.6000	10.7566	9818.6700	9.8187	8.720	0.0000	0.0000
2026/03/27	R035	06/08/2026	11.06 Put	Bond Future	30.9400	0.0309	284.3100	0.2843	818.908	0.0000	0.0000
2026/03/27	R035	06/08/2026	10.22 Call	Bond Future	6609.9200	6.6099	5904.3100	5.9043	10.675	0.0000	0.0000
2026/03/27	R035	06/08/2026	10.22 Put	Bond Future	223.6200	0.2236	709.3100	0.7093	217.194	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.72 Call	Bond Future	4197.4600	4.1975	3744.6400	3.7446	10.788	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.72 Put	Bond Future	528.0500	0.5281	1266.5300	1.2665	139.850	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.22 Put	Bond Future	1226.9500	1.2270	2299.0600	2.2991	87.380	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.22 Call	Bond Future	2074.1600	2.0742	1954.9700	1.9550	5.746	0.0000	0.0000
2026/03/27	R035	06/08/2026	10.13 Call	Bond Future	6165.4300	6.1654	5497.6200	5.4976	10.832	0.0000	0.0000
2026/03/27	R035	06/08/2026	10.13 Put	Bond Future	260.6000	0.2606	784.0900	0.7841	200.879	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.63 Call	Bond Future	3786.2100	3.7862	3387.8800	3.3879	10.521	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.63 Put	Bond Future	616.8900	0.6169	1409.8600	1.4099	128.543	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.13 Put	Bond Future	1421.4500	1.4215	2575.5400	2.5755	81.191	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.13 Call	Bond Future	1749.1400	1.7491	1711.9300	1.7119	2.127	0.0000	0.0000
2026/03/27	R035	06/08/2026	8.29 Put	Bond Future	4785.1200	4.7851	6241.1400	6.2411	30.428	0.0000	0.0000
2026/03/27	R035	06/08/2026	8.29 Call	Bond Future	87.0700	0.0871	351.7900	0.3518	304.031	0.0000	0.0000
2026/03/27	R035	06/08/2026	8.79 Put	Bond Future	2423.6700	2.4237	3806.4300	3.8064	57.052	0.0000	0.0000
2026/03/27	R035	06/08/2026	8.79 Call	Bond Future	756.0800	0.7561	947.5400	0.9475	25.323	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.39 Call	Bond Future	2745.5300	2.7455	2503.0500	2.5031	8.832	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.39 Put	Bond Future	926.6700	0.9267	1875.4900	1.8755	102.390	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.71 Call	Bond Future	4151.2100	4.1512	3704.4300	3.7044	10.763	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.71 Put	Bond Future	537.2000	0.5372	1281.7200	1.2817	138.593	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.21 Call	Bond Future	2036.8700	2.0369	1927.1900	1.9272	5.385	0.0000	0.0000
2026/03/27	R035	06/08/2026	9.21 Put	Bond Future	1247.2000	1.2472	2328.8200	2.3288	86.724	0.0000	0.0000
2026/03/27	R035	06/08/2026	8.71 Put	Bond Future	2730.1200	2.7301	4145.9200	4.1459	51.859	0.0000	0.0000
2026/03/27	R035	06/08/2026	8.71 Call	Bond Future	585.4400	0.5854	809.9400	0.8099	38.347	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	
2026/03/27	R035	05/11/2026	9.80 Call	Bond Future	4514.5300	4.5145	4313.3500	4.3134	4.456	0.0000	0.0000
2026/03/27	R035	05/11/2026	9.80 Put	Bond Future	864.8700	0.8649	1872.9300	1.8729	116.556	0.0000	0.0000
2026/03/27	R035	05/11/2026	9.30 Call	Bond Future	2518.2600	2.5183	2579.0900	2.5791	2.416	0.0000	0.0000
2026/03/27	R035	05/11/2026	9.30 Put	Bond Future	1622.3400	1.6223	2892.4100	2.8924	78.286	0.0000	0.0000
2026/03/27	R035	05/11/2026	8.80 Put	Bond Future	2965.6800	2.9657	4501.9800	4.5020	51.803	0.0000	0.0000
2026/03/27	R035	05/11/2026	8.80 Call	Bond Future	1003.2800	1.0033	1330.3400	1.3303	32.599	0.0000	0.0000
2026/03/27	R035	05/11/2026		Bond Future	9.1413	100.1909	9.3560	98.9817	2.349	0.0000	0.0000
2026/03/27	R035	05/11/2026	10.03 Call	Bond Future	5528.4800	5.5285	5216.8600	5.2169	5.637	0.0000	0.0000
2026/03/27	R035	05/11/2026	10.03 Put	Bond Future	646.0300	0.6460	1543.6500	1.5437	138.944	0.0000	0.0000
2026/03/27	R035	05/11/2026	8.97 Call	Bond Future	1448.2200	1.4482	1688.2900	1.6883	16.577	0.0000	0.0000
2026/03/27	R035	05/11/2026	8.97 Put	Bond Future	2426.7800	2.4268	3876.0900	3.8761	59.722	0.0000	0.0000
2026/03/27	R035	05/11/2026	8.47 Call	Bond Future	393.8000	0.3938	835.4100	0.8354	112.141	0.0000	0.0000
2026/03/27	R035	05/11/2026	8.47 Put	Bond Future	4302.1300	4.3021	5952.9800	5.9530	38.373	0.0000	0.0000
2026/03/27	R035	05/11/2026	7.97 Put	Bond Future	6995.3200	6.9953	8600.0800	8.6001	22.940	0.0000	0.0000
2026/03/27	R035	05/11/2026	7.97 Call	Bond Future	45.1100	0.0451	440.6300	0.4406	876.790	0.0000	0.0000
2026/03/27	R035	04/02/2027	7.70 Put	Bond Future	8873.3700	8.8734	10580.2400	10.5802	19.236	0.0000	0.0000
2026/03/27	R035	04/02/2027	7.70 Call	Bond Future	31.3100	0.0313	510.6500	0.5107	1,530.949	0.0000	0.0000
2026/03/27	R035	04/02/2027	8.20 Put	Bond Future	6036.4100	6.0364	7818.0500	7.8181	29.515	0.0000	0.0000
2026/03/27	R035	04/02/2027	8.20 Call	Bond Future	227.9400	0.2279	782.0500	0.7821	243.095	0.0000	0.0000
2026/03/27	R035	04/02/2027	8.85 Call	Bond Future	1263.0800	1.2631	1655.3700	1.6554	31.058	0.0000	0.0000
2026/03/27	R035	04/02/2027	8.85 Put	Bond Future	3290.7100	3.2907	4910.5300	4.9105	49.224	0.0000	0.0000
2026/03/27	R035	04/02/2027		Bond Future	9.2117	102.0768	9.4355	100.8493	2.429	0.0000	0.0000
2026/03/27	R035	04/02/2027	9.02 Call	Bond Future	1707.1500	1.7072	2018.2700	2.0183	18.225	0.0000	0.0000
2026/03/27	R035	04/02/2027	9.02 Put	Bond Future	2775.2300	2.7752	4313.8800	4.3139	55.442	0.0000	0.0000
2026/03/27	R035	06/05/2027		Bond Future	9.2887	99.4512	9.5170	98.2313	2.457	0.0000	0.0000
2026/03/27	R035	06/05/2027	8.25 Call	Bond Future	295.9700	0.2960	984.4500	0.9845	232.618	0.0000	0.0000
2026/03/27	R035	06/05/2027	8.25 Put	Bond Future	6104.5700	6.1046	8012.9700	8.0130	31.262	0.0000	0.0000
2026/03/27	R038	07/05/2026		Bond Future	9.3550	111.9930	9.5569	110.4703	2.159	0.0000	0.0000
2026/03/27	R038	07/05/2026	11.40 Call	Bond Future	14143.9100	14.1439	12642.1000	12.6421	10.618	0.0000	0.0000
2026/03/27	R038	07/05/2026	11.40 Put	Bond Future	0.1200	0.0001	20.9900	0.0210	17,391.667	0.0000	0.0000
2026/03/27	R038	06/08/2026		Bond Future	9.4308	114.0285	9.6412	112.4745	2.230	0.0000	0.0000
2026/03/27	R038	06/08/2026	11.77 Call	Bond Future	15689.9800	15.6900	14289.6400	14.2896	8.925	0.0000	0.0000
2026/03/27	R038	06/08/2026	11.77 Put	Bond Future	18.3900	0.0184	172.0300	0.1720	835.454	0.0000	0.0000
2026/03/27	R038	05/11/2026		Bond Future	9.5013	110.6374	9.7191	109.0593	2.293	0.0000	0.0000
2026/03/27	R038	05/11/2026	10.72 Call	Bond Future	8878.1400	8.8781	8439.9000	8.4399	4.936	0.0000	0.0000
2026/03/27	R038	05/11/2026	10.72 Put	Bond Future	446.6800	0.4467	1586.5300	1.5865	255.183	0.0000	0.0000
2026/03/27	R038	04/02/2027		Bond Future	9.5728	112.7200	9.7987	111.1172	2.359	0.0000	0.0000
2026/03/27	R038	04/02/2027	9.60 Call	Bond Future	2959.5200	2.9595	3430.7700	3.4308	15.923	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	
2026/03/27	R038	04/02/2027	9.60 Put	Bond Future	2764.9300	2.7649	4838.9800	4.8390	75.013	0.0000	0.0000
2026/03/27	R038	06/05/2027		Bond Future	9.6544	109.3099	9.8845	107.7112	2.384	0.0000	0.0000
2026/03/27	R038	06/05/2027	8.71 Call	Bond Future	438.6900	0.4387	1502.5400	1.5025	242.506	0.0000	0.0000
2026/03/27	R038	06/05/2027	8.71 Put	Bond Future	7359.2400	7.3592	10021.8600	10.0219	36.181	0.0000	0.0000
2026/03/27	R053	07/05/2026		Bond Future	9.4415	122.5005	9.6431	120.2281	2.135	0.0000	0.0000
2026/03/27	R053	07/05/2026	11.69 Call	Bond Future	21725.4800	21.7255	19478.4900	19.4785	10.343	0.0000	0.0000
2026/03/27	R053	07/05/2026	11.69 Put	Bond Future	0.1200	0.0001	25.5600	0.0256	21,200.000	0.0000	0.0000
2026/03/27	R053	06/08/2026		Bond Future	9.4985	124.7269	9.7066	122.4094	2.192	0.0000	0.0000
2026/03/27	R053	06/08/2026	12.28 Call	Bond Future	25626.3500	25.6264	23512.0700	23.5121	8.250	0.0000	0.0000
2026/03/27	R053	06/08/2026	12.28 Put	Bond Future	10.7100	0.0107	213.9700	0.2140	1,897.852	0.0000	0.0000
2026/03/27	R053	06/08/2026	8.10 Put	Bond Future	17776.9700	17.7770	20350.7800	20.3508	14.478	0.0000	0.0000
2026/03/27	R053	06/08/2026	8.10 Call	Bond Future	2.7300	0.0027	259.0000	0.2590	9,387.179	0.0000	0.0000
2026/03/27	R053	06/08/2026	8.60 Put	Bond Future	11018.9000	11.0189	13853.9500	13.8540	25.729	0.0000	0.0000
2026/03/27	R053	06/08/2026	8.60 Call	Bond Future	74.0800	0.0741	591.5900	0.5916	698.583	0.0000	0.0000
2026/03/27	R053	06/08/2026	9.10 Call	Bond Future	1192.8400	1.1928	1566.9000	1.5669	31.359	0.0000	0.0000
2026/03/27	R053	06/08/2026	9.10 Put	Bond Future	5850.4700	5.8505	8542.0700	8.5421	46.007	0.0000	0.0000
2026/03/27	R053	06/08/2026	9.60 Call	Bond Future	3694.6600	3.6947	3717.8100	3.7178	0.627	0.0000	0.0000
2026/03/27	R053	06/08/2026	9.60 Put	Bond Future	2554.8100	2.5548	4895.5000	4.8955	91.619	0.0000	0.0000
2026/03/27	R053	05/11/2026		Bond Future	9.5506	121.1539	9.7646	118.7987	2.240	0.0000	0.0000
2026/03/27	R053	05/11/2026	11.21 Call	Bond Future	16887.1700	16.8872	15829.2700	15.8293	6.265	0.0000	0.0000
2026/03/27	R053	05/11/2026	11.21 Put	Bond Future	508.9900	0.5090	1806.3000	1.8063	254.879	0.0000	0.0000
2026/03/27	R053	04/02/2027		Bond Future	9.6026	123.4345	9.8226	121.0403	2.291	0.0000	0.0000
2026/03/27	R053	04/02/2027	9.99 Call	Bond Future	7210.6200	7.2106	7438.8400	7.4388	3.165	0.0000	0.0000
2026/03/27	R053	04/02/2027	9.99 Put	Bond Future	3049.3400	3.0493	5671.8100	5.6718	86.001	0.0000	0.0000
2026/03/27	R053	06/05/2027		Bond Future	9.6607	119.8434	9.8841	117.4416	2.313	0.0000	0.0000
2026/03/27	R053	06/05/2027	8.92 Call	Bond Future	1374.8400	1.3748	2862.3900	2.8624	108.198	0.0000	0.0000
2026/03/27	R053	06/05/2027	8.92 Put	Bond Future	9969.8700	9.9699	13859.1800	13.8592	39.011	0.0000	0.0000
2026/03/27	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/27	R186	07/05/2026	8.69 Call	Bond Future	53.4900	0.0535	52.8500	0.0529	1.196	0.0000	0.0000
2026/03/27	R186	07/05/2026	8.69 Put	Bond Future	53.4900	0.0535	52.8500	0.0529	1.196	0.0000	0.0000
2026/03/27	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/27	R186	06/08/2026	8.57 Call	Bond Future	64.9200	0.0649	64.6700	0.0647	0.385	0.0000	0.0000
2026/03/27	R186	06/08/2026	8.57 Put	Bond Future	64.9200	0.0649	64.6700	0.0647	0.385	0.0000	0.0000
2026/03/27	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/27	R186	05/11/2026	8.12 Call	Bond Future	41.7200	0.0417	41.6300	0.0416	0.216	0.0000	0.0000
2026/03/27	R186	05/11/2026	8.12 Put	Bond Future	41.7200	0.0417	41.6300	0.0416	0.216	0.0000	0.0000
2026/03/27	R202	07/05/2026		Bond Future	292.9019	292.9019	292.5267	292.5267	0.128	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	
2026/03/27	R202	07/05/2026	277.55 Call	Bond Future	15351.9300	15.3519	14976.7300	14.9767	2.444	0.0000	0.0000
2026/03/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R202	06/08/2026		Bond Future	292.8942	292.8942	292.5026	292.5026	0.134	0.0000	0.0000
2026/03/27	R202	06/08/2026	278.86 Call	Bond Future	14034.2200	14.0342	13642.6100	13.6426	2.790	0.0000	0.0000
2026/03/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R202	05/11/2026		Bond Future	298.3352	298.3352	297.9479	297.9479	0.130	0.0000	0.0000
2026/03/27	R202	05/11/2026	280.46 Call	Bond Future	17875.2200	17.8752	17487.9100	17.4879	2.167	0.0000	0.0000
2026/03/27	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R202	04/02/2027		Bond Future	298.5059	298.5059	298.1268	298.1268	0.127	0.0000	0.0000
2026/03/27	R202	04/02/2027	294.73 Call	Bond Future	3775.8800	3.7759	3396.8300	3.3968	10.039	0.0000	0.0000
2026/03/27	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R202	06/05/2027		Bond Future	304.0647	304.0647	303.7686	303.7686	0.097	0.0000	0.0000
2026/03/27	R202	06/05/2027	306.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R202	06/05/2027	306.99 Put	Bond Future	2925.3200	2.9253	3221.4100	3.2214	10.122	0.0000	0.0000
2026/03/27	R209	07/05/2026		Bond Future	9.1363	82.1762	9.3331	81.0780	2.155	0.0000	0.0000
2026/03/27	R209	07/05/2026	11.07 Call	Bond Future	10006.5000	10.0065	8930.3200	8.9303	10.755	0.0000	0.0000
2026/03/27	R209	07/05/2026	11.07 Put	Bond Future	0.1700	0.0002	22.2100	0.0222	12,964.706	0.0000	0.0000
2026/03/27	R209	06/08/2026		Bond Future	9.2036	83.6697	9.4084	82.5489	2.225	0.0000	0.0000
2026/03/27	R209	06/08/2026	11.39 Call	Bond Future	11019.3500	11.0194	10105.5400	10.1055	8.293	0.0000	0.0000
2026/03/27	R209	06/08/2026	11.39 Put	Bond Future	16.1300	0.0161	223.1400	0.2231	1,283.385	0.0000	0.0000
2026/03/27	R209	05/11/2026		Bond Future	9.2655	82.0535	9.4774	80.9153	2.288	0.0000	0.0000
2026/03/27	R209	05/11/2026	10.32 Call	Bond Future	5937.1800	5.9372	5661.8600	5.6619	4.637	0.0000	0.0000
2026/03/27	R209	05/11/2026	10.32 Put	Bond Future	470.7900	0.4708	1333.6200	1.3336	183.273	0.0000	0.0000
2026/03/27	R209	04/02/2027		Bond Future	9.3283	83.5980	9.5478	82.4421	2.353	0.0000	0.0000
2026/03/27	R209	04/02/2027	9.28 Call	Bond Future	1967.5300	1.9675	2341.3900	2.3414	19.001	0.0000	0.0000
2026/03/27	R209	04/02/2027	9.28 Put	Bond Future	2224.6100	2.2246	3754.3600	3.7544	68.765	0.0000	0.0000
2026/03/27	R209	04/02/2027	8.96 Call	Bond Future	1116.7500	1.1168	1632.5600	1.6326	46.188	0.0000	0.0000
2026/03/27	R209	04/02/2027	8.96 Put	Bond Future	3104.0400	3.1040	4775.7400	4.7757	53.856	0.0000	0.0000
2026/03/27	R209	04/02/2027	8.03 Put	Bond Future	7353.8700	7.3539	9043.2200	9.0432	22.972	0.0000	0.0000
2026/03/27	R209	04/02/2027	8.03 Call	Bond Future	68.0700	0.0681	601.5300	0.6015	783.693	0.0000	0.0000
2026/03/27	R209	06/05/2027	9.32 Call	Bond Future	2120.9900	2.1210	2555.3200	2.5553	20.478	0.0000	0.0000
2026/03/27	R209	06/05/2027	9.32 Put	Bond Future	2543.1600	2.5432	4129.8300	4.1298	62.390	0.0000	0.0000
2026/03/27	R209	06/05/2027	8.25 Put	Bond Future	6488.2200	6.4882	8364.3000	8.3643	28.915	0.0000	0.0000
2026/03/27	R209	06/05/2027	8.25 Call	Bond Future	208.7500	0.2088	932.4900	0.9325	346.702	0.0000	0.0000
2026/03/27	R209	06/05/2027		Bond Future	9.4008	81.9846	9.6242	80.8323	2.376	0.0000	0.0000
2026/03/27	R209	06/05/2027	8.41 Call	Bond Future	338.6900	0.3387	1050.7000	1.0507	210.225	0.0000	0.0000
2026/03/27	R209	06/05/2027	8.41 Put	Bond Future	5709.4800	5.7095	7573.8300	7.5738	32.654	0.0000	0.0000
2026/03/27	R210	07/05/2026		Bond Future	261.6384	261.6384	261.1867	261.1867	0.173	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
2026/03/27	R210	07/05/2026	255.40 Call	Bond Future		6238.3600	6.2384	5786.6900	5.7867	7.240	0.0000	0.0000
2026/03/27	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R210	06/08/2026		Bond Future		266.4584	266.4584	265.9900	265.9900	0.176	0.0000	0.0000
2026/03/27	R210	06/08/2026	259.84 Call	Bond Future		6618.4000	6.6184	6149.9800	6.1500	7.078	0.0000	0.0000
2026/03/27	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R210	05/11/2026		Bond Future		267.8800	267.8800	267.4143	267.4143	0.174	0.0000	0.0000
2026/03/27	R210	05/11/2026	253.33 Call	Bond Future		14550.0400	14.5500	14084.3200	14.0843	3.201	0.0000	0.0000
2026/03/27	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R210	04/02/2027		Bond Future		272.9828	272.9828	272.5202	272.5202	0.169	0.0000	0.0000
2026/03/27	R210	04/02/2027	266.03 Call	Bond Future		6952.7900	6.9528	6490.2000	6.4902	6.653	0.0000	0.0000
2026/03/27	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R210	06/05/2027		Bond Future		274.4639	274.4639	274.0767	274.0767	0.141	0.0000	0.0000
2026/03/27	R210	06/05/2027	271.13 Call	Bond Future		3333.9100	3.3339	2946.6900	2.9467	11.615	0.0000	0.0000
2026/03/27	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R213	07/05/2026		Bond Future		8.5159	95.4974	8.6939	94.8353	2.090	0.0000	0.0000
2026/03/27	R213	07/05/2026	9.80 Call	Bond Future		4659.6500	4.6597	4036.2600	4.0363	13.378	0.0000	0.0000
2026/03/27	R213	07/05/2026	9.80 Put	Bond Future		7.0000	0.0070	45.7200	0.0457	553.143	0.0000	0.0000
2026/03/27	R213	06/08/2026		Bond Future		8.5932	97.2330	8.7838	96.5559	2.218	0.0000	0.0000
2026/03/27	R213	06/08/2026	9.69 Call	Bond Future		3988.8200	3.9888	3581.1800	3.5812	10.220	0.0000	0.0000
2026/03/27	R213	06/08/2026	9.69 Put	Bond Future		171.9400	0.1719	441.4700	0.4415	156.758	0.0000	0.0000
2026/03/27	R213	05/11/2026		Bond Future		8.6685	95.4663	8.8709	94.7804	2.335	0.0000	0.0000
2026/03/27	R213	05/11/2026	8.75 Call	Bond Future		1421.2600	1.4213	1347.1600	1.3472	5.214	0.0000	0.0000
2026/03/27	R213	05/11/2026	8.75 Put	Bond Future		1144.3600	1.1444	1756.1500	1.7562	53.461	0.0000	0.0000
2026/03/27	R213	04/02/2027		Bond Future		8.7493	97.2632	8.9652	96.5687	2.468	0.0000	0.0000
2026/03/27	R213	04/02/2027	8.14 Call	Bond Future		498.0500	0.4981	620.7800	0.6208	24.642	0.0000	0.0000
2026/03/27	R213	04/02/2027	8.14 Put	Bond Future		2491.7500	2.4918	3308.9800	3.3090	32.797	0.0000	0.0000
2026/03/27	R213	06/05/2027		Bond Future		8.8446	95.5007	9.0673	94.8224	2.518	0.0000	0.0000
2026/03/27	R213	06/05/2027	7.56 Call	Bond Future		95.1700	0.0952	329.1200	0.3291	245.823	0.0000	0.0000
2026/03/27	R213	06/05/2027	7.56 Put	Bond Future		4126.6600	4.1267	5038.9500	5.0390	22.107	0.0000	0.0000
2026/03/27	R213	06/05/2027	9.25 Call	Bond Future		2271.5000	2.2715	2258.6700	2.2587	0.565	0.0000	0.0000
2026/03/27	R213	06/05/2027	9.25 Put	Bond Future		1041.3000	1.0413	1706.8100	1.7068	63.911	0.0000	0.0000
2026/03/27	R213	06/05/2027	8.13 Put	Bond Future		2671.4100	2.6714	3563.7100	3.5637	33.402	0.0000	0.0000
2026/03/27	R213	06/05/2027	8.13 Call	Bond Future		454.1700	0.4542	668.1300	0.6681	47.110	0.0000	0.0000
2026/03/27	R214	07/05/2026		Bond Future		9.4743	77.8542	9.6759	76.5535	2.128	0.0000	0.0000
2026/03/27	R214	07/05/2026	11.53 Call	Bond Future		11910.8500	11.9109	10634.9700	10.6350	10.712	0.0000	0.0000
2026/03/27	R214	07/05/2026	11.53 Put	Bond Future		0.1300	0.0001	24.8800	0.0249	19,038.462	0.0000	0.0000
2026/03/27	R214	06/08/2026		Bond Future		9.5373	79.2692	9.7457	77.9424	2.185	0.0000	0.0000
2026/03/27	R214	06/08/2026	11.97 Call	Bond Future		13654.4700	13.6545	12508.3800	12.5084	8.394	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	
2026/03/27	R214	06/08/2026	11.97 Put	Bond Future	11.1000	0.0111	191.8100	0.1918	1,628.018	0.0000	0.0000
2026/03/27	R214	05/11/2026		Bond Future	9.5974	77.4265	9.8119	76.0784	2.235	0.0000	0.0000
2026/03/27	R214	05/11/2026	10.97 Call	Bond Future	8492.2800	8.4923	7995.1400	7.9951	5.854	0.0000	0.0000
2026/03/27	R214	05/11/2026	10.97 Put	Bond Future	416.8900	0.4169	1267.8500	1.2679	204.121	0.0000	0.0000
2026/03/27	R214	04/02/2027		Bond Future	9.6591	78.8838	9.8800	77.5138	2.287	0.0000	0.0000
2026/03/27	R214	04/02/2027	9.90 Call	Bond Future	3490.4200	3.4904	3767.7800	3.7678	7.946	0.0000	0.0000
2026/03/27	R214	04/02/2027	9.90 Put	Bond Future	1998.0700	1.9981	3645.4500	3.6455	82.449	0.0000	0.0000
2026/03/27	R214	06/05/2027		Bond Future	9.7242	77.0368	9.9483	75.6648	2.305	0.0000	0.0000
2026/03/27	R214	06/05/2027	8.88 Call	Bond Future	527.3800	0.5274	1511.6000	1.5116	186.624	0.0000	0.0000
2026/03/27	R214	06/05/2027	8.88 Put	Bond Future	6021.1600	6.0212	8377.4100	8.3774	39.133	0.0000	0.0000
2026/03/27	R248	07/05/2026		Bond Future	9.5226	94.6654	9.7242	92.9566	2.117	0.0000	0.0000
2026/03/27	R248	07/05/2026	11.72 Call	Bond Future	16185.1600	16.1852	14498.2200	14.4982	10.423	0.0000	0.0000
2026/03/27	R248	07/05/2026	11.72 Put	Bond Future	0.1100	0.0001	21.9600	0.0220	19,863.636	0.0000	0.0000
2026/03/27	R248	07/05/2026	8.30 Put	Bond Future	11550.0800	11.5501	13268.7700	13.2688	14.880	0.0000	0.0000
2026/03/27	R248	07/05/2026	8.30 Call	Bond Future	0.0000	0.0000	9.9000	0.0099	100.000	0.0000	0.0000
2026/03/27	R248	07/05/2026	8.70 Put	Bond Future	7534.2000	7.5342	9290.3500	9.2904	23.309	0.0000	0.0000
2026/03/27	R248	07/05/2026	8.70 Call	Bond Future	1.1300	0.0011	48.4900	0.0485	4,191.150	0.0000	0.0000
2026/03/27	R248	07/05/2026	9.18 Call	Bond Future	238.2200	0.2382	346.1100	0.3461	45.290	0.0000	0.0000
2026/03/27	R248	07/05/2026	9.18 Put	Bond Future	3262.9500	3.2630	5079.6300	5.0796	55.676	0.0000	0.0000
2026/03/27	R248	07/05/2026	9.19 Call	Bond Future	254.9500	0.2550	359.5100	0.3595	41.012	0.0000	0.0000
2026/03/27	R248	07/05/2026	9.19 Put	Bond Future	3189.1800	3.1892	5002.5300	5.0025	56.859	0.0000	0.0000
2026/03/27	R248	06/08/2026	9.00 Call	Bond Future	717.2400	0.7172	837.2100	0.8372	16.727	0.0000	0.0000
2026/03/27	R248	06/08/2026	9.00 Put	Bond Future	5884.4300	5.8844	7747.2700	7.7473	31.657	0.0000	0.0000
2026/03/27	R248	06/08/2026	10.00 Call	Bond Future	4641.2800	4.6413	4298.6700	4.2987	7.382	0.0000	0.0000
2026/03/27	R248	06/08/2026	10.00 Put	Bond Future	1194.7600	1.1948	2595.0200	2.5950	117.200	0.0000	0.0000
2026/03/27	R248	06/08/2026		Bond Future	9.5820	96.3859	9.7902	94.6430	2.173	0.0000	0.0000
2026/03/27	R248	06/08/2026	12.37 Call	Bond Future	19543.7700	19.5438	17942.3100	17.9423	8.194	0.0000	0.0000
2026/03/27	R248	06/08/2026	12.37 Put	Bond Future	7.0800	0.0071	148.4900	0.1485	1,997.316	0.0000	0.0000
2026/03/27	R248	05/11/2026		Bond Future	9.6383	93.7160	9.8523	91.9448	2.220	0.0000	0.0000
2026/03/27	R248	05/11/2026	11.31 Call	Bond Future	12857.4000	12.8574	12051.5800	12.0516	6.267	0.0000	0.0000
2026/03/27	R248	05/11/2026	11.31 Put	Bond Future	366.1900	0.3662	1331.5200	1.3315	263.615	0.0000	0.0000
2026/03/27	R248	04/02/2027		Bond Future	9.6958	95.4800	9.9160	93.6797	2.271	0.0000	0.0000
2026/03/27	R248	04/02/2027	10.11 Call	Bond Future	5448.3900	5.4484	5768.8900	5.7689	5.882	0.0000	0.0000
2026/03/27	R248	04/02/2027	10.11 Put	Bond Future	2108.5600	2.1086	4229.3600	4.2294	100.580	0.0000	0.0000
2026/03/27	R248	06/05/2027		Bond Future	9.7561	92.7964	9.9795	90.9911	2.290	0.0000	0.0000
2026/03/27	R248	06/05/2027	9.05 Call	Bond Future	1031.2900	1.0313	2272.6700	2.2727	120.372	0.0000	0.0000
2026/03/27	R248	06/05/2027	9.05 Put	Bond Future	7134.5800	7.1346	10181.3400	10.1813	42.704	0.0000	0.0000
2026/03/27	R2R9	07/05/2026		Bond Future	9.4545	104.2084	9.6614	102.6684	2.188	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	
2026/03/27	R2R9	07/05/2026	99.91 Call	Bond Future	93358.7000	93.3587	91818.7300	91.8187	1.650	0.0000	0.0000
2026/03/27	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R2R9	06/08/2026		Bond Future	9.5292	106.1024	9.7442	104.5311	2.257	0.0000	0.0000
2026/03/27	R2R9	06/08/2026	101.74 Call	Bond Future	92982.9000	92.9829	91411.6000	91.4116	1.690	0.0000	0.0000
2026/03/27	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R2R9	05/11/2026		Bond Future	9.5986	103.0701	9.8210	101.4741	2.316	0.0000	0.0000
2026/03/27	R2R9	05/11/2026	98.56 Call	Bond Future	92100.0100	92.1000	90503.9900	90.5040	1.733	0.0000	0.0000
2026/03/27	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R2R9	04/02/2027		Bond Future	9.6691	105.0102	9.8992	103.3887	2.379	0.0000	0.0000
2026/03/27	R2R9	04/02/2027	9.89 Call	Bond Future	3294.7600	3.2948	4068.8300	4.0688	23.494	0.0000	0.0000
2026/03/27	R2R9	04/02/2027	9.89 Put	Bond Future	1737.0800	1.7371	4132.6300	4.1326	137.907	0.0000	0.0000
2026/03/27	R2R9	06/05/2027		Bond Future	9.7488	101.9627	9.9831	100.3425	2.403	0.0000	0.0000
2026/03/27	R2R9	06/05/2027	8.83 Call	Bond Future	658.0800	0.6581	1632.0400	1.6320	148.000	0.0000	0.0000
2026/03/27	R2R9	06/05/2027	8.83 Put	Bond Future	7380.8900	7.3809	9975.0000	9.9750	35.146	0.0000	0.0000
2026/03/27	R4R2	07/05/2026		Bond Future	9.5427	105.8556	9.7494	104.1437	2.167	0.0000	0.0000
2026/03/27	R4R2	07/05/2026	100.23 Call	Bond Future	94766.4800	94.7665	93054.6300	93.0546	1.806	0.0000	0.0000
2026/03/27	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R4R2	06/08/2026		Bond Future	9.6134	107.7795	9.8277	106.0332	2.230	0.0000	0.0000
2026/03/27	R4R2	06/08/2026	102.06 Call	Bond Future	94362.2600	94.3623	92615.9400	92.6159	1.851	0.0000	0.0000
2026/03/27	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R4R2	05/11/2026		Bond Future	9.6789	104.6520	9.9001	102.8777	2.284	0.0000	0.0000
2026/03/27	R4R2	05/11/2026	98.76 Call	Bond Future	93429.3800	93.4294	91655.1300	91.6551	1.899	0.0000	0.0000
2026/03/27	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	R4R2	04/02/2027		Bond Future	9.7452	106.6219	9.9734	104.8189	2.341	0.0000	0.0000
2026/03/27	R4R2	04/02/2027	10.13 Call	Bond Future	4490.3800	4.4904	5194.1100	5.1941	15.672	0.0000	0.0000
2026/03/27	R4R2	04/02/2027	10.13 Put	Bond Future	1476.9000	1.4769	3983.5900	3.9836	169.726	0.0000	0.0000
2026/03/27	R4R2	06/05/2027		Bond Future	9.8195	103.4778	10.0516	101.6734	2.364	0.0000	0.0000
2026/03/27	R4R2	06/05/2027	9.00 Call	Bond Future	888.8200	0.8888	2035.0600	2.0351	128.962	0.0000	0.0000
2026/03/27	R4R2	06/05/2027	9.00 Put	Bond Future	7655.3600	7.6554	10606.0200	10.6060	38.544	0.0000	0.0000
2026/03/27	RR87	07/05/2026		Bond Future	7.2035	102.8022	7.2438	102.7795	0.559	0.0000	0.0000
2026/03/27	RR87	07/05/2026	6.81 Call	Bond Future	3.7033	0.0037	7.6158	0.0076	105.652	0.0000	0.0000
2026/03/27	RR87	07/05/2026	6.81 Put	Bond Future	226.1533	0.2262	252.8058	0.2528	11.785	0.0000	0.0000
2026/03/27	RR87	06/08/2026		Bond Future	7.0957	100.9297	7.1737	100.9021	1.099	0.0000	0.0000
2026/03/27	RR87	06/08/2026	6.53 Call	Bond Future	7.8105	0.0078	16.8250	0.0168	115.415	0.0000	0.0000
2026/03/27	RR87	06/08/2026	6.53 Put	Bond Future	208.0305	0.2080	244.5950	0.2446	17.577	0.0000	0.0000
2026/03/27	RR87	05/11/2026		Bond Future	6.2242	102.7814	6.4338	102.7574	3.368	0.0000	0.0000
2026/03/27	RR87	05/11/2026	5.27 Call	Bond Future	0.5584	0.0006	1.6133	0.0016	188.911	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	
2026/03/27	RR87	05/11/2026	5.27 Put	Bond Future	110.0784	0.1101	135.1533	0.1352	22.779	0.0000	0.0000
2026/03/27	RR88	07/05/2026		Bond Future	7.4650	105.4252	7.6662	105.1221	2.695	0.0000	0.0000
2026/03/27	RR88	07/05/2026	6.84 Call	Bond Future	2.1019	0.0021	1.4863	0.0015	29.286	0.0000	0.0000
2026/03/27	RR88	07/05/2026	6.84 Put	Bond Future	950.8019	0.9508	1253.2463	1.2532	31.809	0.0000	0.0000
2026/03/27	RR88	06/08/2026		Bond Future	7.5028	104.4893	7.7470	104.1975	3.256	0.0000	0.0000
2026/03/27	RR88	06/08/2026	6.79 Call	Bond Future	28.7904	0.0288	35.7140	0.0357	24.049	0.0000	0.0000
2026/03/27	RR88	06/08/2026	6.79 Put	Bond Future	886.3204	0.8863	1184.9940	1.1850	33.698	0.0000	0.0000
2026/03/27	RR88	05/11/2026		Bond Future	7.4959	105.7735	7.7941	105.4634	3.977	0.0000	0.0000
2026/03/27	RR88	05/11/2026	6.71 Call	Bond Future	37.7015	0.0377	49.8479	0.0498	32.217	0.0000	0.0000
2026/03/27	RR88	05/11/2026	6.71 Put	Bond Future	861.1815	0.8612	1183.4079	1.1834	37.417	0.0000	0.0000
2026/03/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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