



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/02/2026 TO 26/02/2026

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
2026/02/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/26	2029	07/05/2026		Bond Future	147.1284	147.1284	147.2982	0.115	0.0000	0.0000
2026/02/26	2029	07/05/2026	141.82 Call	Bond Future	5308.3900	5.3084	5478.1700	3.198	0.0000	0.0000
2026/02/26	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2029	06/08/2026		Bond Future	149.7949	149.7949	149.9678	0.115	0.0000	0.0000
2026/02/26	2029	06/08/2026	144.10 Call	Bond Future	5694.8800	5.6949	5867.7900	3.036	0.0000	0.0000
2026/02/26	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0

0

0

0

0

0

4,443

0

0

0

0

0

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	
2026/02/26	2029	05/11/2026		Bond Future	150.9382	150.9382	151.1142	151.1142	0.117	0.0000	0.0000
2026/02/26	2029	05/11/2026	147.56 Call	Bond Future	3378.2300	3.3782	3554.1600	3.5542	5.208	0.0000	0.0000
2026/02/26	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2029	04/02/2027		Bond Future	153.5712	153.5712	153.7506	153.7506	0.117	0.0000	0.0000
2026/02/26	2029	04/02/2027	149.72 Call	Bond Future	3851.1500	3.8512	4030.5800	4.0306	4.659	0.0000	0.0000
2026/02/26	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2029	06/05/2027		Bond Future	154.6853	154.6853	154.8677	154.8677	0.118	0.0000	0.0000
2026/02/26	2029	06/05/2027	153.32 Call	Bond Future	1365.2900	1.3653	1547.6500	1.5477	13.357	0.0000	0.0000
2026/02/26	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2030	07/05/2026	7.21 Put	Bond Future	253.7600	0.2538	275.9000	0.2759	8.725	0.0000	0.0000
2026/02/26	2030	07/05/2026	7.21 Call	Bond Future	661.3700	0.6614	614.3700	0.6144	7.106	0.0000	0.0000
2026/02/26	2030	07/05/2026	7.71 Put	Bond Future	36.3200	0.0363	39.6200	0.0396	9.086	0.0000	0.0000
2026/02/26	2030	07/05/2026	7.71 Call	Bond Future	2060.9100	2.0609	1995.0700	1.9951	3.195	0.0000	0.0000
2026/02/26	2030	07/05/2026	7.92 Call	Bond Future	2710.6600	2.7107	2642.9100	2.6429	2.499	0.0000	0.0000
2026/02/26	2030	07/05/2026	7.92 Put	Bond Future	16.2700	0.0163	17.6600	0.0177	8.543	0.0000	0.0000
2026/02/26	2030	07/05/2026		Bond Future	7.0855	105.1608	7.1066	105.0917	0.298	0.0000	0.0000
2026/02/26	2030	07/05/2026	9.39 Call	Bond Future	7233.3600	7.2334	7164.2200	7.1642	0.956	0.0000	0.0000
2026/02/26	2030	07/05/2026	9.39 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2026/02/26	2030	06/08/2026		Bond Future	7.0834	103.0316	7.1063	102.9612	0.323	0.0000	0.0000
2026/02/26	2030	06/08/2026	9.22 Call	Bond Future	6338.7000	6.3387	6268.8600	6.2689	1.102	0.0000	0.0000
2026/02/26	2030	06/08/2026	9.22 Put	Bond Future	10.8300	0.0108	11.3600	0.0114	4.894	0.0000	0.0000
2026/02/26	2030	06/08/2026	7.21 Put	Bond Future	480.2800	0.4803	507.2600	0.5073	5.618	0.0000	0.0000
2026/02/26	2030	06/08/2026	7.21 Call	Bond Future	869.2400	0.8692	825.8500	0.8259	4.992	0.0000	0.0000
2026/02/26	2030	06/08/2026	7.71 Put	Bond Future	176.5200	0.1765	186.8700	0.1869	5.863	0.0000	0.0000
2026/02/26	2030	06/08/2026	7.71 Call	Bond Future	2083.9600	2.0840	2023.9400	2.0239	2.880	0.0000	0.0000
2026/02/26	2030	06/08/2026	8.06 Call	Bond Future	3043.4500	3.0435	2978.2500	2.9783	2.142	0.0000	0.0000
2026/02/26	2030	06/08/2026	8.06 Put	Bond Future	89.5500	0.0896	94.7200	0.0947	5.773	0.0000	0.0000
2026/02/26	2030	05/11/2026		Bond Future	7.0807	104.8084	7.1054	104.7370	0.350	0.0000	0.0000
2026/02/26	2030	05/11/2026	8.39 Call	Bond Future	3816.0000	3.8160	3750.3600	3.7504	1.720	0.0000	0.0000
2026/02/26	2030	05/11/2026	8.39 Put	Bond Future	123.0300	0.1230	128.7600	0.1288	4.657	0.0000	0.0000
2026/02/26	2030	04/02/2027		Bond Future	7.0876	102.6050	7.1146	102.5327	0.381	0.0000	0.0000
2026/02/26	2030	04/02/2027	7.82 Call	Bond Future	2322.7600	2.3228	2266.4500	2.2665	2.424	0.0000	0.0000
2026/02/26	2030	04/02/2027	7.82 Put	Bond Future	382.7800	0.3828	398.7800	0.3988	4.180	0.0000	0.0000
2026/02/26	2030	06/05/2027		Bond Future	7.1256	104.3233	7.1552	104.2501	0.416	0.0000	0.0000
2026/02/26	2030	06/05/2027	7.27 Call	Bond Future	1191.8400	1.1918	1150.0400	1.1500	3.507	0.0000	0.0000
2026/02/26	2030	06/05/2027	7.27 Put	Bond Future	835.6900	0.8357	867.1100	0.8671	3.760	0.0000	0.0000
2026/02/26	2031	07/05/2026		Bond Future	115.9096	115.9096	116.1362	116.1362	0.196	0.0000	0.0000
2026/02/26	2031	07/05/2026	113.84 Call	Bond Future	2070.6700	2.0707	2296.5800	2.2966	10.910	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	
2026/02/26	2031	07/05/2026	113.84 Put	Bond Future	1.0900	0.0011	0.3900	0.0004	64.220	0.0000	0.0000
2026/02/26	2031	06/08/2026		Bond Future	115.5978	115.5978	115.8283	115.8283	0.199	0.0000	0.0000
2026/02/26	2031	06/08/2026	113.81 Call	Bond Future	1820.8100	1.8208	2038.8200	2.0388	11.973	0.0000	0.0000
2026/02/26	2031	06/08/2026	113.81 Put	Bond Future	33.0000	0.0330	20.5200	0.0205	37.818	0.0000	0.0000
2026/02/26	2031	05/11/2026		Bond Future	117.6187	117.6187	117.8535	117.8535	0.200	0.0000	0.0000
2026/02/26	2031	05/11/2026	111.49 Call	Bond Future	6128.6700	6.1287	6363.4500	6.3635	3.831	0.0000	0.0000
2026/02/26	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2031	04/02/2027		Bond Future	117.2201	117.2201	117.4584	117.4584	0.203	0.0000	0.0000
2026/02/26	2031	04/02/2027	116.18 Call	Bond Future	1302.5400	1.3025	1483.3800	1.4834	13.884	0.0000	0.0000
2026/02/26	2031	04/02/2027	116.18 Put	Bond Future	262.4500	0.2625	204.9400	0.2049	21.913	0.0000	0.0000
2026/02/26	2031	06/05/2027		Bond Future	119.2119	119.2119	119.4547	119.4547	0.204	0.0000	0.0000
2026/02/26	2031	06/05/2027	116.87 Call	Bond Future	2417.8400	2.4178	2640.7800	2.6408	9.221	0.0000	0.0000
2026/02/26	2031	06/05/2027	116.87 Put	Bond Future	75.9300	0.0759	56.0900	0.0561	26.129	0.0000	0.0000
2026/02/26	2032	07/05/2026		Bond Future	7.5082	104.4104	7.5235	104.3371	0.204	0.0000	0.0000
2026/02/26	2032	07/05/2026	10.14 Call	Bond Future	11706.9100	11.7069	11633.6200	11.6336	0.626	0.0000	0.0000
2026/02/26	2032	07/05/2026	10.14 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2026/02/26	2032	06/08/2026		Bond Future	7.5268	106.2771	7.5430	106.2025	0.215	0.0000	0.0000
2026/02/26	2032	06/08/2026	10.12 Call	Bond Future	11164.7900	11.1648	11090.3000	11.0903	0.667	0.0000	0.0000
2026/02/26	2032	06/08/2026	10.12 Put	Bond Future	5.1400	0.0051	5.2600	0.0053	2.335	0.0000	0.0000
2026/02/26	2032	05/11/2026		Bond Future	7.5534	103.9528	7.5705	103.8772	0.226	0.0000	0.0000
2026/02/26	2032	05/11/2026	9.16 Call	Bond Future	6970.5400	6.9705	6898.4900	6.8985	1.034	0.0000	0.0000
2026/02/26	2032	05/11/2026	9.16 Put	Bond Future	128.2700	0.1283	131.8900	0.1319	2.822	0.0000	0.0000
2026/02/26	2032	04/02/2027		Bond Future	7.5902	105.7408	7.6082	105.6641	0.237	0.0000	0.0000
2026/02/26	2032	04/02/2027	8.48 Call	Bond Future	4214.6200	4.2146	4151.3500	4.1514	1.501	0.0000	0.0000
2026/02/26	2032	04/02/2027	8.48 Put	Bond Future	506.4800	0.5065	519.9000	0.5199	2.650	0.0000	0.0000
2026/02/26	2032	06/05/2027		Bond Future	7.6410	103.3565	7.6601	103.2789	0.249	0.0000	0.0000
2026/02/26	2032	06/05/2027	7.80 Call	Bond Future	2032.3100	2.0323	1986.5100	1.9865	2.254	0.0000	0.0000
2026/02/26	2032	06/05/2027	7.80 Put	Bond Future	1386.5000	1.3865	1418.3400	1.4183	2.296	0.0000	0.0000
2026/02/26	2033	07/05/2026		Bond Future	145.8461	145.8461	146.2649	146.2649	0.287	0.0000	0.0000
2026/02/26	2033	07/05/2026	135.16 Call	Bond Future	10686.0600	10.6861	11104.8500	11.1049	3.919	0.0000	0.0000
2026/02/26	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2033	06/08/2026		Bond Future	148.4893	148.4893	148.9157	148.9157	0.287	0.0000	0.0000
2026/02/26	2033	06/08/2026	134.25 Call	Bond Future	14239.3200	14.2393	14665.7000	14.6657	2.994	0.0000	0.0000
2026/02/26	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2033	05/11/2026		Bond Future	149.5077	149.5077	149.9417	149.9417	0.290	0.0000	0.0000
2026/02/26	2033	05/11/2026	137.26 Call	Bond Future	12247.7300	12.2477	12681.7000	12.6817	3.543	0.0000	0.0000
2026/02/26	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2033	04/02/2027		Bond Future	152.1159	152.1159	152.5578	152.5578	0.290	0.0000	0.0000

0

1,893

0

0

0

0

0

0

0

0

0

0

168,160

0

0

230

0

0

0

0

0

0

0

0

0

0

7,827

0

0

0

0

0

0

0

0

0

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	
2026/02/26	2033	04/02/2027	142.71 Call	Bond Future	9405.9300	9.4059	9847.8000	9.8478	4.698	0.0000	0.0000
2026/02/26	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2033	06/05/2027		Bond Future	153.1008	153.1008	153.5501	153.5501	0.293	0.0000	0.0000
2026/02/26	2033	06/05/2027	151.21 Call	Bond Future	1890.7600	1.8908	2340.0800	2.3401	23.764	0.0000	0.0000
2026/02/26	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2037	07/05/2026	9.00 Put	Bond Future	59.5800	0.0596	63.3900	0.0634	6.395	0.0000	0.0000
2026/02/26	2037	07/05/2026	9.00 Call	Bond Future	6028.3600	6.0284	5887.7800	5.8878	2.332	0.0000	0.0000
2026/02/26	2037	07/05/2026	9.49 Put	Bond Future	12.5500	0.0126	13.1700	0.0132	4.940	0.0000	0.0000
2026/02/26	2037	07/05/2026	9.49 Call	Bond Future	9160.2000	9.1602	9016.4300	9.0164	1.570	0.0000	0.0000
2026/02/26	2037	07/05/2026	10.06 Call	Bond Future	12672.9100	12.6729	12528.5900	12.5286	1.139	0.0000	0.0000
2026/02/26	2037	07/05/2026	10.06 Put	Bond Future	2.2600	0.0023	2.3300	0.0023	3.097	0.0000	0.0000
2026/02/26	2037	07/05/2026	12.40 Call	Bond Future	25375.9400	25.3759	25231.5500	25.2316	0.569	0.0000	0.0000
2026/02/26	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2037	07/05/2026	10.95 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/02/26	2037	07/05/2026	10.95 Call	Bond Future	17819.6900	17.8197	17675.2900	17.6753	0.810	0.0000	0.0000
2026/02/26	2037	07/05/2026		Bond Future	8.1358	104.9236	8.1559	104.7792	0.247	0.0000	0.0000
2026/02/26	2037	07/05/2026	11.32 Call	Bond Future	19841.7000	19.8417	19697.3100	19.6973	0.728	0.0000	0.0000
2026/02/26	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2037	06/08/2026	11.30 Call	Bond Future	19209.2500	19.2093	19062.4300	19.0624	0.764	0.0000	0.0000
2026/02/26	2037	06/08/2026	11.30 Put	Bond Future	2.1800	0.0022	2.2700	0.0023	4.128	0.0000	0.0000
2026/02/26	2037	06/08/2026	10.70 Call	Bond Future	15938.8000	15.9388	15792.4400	15.7924	0.918	0.0000	0.0000
2026/02/26	2037	06/08/2026	10.70 Put	Bond Future	14.4300	0.0144	14.9800	0.0150	3.812	0.0000	0.0000
2026/02/26	2037	06/08/2026	10.02 Put	Bond Future	52.0200	0.0520	54.2100	0.0542	4.210	0.0000	0.0000
2026/02/26	2037	06/08/2026	10.02 Call	Bond Future	12038.8000	12.0388	11894.0800	11.8941	1.202	0.0000	0.0000
2026/02/26	2037	06/08/2026		Bond Future	8.1735	102.5395	8.1944	102.3926	0.255	0.0000	0.0000
2026/02/26	2037	06/08/2026	11.71 Call	Bond Future	21353.1000	21.3531	21206.2100	21.2062	0.688	0.0000	0.0000
2026/02/26	2037	06/08/2026	11.71 Put	Bond Future	0.5200	0.0005	0.5400	0.0005	3.846	0.0000	0.0000
2026/02/26	2037	05/11/2026		Bond Future	8.2111	104.3077	8.2327	104.1585	0.263	0.0000	0.0000
2026/02/26	2037	05/11/2026	10.62 Call	Bond Future	15093.0200	15.0930	14946.6700	14.9467	0.970	0.0000	0.0000
2026/02/26	2037	05/11/2026	10.62 Put	Bond Future	82.9300	0.0829	85.7600	0.0858	3.413	0.0000	0.0000
2026/02/26	2037	05/11/2026	10.83 Call	Bond Future	16227.8100	16.2278	16080.5000	16.0805	0.908	0.0000	0.0000
2026/02/26	2037	05/11/2026	10.83 Put	Bond Future	53.4200	0.0534	55.2900	0.0553	3.501	0.0000	0.0000
2026/02/26	2037	05/11/2026	10.23 Call	Bond Future	12931.9400	12.9319	12787.6700	12.7877	1.116	0.0000	0.0000
2026/02/26	2037	05/11/2026	10.23 Put	Bond Future	141.4400	0.1414	146.3500	0.1464	3.471	0.0000	0.0000
2026/02/26	2037	05/11/2026	9.46 Put	Bond Future	356.9900	0.3570	370.3000	0.3703	3.728	0.0000	0.0000
2026/02/26	2037	05/11/2026	9.46 Call	Bond Future	8536.2900	8.5363	8400.4200	8.4004	1.592	0.0000	0.0000
2026/02/26	2037	04/02/2027		Bond Future	8.2558	101.8452	8.2782	101.6937	0.271	0.0000	0.0000
2026/02/26	2037	04/02/2027	9.51 Call	Bond Future	8648.7100	8.6487	8516.0200	8.5160	1.534	0.0000	0.0000

0
0
0
0
0
0
1,500
0
1,500
0
1,500
0
142
0
142
203,450
0
0
0
2,541
0
2,541
0
2,541
2,559
0
0
0
0
0
0
0
4,490
0
4,490
0
4,490
0
0

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	
2026/02/26	2037	04/02/2027	9.51 Put	Bond Future	593.6900	0.5937	612.5300	0.6125	3.173	0.0000	0.0000
2026/02/26	2037	04/02/2027	9.81 Call	Bond Future	10289.5900	10.2896	10151.7200	10.1517	1.340	0.0000	0.0000
2026/02/26	2037	04/02/2027	9.81 Put	Bond Future	434.2800	0.4343	447.9400	0.4479	3.145	0.0000	0.0000
2026/02/26	2037	04/02/2027	9.31 Call	Bond Future	7556.7600	7.5568	7428.5200	7.4285	1.697	0.0000	0.0000
2026/02/26	2037	04/02/2027	9.31 Put	Bond Future	728.1400	0.7281	751.4300	0.7514	3.199	0.0000	0.0000
2026/02/26	2037	04/02/2027	8.44 Put	Bond Future	1914.3500	1.9144	1973.5100	1.9735	3.090	0.0000	0.0000
2026/02/26	2037	04/02/2027	8.44 Call	Bond Future	3153.0900	3.1531	3060.7200	3.0607	2.930	0.0000	0.0000
2026/02/26	2037	06/05/2027		Bond Future	8.3140	103.5504	8.3372	103.3966	0.279	0.0000	0.0000
2026/02/26	2037	06/05/2027	8.58 Call	Bond Future	3864.8700	3.8649	3768.6800	3.7687	2.489	0.0000	0.0000
2026/02/26	2037	06/05/2027	8.58 Put	Bond Future	2120.0400	2.1200	2177.6400	2.1776	2.717	0.0000	0.0000
2026/02/26	2038	07/05/2026		Bond Future	164.9431	164.9431	164.6887	164.6887	0.154	0.0000	0.0000
2026/02/26	2038	07/05/2026	144.53 Call	Bond Future	20413.1300	20.4131	20158.7400	20.1587	1.246	0.0000	0.0000
2026/02/26	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2038	06/08/2026		Bond Future	165.7422	165.7422	165.4830	165.4830	0.156	0.0000	0.0000
2026/02/26	2038	06/08/2026	144.72 Call	Bond Future	21022.1700	21.0222	20762.9800	20.7630	1.233	0.0000	0.0000
2026/02/26	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2038	05/11/2026		Bond Future	168.6401	168.6401	168.3767	168.3767	0.156	0.0000	0.0000
2026/02/26	2038	05/11/2026	146.31 Call	Bond Future	22330.1400	22.3301	22066.7000	22.0667	1.180	0.0000	0.0000
2026/02/26	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2038	04/02/2027		Bond Future	169.3576	169.3576	169.0893	169.0893	0.158	0.0000	0.0000
2026/02/26	2038	04/02/2027	153.83 Call	Bond Future	15527.6300	15.5276	15259.3200	15.2593	1.728	0.0000	0.0000
2026/02/26	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2038	06/05/2027		Bond Future	172.2374	172.2374	171.9651	171.9651	0.158	0.0000	0.0000
2026/02/26	2038	06/05/2027	166.10 Call	Bond Future	6137.4400	6.1374	5865.1100	5.8651	4.437	0.0000	0.0000
2026/02/26	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2040	07/05/2026	8.65 Put	Bond Future	460.0200	0.4600	493.0800	0.4931	7.187	0.0000	0.0000
2026/02/26	2040	07/05/2026	8.65 Call	Bond Future	2783.2700	2.7833	2649.1600	2.6492	4.818	0.0000	0.0000
2026/02/26	2040	07/05/2026	12.53 Call	Bond Future	27969.6400	27.9696	27802.4700	27.8025	0.598	0.0000	0.0000
2026/02/26	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2040	07/05/2026	12.03 Call	Bond Future	25228.9800	25.2290	25061.8100	25.0618	0.663	0.0000	0.0000
2026/02/26	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2040	07/05/2026	11.12 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2026/02/26	2040	07/05/2026	11.12 Call	Bond Future	19856.0300	19.8560	19688.8600	19.6889	0.842	0.0000	0.0000
2026/02/26	2040	07/05/2026	12.22 Call	Bond Future	26287.3200	26.2873	26120.1500	26.1202	0.636	0.0000	0.0000
2026/02/26	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2040	07/05/2026	11.72 Call	Bond Future	23456.2900	23.4563	23289.1200	23.2891	0.713	0.0000	0.0000
2026/02/26	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2040	07/05/2026	10.70 Put	Bond Future	0.5500	0.0006	0.5600	0.0006	1.818	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2026/02/26	2040	07/05/2026	10.70 Call	Bond Future	17196.0400	17.1960	17028.8800	17.0289	0.972	0.0000	0.0000
2026/02/26	2040	07/05/2026		Bond Future	8.3677	107.5910	8.3877	107.4238	0.239	0.0000	0.0000
2026/02/26	2040	07/05/2026	11.67 Call	Bond Future	23164.9100	23.1649	22997.7400	22.9977	0.722	0.0000	0.0000
2026/02/26	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2040	06/08/2026		Bond Future	8.4083	105.0041	8.4290	104.8339	0.246	0.0000	0.0000
2026/02/26	2040	06/08/2026	12.19 Call	Bond Future	25570.5500	25.5706	25400.3600	25.4004	0.666	0.0000	0.0000
2026/02/26	2040	06/08/2026	12.19 Put	Bond Future	0.3000	0.0003	0.3200	0.0003	6.667	0.0000	0.0000
2026/02/26	2040	05/11/2026		Bond Future	8.4484	106.8148	8.4697	106.6419	0.253	0.0000	0.0000
2026/02/26	2040	05/11/2026	11.06 Call	Bond Future	18556.1300	18.5561	18385.4900	18.3855	0.920	0.0000	0.0000
2026/02/26	2040	05/11/2026	11.06 Put	Bond Future	66.9000	0.0669	69.1900	0.0692	3.423	0.0000	0.0000
2026/02/26	2040	05/11/2026	11.27 Call	Bond Future	19809.6400	19.8096	19638.2200	19.6382	0.865	0.0000	0.0000
2026/02/26	2040	05/11/2026	11.27 Put	Bond Future	42.8800	0.0429	44.3900	0.0444	3.521	0.0000	0.0000
2026/02/26	2040	05/11/2026	10.67 Call	Bond Future	16176.8600	16.1769	16008.4300	16.0084	1.041	0.0000	0.0000
2026/02/26	2040	05/11/2026	10.67 Put	Bond Future	135.5000	0.1355	140.0000	0.1400	3.321	0.0000	0.0000
2026/02/26	2040	05/11/2026	9.91 Put	Bond Future	318.5700	0.3186	330.1300	0.3301	3.629	0.0000	0.0000
2026/02/26	2040	05/11/2026	9.91 Call	Bond Future	11292.5600	11.2926	11131.1900	11.1312	1.429	0.0000	0.0000
2026/02/26	2040	04/02/2027		Bond Future	8.4949	104.1448	8.5169	103.9692	0.259	0.0000	0.0000
2026/02/26	2040	04/02/2027	9.93 Call	Bond Future	11203.4700	11.2035	11045.7300	11.0457	1.408	0.0000	0.0000
2026/02/26	2040	04/02/2027	9.93 Put	Bond Future	575.0500	0.5751	592.8900	0.5929	3.102	0.0000	0.0000
2026/02/26	2040	04/02/2027	10.17 Call	Bond Future	12707.4000	12.7074	12545.7000	12.5457	1.272	0.0000	0.0000
2026/02/26	2040	04/02/2027	10.17 Put	Bond Future	452.6600	0.4527	466.5400	0.4665	3.066	0.0000	0.0000
2026/02/26	2040	04/02/2027	9.67 Call	Bond Future	9570.4700	9.5705	9418.3900	9.4184	1.589	0.0000	0.0000
2026/02/26	2040	04/02/2027	9.67 Put	Bond Future	750.5000	0.7505	774.0000	0.7740	3.131	0.0000	0.0000
2026/02/26	2040	04/02/2027	8.78 Put	Bond Future	1980.3800	1.9804	2041.6000	2.0416	3.091	0.0000	0.0000
2026/02/26	2040	04/02/2027	8.78 Call	Bond Future	4222.0100	4.2220	4107.6500	4.1077	2.709	0.0000	0.0000
2026/02/26	2040	06/05/2027		Bond Future	8.5531	105.8882	8.5758	105.7101	0.266	0.0000	0.0000
2026/02/26	2040	06/05/2027	8.88 Call	Bond Future	4876.1300	4.8761	4760.7600	4.7608	2.366	0.0000	0.0000
2026/02/26	2040	06/05/2027	8.88 Put	Bond Future	2353.8900	2.3539	2416.6700	2.4167	2.667	0.0000	0.0000
2026/02/26	2043	07/05/2026		Bond Future	128.5481	128.5481	128.7702	128.7702	0.173	0.0000	0.0000
2026/02/26	2043	07/05/2026	111.70 Call	Bond Future	16848.0800	16.8481	17070.2300	17.0702	1.319	0.0000	0.0000
2026/02/26	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2043	06/08/2026		Bond Future	128.0361	128.0361	128.2619	128.2619	0.176	0.0000	0.0000
2026/02/26	2043	06/08/2026	110.88 Call	Bond Future	17156.1100	17.1561	17381.8500	17.3819	1.316	0.0000	0.0000
2026/02/26	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50.000	0.0000	0.0000
2026/02/26	2043	05/11/2026		Bond Future	130.2743	130.2743	130.5044	130.5044	0.177	0.0000	0.0000
2026/02/26	2043	05/11/2026	112.84 Call	Bond Future	17434.3420	17.4343	17664.3891	17.6644	1.320	0.0000	0.0000
2026/02/26	2043	05/11/2026	112.84 Put	Bond Future	0.0120	0.0000	0.0091	0.0000	24.376	0.0000	0.0000
2026/02/26	2043	04/02/2027		Bond Future	129.6604	129.6604	129.8938	129.8938	0.180	0.0000	0.0000

1,460
59,905
0
0
41,434
0
0
0
0
0
0
2,300
0
2,300
0
2,300
0
0
0
0
2,300
0
2,300
0
2,300
0
0
0
0
0
0
0
3,416
0
0
0
0
0
0

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	
2026/02/26	2043	04/02/2027	117.63 Call	Bond Future	12045.1916	12.0452	12276.5401	12.2765	1.921	0.0000	0.0000
2026/02/26	2043	04/02/2027	117.63 Put	Bond Future	14.7516	0.0148	12.7801	0.0128	13.365	0.0000	0.0000
2026/02/26	2043	06/05/2027		Bond Future	131.8633	131.8633	132.1012	132.1012	0.180	0.0000	0.0000
2026/02/26	2043	06/05/2027	127.48 Call	Bond Future	5184.4975	5.1845	5368.4410	5.3684	3.548	0.0000	0.0000
2026/02/26	2043	06/05/2027	127.48 Put	Bond Future	801.1675	0.8012	747.2210	0.7472	6.733	0.0000	0.0000
2026/02/26	2044	07/05/2026	10.00 Call	Bond Future	12033.8700	12.0339	11990.9800	11.9910	0.356	0.0000	0.0000
2026/02/26	2044	07/05/2026	10.00 Put	Bond Future	12.0200	0.0120	11.6100	0.0116	3.411	0.0000	0.0000
2026/02/26	2044	07/05/2026	Put	Bond Future	432.1200	0.4321	431.1600	0.4312	0.222	0.0000	0.0000
2026/02/26	2044	07/05/2026	Call	Bond Future	4586.7000	4.5867	4543.2600	4.5433	0.947	0.0000	0.0000
2026/02/26	2044	07/05/2026		Bond Future	8.5579	104.1546	8.5626	104.1121	0.054	0.0000	0.0000
2026/02/26	2044	07/05/2026	11.80 Call	Bond Future	24202.8300	24.2028	24160.3500	24.1604	0.176	0.0000	0.0000
2026/02/26	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2044	06/08/2026		Bond Future	8.5991	101.6315	8.6039	101.5883	0.055	0.0000	0.0000
2026/02/26	2044	06/08/2026	12.42 Call	Bond Future	27302.3200	27.3023	27259.1700	27.2592	0.158	0.0000	0.0000
2026/02/26	2044	06/08/2026	12.42 Put	Bond Future	0.4400	0.0004	0.4300	0.0004	2.273	0.0000	0.0000
2026/02/26	2044	05/11/2026		Bond Future	8.6394	103.3839	8.6443	103.3403	0.056	0.0000	0.0000
2026/02/26	2044	05/11/2026	11.34 Call	Bond Future	20481.0000	20.4810	20437.2000	20.4372	0.214	0.0000	0.0000
2026/02/26	2044	05/11/2026	11.34 Put	Bond Future	70.0700	0.0701	69.9000	0.0699	0.243	0.0000	0.0000
2026/02/26	2044	04/02/2027		Bond Future	8.6855	100.7802	8.6905	100.7360	0.058	0.0000	0.0000
2026/02/26	2044	04/02/2027	10.18 Call	Bond Future	12612.9200	12.6129	12570.5700	12.5706	0.336	0.0000	0.0000
2026/02/26	2044	04/02/2027	10.18 Put	Bond Future	601.5700	0.6016	603.4500	0.6035	0.313	0.0000	0.0000
2026/02/26	2044	06/05/2027	9.08 Put	Bond Future	2554.0600	2.5541	2566.1100	2.5661	0.472	0.0000	0.0000
2026/02/26	2044	06/05/2027		Bond Future	8.7416	102.4673	8.7467	102.4227	0.059	0.0000	0.0000
2026/02/26	2044	06/05/2027	9.08 Call	Bond Future	5439.4400	5.4394	5406.9000	5.4069	0.598	0.0000	0.0000
2026/02/26	2046	07/05/2026		Bond Future	147.1779	147.1779	148.2880	148.2880	0.754	0.0000	0.0000
2026/02/26	2046	07/05/2026	124.95 Call	Bond Future	22227.9400	22.2279	23338.0400	23.3380	4.994	0.0000	0.0000
2026/02/26	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2046	06/08/2026		Bond Future	149.8452	149.8452	150.9754	150.9754	0.754	0.0000	0.0000
2026/02/26	2046	06/08/2026	122.38 Call	Bond Future	27465.1800	27.4652	28595.4300	28.5954	4.115	0.0000	0.0000
2026/02/26	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2046	05/11/2026		Bond Future	150.1459	150.1459	151.2959	151.2959	0.766	0.0000	0.0000
2026/02/26	2046	05/11/2026	125.48 Call	Bond Future	24665.9200	24.6659	25815.8600	25.8159	4.662	0.0000	0.0000
2026/02/26	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2046	04/02/2027		Bond Future	152.7645	152.7645	153.9348	153.9348	0.766	0.0000	0.0000
2026/02/26	2046	04/02/2027	131.09 Call	Bond Future	21674.4600	21.6745	22844.8400	22.8448	5.400	0.0000	0.0000
2026/02/26	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	2046	06/05/2027		Bond Future	153.0078	153.0078	154.1974	154.1974	0.777	0.0000	0.0000
2026/02/26	2046	06/05/2027	148.99 Call	Bond Future	4017.7900	4.0178	5207.4000	5.2074	29.609	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
2026/02/26	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/26	2050	07/05/2026		Bond Future	151.7623	151.7623	153.8672	153.8672	1.387	0.0000
2026/02/26	2050	07/05/2026	124.07 Call	Bond Future	27692.2600	27.6923	29797.1500	29.7972	7.601	0.0000
2026/02/26	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	2050	06/08/2026		Bond Future	152.0728	152.0728	154.2158	154.2158	1.409	0.0000
2026/02/26	2050	06/08/2026	123.27 Call	Bond Future	28802.8300	28.8028	30945.8300	30.9458	7.440	0.0000
2026/02/26	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	2050	05/11/2026		Bond Future	154.7318	154.7318	156.9125	156.9125	1.409	0.0000
2026/02/26	2050	05/11/2026	123.84 Call	Bond Future	30891.8200	30.8918	33072.4500	33.0725	7.059	0.0000
2026/02/26	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	2050	04/02/2027		Bond Future	154.9528	154.9528	157.1713	157.1713	1.432	0.0000
2026/02/26	2050	04/02/2027	132.39 Call	Bond Future	22562.7800	22.5628	24781.2500	24.7813	9.832	0.0000
2026/02/26	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	2050	06/05/2027		Bond Future	157.5875	157.5875	159.8441	159.8441	1.432	0.0000
2026/02/26	2050	06/05/2027	150.46 Call	Bond Future	7127.4800	7.1275	9384.1300	9.3841	31.661	0.0000
2026/02/26	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/26	AL37	07/05/2026		Index Future	1303.8810	1303.8810	1303.2040	1303.2040	0.052	0.0000
2026/02/26	AL37	06/08/2026		Index Future	1326.9420	1326.9420	1326.2530	1326.2530	0.052	0.0000
2026/02/26	AL37	05/11/2026		Index Future	1350.0960	1350.0960	1349.3990	1349.3990	0.052	0.0000
2026/02/26	AL37	04/02/2027		Index Future	1373.3500	1373.3500	1372.6440	1372.6440	0.051	0.0000
2026/02/26	AL37	06/05/2027		Index Future	1396.4310	1396.4310	1395.7170	1395.7170	0.051	0.0000
2026/02/26	AL7T	07/05/2026		Index Future	1712.6780	1712.6780	1710.9990	1710.9990	0.098	0.0000
2026/02/26	AL7T	06/08/2026		Index Future	1742.9690	1742.9690	1741.2610	1741.2610	0.098	0.0000
2026/02/26	AL7T	05/11/2026		Index Future	1773.3830	1773.3830	1771.6490	1771.6490	0.098	0.0000
2026/02/26	AL7T	04/02/2027		Index Future	1803.9280	1803.9280	1802.1680	1802.1680	0.098	0.0000
2026/02/26	AL7T	06/05/2027		Index Future	1834.2450	1834.2450	1832.4610	1832.4610	0.097	0.0000
2026/02/26	ALBI	07/05/2026		Index Future	1451.3960	1451.3960	1450.5460	1450.5460	0.059	0.0000
2026/02/26	ALBI	06/08/2026		Index Future	1477.0660	1477.0660	1476.2010	1476.2010	0.059	0.0000
2026/02/26	ALBI	05/11/2026		Index Future	1502.8400	1502.8400	1501.9630	1501.9630	0.058	0.0000
2026/02/26	ALBI	04/02/2027		Index Future	1528.7250	1528.7250	1527.8370	1527.8370	0.058	0.0000
2026/02/26	ALBI	06/05/2027		Index Future	1554.4170	1554.4170	1553.5190	1553.5190	0.058	0.0000

0

17,225

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

75

0

0

0

0

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	
2026/02/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	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	
2026/02/26	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/26	ES33	07/05/2026		Bond Future	8.3435	96.6030	8.3377	96.6335	0.070	0.0000	0.0000
2026/02/26	ES33	07/05/2026	11.69 Call	Bond Future	15722.4600	15.7225	15753.0000	15.7530	0.194	0.0000	0.0000
2026/02/26	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES33	06/08/2026		Bond Future	8.3912	98.3537	8.3851	98.3849	0.073	0.0000	0.0000
2026/02/26	ES33	06/08/2026	12.02 Call	Bond Future	16485.1000	16.4851	16516.2800	16.5163	0.189	0.0000	0.0000
2026/02/26	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES33	05/11/2026		Bond Future	8.4498	96.2821	8.4434	96.3140	0.076	0.0000	0.0000
2026/02/26	ES33	05/11/2026	10.83 Call	Bond Future	10953.7300	10.9537	10985.6100	10.9856	0.291	0.0000	0.0000
2026/02/26	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES33	04/02/2027		Bond Future	8.5216	97.9602	8.5148	97.9929	0.080	0.0000	0.0000
2026/02/26	ES33	04/02/2027	9.70 Call	Bond Future	5463.6100	5.4636	5496.3200	5.4963	0.599	0.0000	0.0000
2026/02/26	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES33	06/05/2027		Bond Future	8.6039	95.8328	8.5966	95.8664	0.084	0.0000	0.0000
2026/02/26	ES33	06/05/2027	8.80 Call	Bond Future	907.4400	0.9074	941.0500	0.9411	3.704	0.0000	0.0000
2026/02/26	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES42	07/05/2026		Bond Future	8.7661	98.1241	8.7860	97.9575	0.227	0.0000	0.0000
2026/02/26	ES42	07/05/2026	12.20 Call	Bond Future	23482.7100	23.4827	23316.1000	23.3161	0.710	0.0000	0.0000
2026/02/26	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES42	06/08/2026		Bond Future	8.8096	99.9024	8.8302	99.7329	0.233	0.0000	0.0000
2026/02/26	ES42	06/08/2026	12.65 Call	Bond Future	25428.1000	25.4281	25258.5200	25.2585	0.667	0.0000	0.0000
2026/02/26	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES42	05/11/2026		Bond Future	8.8577	97.3857	8.8789	97.2133	0.239	0.0000	0.0000
2026/02/26	ES42	05/11/2026	11.66 Call	Bond Future	19420.8500	19.4209	19248.4700	19.2485	0.888	0.0000	0.0000
2026/02/26	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES42	04/02/2027		Bond Future	8.9119	99.0818	8.9337	98.9066	0.245	0.0000	0.0000
2026/02/26	ES42	04/02/2027	10.29 Call	Bond Future	10221.8400	10.2218	10046.6900	10.0467	1.713	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
2026/02/26	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	ES42	06/05/2027		Bond Future	8.9743	96.5010	8.9968	96.3233	0.250	0.0000
2026/02/26	ES42	06/05/2027	9.33 Call	Bond Future	2758.6800	2.7587	2580.9800	2.5810	6.441	0.0000
2026/02/26	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	GOVI	07/05/2026		GOVI	1425.0950	1425.0950	1424.2560	1424.2560	0.059	0.0000
2026/02/26	GOVI	07/05/2026	1,177. Call 00	GOVI	2480950.0000	248.0950	2472560.0000	247.2560	0.338	0.0000
2026/02/26	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	GOVI	06/08/2026		GOVI	1450.3000	1450.3000	1449.4460	1449.4460	0.059	0.0000
2026/02/26	GOVI	06/08/2026	1,189. Call 00	GOVI	2613000.0000	261.3000	2604460.0000	260.4460	0.327	0.0000
2026/02/26	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	GOVI	05/11/2026		GOVI	1475.6070	1475.6070	1474.7410	1474.7410	0.059	0.0000
2026/02/26	GOVI	05/11/2026	1,277. Call 00	GOVI	1986070.0000	198.6070	1977410.0000	197.7410	0.436	0.0000
2026/02/26	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	GOVI	04/02/2027		GOVI	1501.0230	1501.0230	1500.1460	1500.1460	0.058	0.0000
2026/02/26	GOVI	04/02/2027	1,369. Call 00	GOVI	1320230.0000	132.0230	1311460.0000	131.1460	0.664	0.0000
2026/02/26	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	GOVI	06/05/2027		GOVI	1526.2500	1526.2500	1525.3630	1525.3630	0.058	0.0000
2026/02/26	GOVI	06/05/2027	1,427. Call 00	GOVI	992500.0000	99.2500	983630.0000	98.3630	0.894	0.0000
2026/02/26	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/02/26	I258	07/05/2026		Bond Future	139.1487	139.1487	137.4754	137.4754	1.202	0.0000
2026/02/26	I258	07/05/2026	113.73 Call	Bond Future	25418.6600	25.4187	23745.4200	23.7454	6.583	0.0000
2026/02/26	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/26	I258	06/08/2026		Bond Future	138.8287	138.8287	137.1251	137.1251	1.227	0.0000
2026/02/26	I258	06/08/2026	112.95 Call	Bond Future	25878.6903	25.8787	24175.0612	24.1751	6.583	0.0000
2026/02/26	I258	06/08/2026	112.95 Put	Bond Future	0.0003	0.0000	0.0012	0.0000	342.857	0.0000
2026/02/26	I258	05/11/2026		Bond Future	141.2557	141.2557	139.5224	139.5224	1.227	0.0000
2026/02/26	I258	05/11/2026	114.95 Call	Bond Future	26305.7451	26.3057	24572.5809	24.5726	6.589	0.0000
2026/02/26	I258	05/11/2026	114.95 Put	Bond Future	0.0651	0.0001	0.1709	0.0002	162.408	0.0000
2026/02/26	I258	04/02/2027		Bond Future	140.8334	140.8334	139.0694	139.0694	1.253	0.0000
2026/02/26	I258	04/02/2027	118.90 Call	Bond Future	21942.6364	21.9426	20186.5171	20.1865	8.003	0.0000
2026/02/26	I258	04/02/2027	118.90 Put	Bond Future	9.2864	0.0093	17.1371	0.0171	84.540	0.0000
2026/02/26	I258	06/05/2027		Bond Future	143.2266	143.2266	141.4328	141.4328	1.252	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	
2026/02/26	I258	06/05/2027	134.78 Call	Bond Future	9542.8293	9.5428	8127.6561	8.1277	14.830	0.0000	0.0000
2026/02/26	I258	06/05/2027	134.78 Put	Bond Future	1096.2293	1.0962	1474.8661	1.4749	34.540	0.0000	0.0000
2026/02/26	IGOV	07/05/2026		Index Future	453.8220	453.8220	455.2490	455.2490	0.314	0.0000	0.0000
2026/02/26	IGOV	06/08/2026		Index Future	461.9580	461.9580	463.4120	463.4120	0.315	0.0000	0.0000
2026/02/26	IGOV	05/11/2026		Index Future	470.1270	470.1270	471.6080	471.6080	0.315	0.0000	0.0000
2026/02/26	IGOV	04/02/2027		Index Future	478.3310	478.3310	479.8380	479.8380	0.315	0.0000	0.0000
2026/02/26	IGOV	06/05/2027		Index Future	486.4750	486.4750	488.0090	488.0090	0.315	0.0000	0.0000
2026/02/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/26	R033	07/05/2026		Bond Future	7.6157	113.7252	7.6206	113.6976	0.064	0.0000	0.0000
2026/02/26	R033	07/05/2026	10.38 Call	Bond Future	14438.9100	14.4389	14411.1700	14.4112	0.192	0.0000	0.0000
2026/02/26	R033	07/05/2026	10.38 Put	Bond Future	1.9200	0.0019	1.8000	0.0018	6.250	0.0000	0.0000
2026/02/26	R033	06/08/2026		Bond Future	7.6381	115.7584	7.6432	115.7303	0.067	0.0000	0.0000
2026/02/26	R033	06/08/2026	10.25 Call	Bond Future	13393.6600	13.3937	13364.7800	13.3648	0.216	0.0000	0.0000
2026/02/26	R033	06/08/2026	10.25 Put	Bond Future	89.5100	0.0895	88.7600	0.0888	0.838	0.0000	0.0000
2026/02/26	R033	05/11/2026		Bond Future	7.6679	112.7157	7.6733	112.6874	0.069	0.0000	0.0000
2026/02/26	R033	05/11/2026	9.33 Call	Bond Future	8993.2600	8.9933	8965.2000	8.9652	0.312	0.0000	0.0000
2026/02/26	R033	05/11/2026	9.33 Put	Bond Future	554.4000	0.5544	554.7200	0.5547	0.058	0.0000	0.0000
2026/02/26	R033	04/02/2027		Bond Future	7.7072	114.6541	7.7127	114.6255	0.072	0.0000	0.0000
2026/02/26	R033	04/02/2027	8.65 Call	Bond Future	6187.3100	6.1873	6162.4700	6.1625	0.401	0.0000	0.0000
2026/02/26	R033	04/02/2027	8.65 Put	Bond Future	1464.1800	1.4642	1467.8600	1.4679	0.251	0.0000	0.0000
2026/02/26	R033	06/05/2027		Bond Future	7.7590	111.5369	7.7648	111.5083	0.074	0.0000	0.0000
2026/02/26	R033	06/05/2027	7.93 Call	Bond Future	3511.9800	3.5120	3492.5200	3.4925	0.554	0.0000	0.0000

0

0

254

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

9,512

0

0

223

0

0

0

0

0

0

0

0

0

0

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	
2026/02/26	R033	06/05/2027	7.93 Put	Bond Future	2668.5100	2.6685	2677.7000	2.6777	0.344	0.0000	0.0000
2026/02/26	R035	07/05/2026	8.31 Call	Bond Future	3215.8000	3.2158	3010.2200	3.0102	6.393	0.0000	0.0000
2026/02/26	R035	07/05/2026	8.31 Put	Bond Future	179.5600	0.1796	207.3400	0.2073	15.471	0.0000	0.0000
2026/02/26	R035	07/05/2026		Bond Future	7.8368	108.2536	7.8725	108.0202	0.456	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.86 Call	Bond Future	17593.3200	17.5933	17359.9600	17.3600	1.326	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R035	07/05/2026	8.29 Put	Bond Future	192.4100	0.1924	222.1000	0.2221	15.431	0.0000	0.0000
2026/02/26	R035	07/05/2026	8.29 Call	Bond Future	3102.6100	3.1026	2898.9400	2.8989	6.564	0.0000	0.0000
2026/02/26	R035	07/05/2026	8.79 Put	Bond Future	35.3300	0.0353	40.7600	0.0408	15.369	0.0000	0.0000
2026/02/26	R035	07/05/2026	8.79 Call	Bond Future	6037.7300	6.0377	5809.8000	5.8098	3.775	0.0000	0.0000
2026/02/26	R035	07/05/2026	9.20 Call	Bond Future	8458.1100	8.4581	8226.0600	8.2261	2.744	0.0000	0.0000
2026/02/26	R035	07/05/2026	9.20 Put	Bond Future	9.1600	0.0092	10.4700	0.0105	14.301	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.66 Call	Bond Future	16552.8500	16.5529	16319.4900	16.3195	1.410	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.66 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.16 Call	Bond Future	13880.5900	13.8806	13647.2600	13.6473	1.681	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.16 Put	Bond Future	0.3300	0.0003	0.3600	0.0004	9.091	0.0000	0.0000
2026/02/26	R035	07/05/2026	9.66 Put	Bond Future	2.1200	0.0021	2.3900	0.0024	12.736	0.0000	0.0000
2026/02/26	R035	07/05/2026	9.66 Call	Bond Future	11104.2400	11.1042	10871.1500	10.8712	2.099	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.71 Call	Bond Future	16814.4700	16.8145	16581.1100	16.5811	1.388	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.71 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.21 Call	Bond Future	14152.4400	14.1524	13919.1000	13.9191	1.649	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.21 Put	Bond Future	0.2500	0.0003	0.2700	0.0003	8.000	0.0000	0.0000
2026/02/26	R035	07/05/2026	9.71 Put	Bond Future	1.8200	0.0018	2.0500	0.0021	12.637	0.0000	0.0000
2026/02/26	R035	07/05/2026	9.71 Call	Bond Future	11386.6400	11.3866	11153.5100	11.1535	2.047	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.64 Call	Bond Future	16447.9200	16.4479	16214.5600	16.2146	1.419	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.64 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.14 Call	Bond Future	13771.5600	13.7716	13538.2400	13.5382	1.694	0.0000	0.0000
2026/02/26	R035	07/05/2026	10.14 Put	Bond Future	0.3700	0.0004	0.4100	0.0004	10.811	0.0000	0.0000
2026/02/26	R035	07/05/2026	9.64 Put	Bond Future	2.2500	0.0023	2.5400	0.0025	12.889	0.0000	0.0000
2026/02/26	R035	07/05/2026	9.64 Call	Bond Future	10990.9800	10.9910	10757.9100	10.7579	2.121	0.0000	0.0000
2026/02/26	R035	07/05/2026	8.55 Call	Bond Future	4612.5100	4.6125	4391.5200	4.3915	4.791	0.0000	0.0000
2026/02/26	R035	07/05/2026	8.55 Put	Bond Future	79.1900	0.0792	91.5600	0.0916	15.621	0.0000	0.0000
2026/02/26	R035	06/08/2026	10.22 Call	Bond Future	13786.7200	13.7867	13550.8300	13.5508	1.711	0.0000	0.0000
2026/02/26	R035	06/08/2026	10.22 Put	Bond Future	17.8800	0.0179	19.5100	0.0195	9.116	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.72 Call	Bond Future	11103.7400	11.1037	10870.8800	10.8709	2.097	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.72 Put	Bond Future	51.7900	0.0518	56.4500	0.0565	8.998	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.22 Put	Bond Future	120.0200	0.1200	131.1400	0.1311	9.265	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.22 Call	Bond Future	8349.7700	8.3498	8123.3700	8.1234	2.711	0.0000	0.0000

0
0
16,000
104,494
0
0
0
1,000
0
1,000
0
1,000
0
200
0
200
0
200
0
350
0
350
0
350
0
250
0
250
0
250
0
16,000
0
250
0
250
0
250

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	
2026/02/26	R035	06/08/2026	10.13 Call	Bond Future	13310.5900	13.3106	13075.1600	13.0752	1.769	0.0000	0.0000
2026/02/26	R035	06/08/2026	10.13 Put	Bond Future	23.2200	0.0232	25.3100	0.0253	9.001	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.63 Call	Bond Future	10611.7300	10.6117	10379.6400	10.3796	2.187	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.63 Put	Bond Future	59.8700	0.0599	65.3000	0.0653	9.070	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.13 Put	Bond Future	140.7500	0.1408	153.8000	0.1538	9.272	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.13 Call	Bond Future	7850.9800	7.8510	7626.5100	7.6265	2.859	0.0000	0.0000
2026/02/26	R035	06/08/2026	8.29 Put	Bond Future	634.6700	0.6347	692.1700	0.6922	9.060	0.0000	0.0000
2026/02/26	R035	06/08/2026	8.29 Call	Bond Future	3319.1600	3.3192	3139.1400	3.1391	5.424	0.0000	0.0000
2026/02/26	R035	06/08/2026	8.79 Put	Bond Future	255.3100	0.2553	279.1200	0.2791	9.326	0.0000	0.0000
2026/02/26	R035	06/08/2026	8.79 Call	Bond Future	5970.2600	5.9703	5756.5500	5.7566	3.580	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.39 Call	Bond Future	9290.8000	9.2908	9061.5100	9.0615	2.468	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.39 Put	Bond Future	89.4000	0.0894	97.6300	0.0976	9.206	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.71 Call	Bond Future	11049.1500	11.0492	10816.3700	10.8164	2.107	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.71 Put	Bond Future	52.6000	0.0526	57.3400	0.0573	9.011	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.21 Call	Bond Future	8294.3200	8.2943	8068.1100	8.0681	2.727	0.0000	0.0000
2026/02/26	R035	06/08/2026	9.21 Put	Bond Future	122.1100	0.1221	133.4200	0.1334	9.262	0.0000	0.0000
2026/02/26	R035	06/08/2026	8.71 Put	Bond Future	294.2700	0.2943	321.7000	0.3217	9.321	0.0000	0.0000
2026/02/26	R035	06/08/2026	8.71 Call	Bond Future	5532.1300	5.5321	5322.0400	5.3220	3.798	0.0000	0.0000
2026/02/26	R035	06/08/2026	7.70 Put	Bond Future	1948.6500	1.9487	2093.7800	2.0938	7.448	0.0000	0.0000
2026/02/26	R035	06/08/2026	7.70 Call	Bond Future	903.6700	0.9037	811.2800	0.8113	10.224	0.0000	0.0000
2026/02/26	R035	06/08/2026	7.90 Put	Bond Future	1329.6300	1.3296	1439.2500	1.4393	8.244	0.0000	0.0000
2026/02/26	R035	06/08/2026	7.90 Call	Bond Future	1567.9800	1.5680	1440.0800	1.4401	8.157	0.0000	0.0000
2026/02/26	R035	06/08/2026	8.34 Call	Bond Future	3571.0800	3.5711	3386.2700	3.3863	5.175	0.0000	0.0000
2026/02/26	R035	06/08/2026	8.34 Put	Bond Future	578.2800	0.5783	630.9900	0.6310	9.115	0.0000	0.0000
2026/02/26	R035	06/08/2026	7.95 Put	Bond Future	1206.8100	1.2068	1308.2400	1.3082	8.405	0.0000	0.0000
2026/02/26	R035	06/08/2026	7.95 Call	Bond Future	1762.9000	1.7629	1626.8100	1.6268	7.720	0.0000	0.0000
2026/02/26	R035	06/08/2026		Bond Future	7.8626	110.1890	7.8999	109.9514	0.474	0.0000	0.0000
2026/02/26	R035	06/08/2026	11.06 Call	Bond Future	18109.3600	18.1094	17871.9600	17.8720	1.311	0.0000	0.0000
2026/02/26	R035	06/08/2026	11.06 Put	Bond Future	1.1600	0.0012	1.2800	0.0013	10.345	0.0000	0.0000
2026/02/26	R035	05/11/2026	9.80 Call	Bond Future	11164.2100	11.1642	10931.7600	10.9318	2.082	0.0000	0.0000
2026/02/26	R035	05/11/2026	9.80 Put	Bond Future	114.0500	0.1141	122.9700	0.1230	7.821	0.0000	0.0000
2026/02/26	R035	05/11/2026	9.30 Call	Bond Future	8519.0900	8.5191	8295.3000	8.2953	2.627	0.0000	0.0000
2026/02/26	R035	05/11/2026	9.30 Put	Bond Future	222.6700	0.2227	240.2500	0.2403	7.895	0.0000	0.0000
2026/02/26	R035	05/11/2026	8.80 Put	Bond Future	439.7500	0.4398	474.5800	0.4746	7.920	0.0000	0.0000
2026/02/26	R035	05/11/2026	8.80 Call	Bond Future	5877.8500	5.8779	5671.3100	5.6713	3.514	0.0000	0.0000
2026/02/26	R035	05/11/2026		Bond Future	7.8976	107.5914	7.9363	107.3501	0.491	0.0000	0.0000
2026/02/26	R035	05/11/2026	10.03 Call	Bond Future	12368.4700	12.3685	12133.7100	12.1337	1.898	0.0000	0.0000
2026/02/26	R035	05/11/2026	10.03 Put	Bond Future	85.5200	0.0855	92.1300	0.0921	7.729	0.0000	0.0000
2026/02/26	R035	05/11/2026	8.97 Call	Bond Future	6768.7900	6.7688	6554.9600	6.5550	3.159	0.0000	0.0000

0
200
0
200
0
200
0
1,000
0
1,000
0
1,000
0
350
0
350
0
350
0
5,000
0
0
0
5,000
0
5,000
156
0
0
0
200
0
200
0
200
0
0
0
0

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	
2026/02/26	R035	05/11/2026	8.97 Put	Bond Future	346.8500	0.3469	374.3900	0.3744	7.940	0.0000	0.0000
2026/02/26	R035	05/11/2026	8.47 Call	Bond Future	4199.1200	4.1991	4012.8400	4.0128	4.436	0.0000	0.0000
2026/02/26	R035	05/11/2026	8.47 Put	Bond Future	706.9500	0.7070	762.0400	0.7620	7.793	0.0000	0.0000
2026/02/26	R035	05/11/2026	7.97 Put	Bond Future	1518.5700	1.5186	1626.6000	1.6266	7.114	0.0000	0.0000
2026/02/26	R035	05/11/2026	7.97 Call	Bond Future	1968.8600	1.9689	1835.5200	1.8355	6.772	0.0000	0.0000
2026/02/26	R035	04/02/2027		Bond Future	7.9410	109.4426	7.9815	109.1973	0.510	0.0000	0.0000
2026/02/26	R035	04/02/2027	9.02 Call	Bond Future	6851.1600	6.8512	6642.8500	6.6429	3.041	0.0000	0.0000
2026/02/26	R035	04/02/2027	9.02 Put	Bond Future	553.4900	0.5535	590.4400	0.5904	6.676	0.0000	0.0000
2026/02/26	R035	06/05/2027		Bond Future	7.9906	106.7791	8.0328	106.5300	0.528	0.0000	0.0000
2026/02/26	R035	06/05/2027	8.25 Call	Bond Future	3312.4600	3.3125	3160.1700	3.1602	4.597	0.0000	0.0000
2026/02/26	R035	06/05/2027	8.25 Put	Bond Future	1793.2200	1.7932	1890.0300	1.8900	5.399	0.0000	0.0000
2026/02/26	R038	07/05/2026		Bond Future	8.2364	120.9900	8.2564	120.8197	0.244	0.0000	0.0000
2026/02/26	R038	07/05/2026	11.40 Call	Bond Future	23140.7400	23.1407	22970.5200	22.9705	0.736	0.0000	0.0000
2026/02/26	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R038	06/08/2026		Bond Future	8.2743	123.1530	8.2951	122.9798	0.251	0.0000	0.0000
2026/02/26	R038	06/08/2026	11.77 Call	Bond Future	24797.0400	24.7970	24623.8900	24.6239	0.698	0.0000	0.0000
2026/02/26	R038	06/08/2026	11.77 Put	Bond Future	0.9400	0.0009	0.9800	0.0010	4.255	0.0000	0.0000
2026/02/26	R038	05/11/2026		Bond Future	8.3176	119.7969	8.3391	119.6209	0.259	0.0000	0.0000
2026/02/26	R038	05/11/2026	10.72 Call	Bond Future	17679.2700	17.6793	17506.4100	17.5064	0.978	0.0000	0.0000
2026/02/26	R038	05/11/2026	10.72 Put	Bond Future	88.2800	0.0883	91.3900	0.0914	3.523	0.0000	0.0000
2026/02/26	R038	04/02/2027		Bond Future	8.3681	121.8570	8.3904	121.6782	0.267	0.0000	0.0000
2026/02/26	R038	04/02/2027	9.60 Call	Bond Future	9968.8400	9.9688	9811.6200	9.8116	1.577	0.0000	0.0000
2026/02/26	R038	04/02/2027	9.60 Put	Bond Future	637.2500	0.6373	658.7400	0.6587	3.372	0.0000	0.0000
2026/02/26	R038	06/05/2027		Bond Future	8.4274	118.4195	8.4505	118.2382	0.274	0.0000	0.0000
2026/02/26	R038	06/05/2027	8.71 Call	Bond Future	4570.1500	4.5702	4455.4200	4.4554	2.510	0.0000	0.0000
2026/02/26	R038	06/05/2027	8.71 Put	Bond Future	2381.1800	2.3812	2447.7400	2.4477	2.795	0.0000	0.0000
2026/02/26	R053	07/05/2026		Bond Future	8.4001	135.5018	8.4253	135.1610	0.299	0.0000	0.0000
2026/02/26	R053	07/05/2026	11.69 Call	Bond Future	34726.6600	34.7267	34385.8600	34.3859	0.981	0.0000	0.0000
2026/02/26	R053	07/05/2026	11.69 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/26	R053	06/08/2026		Bond Future	8.4304	137.9243	8.4562	137.5775	0.306	0.0000	0.0000
2026/02/26	R053	06/08/2026	12.28 Call	Bond Future	38813.8300	38.8138	38467.0400	38.4670	0.893	0.0000	0.0000
2026/02/26	R053	06/08/2026	12.28 Put	Bond Future	0.8100	0.0008	0.8500	0.0009	4.938	0.0000	0.0000
2026/02/26	R053	05/11/2026		Bond Future	8.4640	134.4451	8.4904	134.0925	0.313	0.0000	0.0000
2026/02/26	R053	05/11/2026	11.21 Call	Bond Future	29765.6400	29.7656	29417.5800	29.4176	1.169	0.0000	0.0000
2026/02/26	R053	05/11/2026	11.21 Put	Bond Future	96.2800	0.0963	100.7800	0.1008	4.674	0.0000	0.0000
2026/02/26	R053	04/02/2027		Bond Future	8.5019	136.7572	8.5291	136.3990	0.320	0.0000	0.0000
2026/02/26	R053	04/02/2027	9.99 Call	Bond Future	18396.8200	18.3968	18074.6200	18.0746	1.751	0.0000	0.0000
2026/02/26	R053	04/02/2027	9.99 Put	Bond Future	912.8300	0.9128	948.9000	0.9489	3.951	0.0000	0.0000

600

0

600

0

600

0

0

0

0

0

0

4,043

0

0

0

0

0

0

0

0

0

0

0

0

0

76,855

0

0

0

0

0

0

0

0

0

0

0

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	
2026/02/26	R053	06/05/2027		Bond Future	8.5452	133.1918	8.5731	132.8281	0.326	0.0000	0.0000
2026/02/26	R053	06/05/2027	8.92 Call	Bond Future	8407.0900	8.4071	8165.9400	8.1659	2.868	0.0000	0.0000
2026/02/26	R053	06/05/2027	8.92 Put	Bond Future	3653.7000	3.6537	3776.3100	3.7763	3.356	0.0000	0.0000
2026/02/26	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/26	R186	07/05/2026	8.69 Call	Bond Future	69.5500	0.0696	69.0600	0.0691	0.705	0.0000	0.0000
2026/02/26	R186	07/05/2026	8.69 Put	Bond Future	69.5500	0.0696	69.0600	0.0691	0.705	0.0000	0.0000
2026/02/26	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/26	R186	06/08/2026	8.57 Call	Bond Future	71.6500	0.0717	71.4200	0.0714	0.321	0.0000	0.0000
2026/02/26	R186	06/08/2026	8.57 Put	Bond Future	71.6500	0.0717	71.4200	0.0714	0.321	0.0000	0.0000
2026/02/26	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/26	R186	05/11/2026	8.12 Call	Bond Future	44.3400	0.0443	44.2500	0.0443	0.203	0.0000	0.0000
2026/02/26	R186	05/11/2026	8.12 Put	Bond Future	44.3400	0.0443	44.2500	0.0443	0.203	0.0000	0.0000
2026/02/26	R202	07/05/2026		Bond Future	304.0741	304.0741	304.4733	304.4733	0.131	0.0000	0.0000
2026/02/26	R202	07/05/2026	277.55 Call	Bond Future	26524.0500	26.5241	26923.3000	26.9233	1.505	0.0000	0.0000
2026/02/26	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R202	06/08/2026		Bond Future	304.1900	304.1900	304.5965	304.5965	0.134	0.0000	0.0000
2026/02/26	R202	06/08/2026	278.86 Call	Bond Future	25330.0400	25.3300	25736.4900	25.7365	1.605	0.0000	0.0000
2026/02/26	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R202	05/11/2026		Bond Future	309.5090	309.5090	309.9231	309.9231	0.134	0.0000	0.0000
2026/02/26	R202	05/11/2026	280.46 Call	Bond Future	29048.9500	29.0490	29463.1100	29.4631	1.426	0.0000	0.0000
2026/02/26	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R202	04/02/2027		Bond Future	309.4282	309.4282	309.8489	309.8489	0.136	0.0000	0.0000
2026/02/26	R202	04/02/2027	294.73 Call	Bond Future	14698.2400	14.6982	15118.9000	15.1189	2.862	0.0000	0.0000
2026/02/26	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R202	06/05/2027		Bond Future	314.6897	314.6897	315.1185	315.1185	0.136	0.0000	0.0000
2026/02/26	R202	06/05/2027	306.99 Call	Bond Future	7699.7300	7.6997	8128.5100	8.1285	5.569	0.0000	0.0000
2026/02/26	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R209	07/05/2026		Bond Future	8.0001	88.9048	8.0254	88.7475	0.316	0.0000	0.0000
2026/02/26	R209	07/05/2026	11.07 Call	Bond Future	16734.9300	16.7349	16577.6200	16.5776	0.940	0.0000	0.0000
2026/02/26	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R209	06/08/2026		Bond Future	8.0296	90.4943	8.0558	90.3341	0.326	0.0000	0.0000
2026/02/26	R209	06/08/2026	11.39 Call	Bond Future	17828.4800	17.8285	17668.4100	17.6684	0.898	0.0000	0.0000
2026/02/26	R209	06/08/2026	11.39 Put	Bond Future	0.7200	0.0007	0.7700	0.0008	6.944	0.0000	0.0000
2026/02/26	R209	05/11/2026		Bond Future	8.0644	88.9057	8.0915	88.7430	0.337	0.0000	0.0000
2026/02/26	R209	05/11/2026	10.32 Call	Bond Future	12407.1200	12.4071	12248.4800	12.2485	1.279	0.0000	0.0000
2026/02/26	R209	05/11/2026	10.32 Put	Bond Future	88.4600	0.0885	92.5400	0.0925	4.612	0.0000	0.0000
2026/02/26	R209	04/02/2027		Bond Future	8.1060	90.4351	8.1341	90.2699	0.347	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

772

0

0

253

0

0

0

0

0

0

0

0

0

0

0

45,556

0

0

3,614

0

0

0

0

0

0

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	
2026/02/26	R209	04/02/2027	9.28 Call	Bond Future	7134.1800	7.1342	6991.8800	6.9919	1.995	0.0000	0.0000
2026/02/26	R209	04/02/2027	9.28 Put	Bond Future	554.0900	0.5541	577.0600	0.5771	4.146	0.0000	0.0000
2026/02/26	R209	04/02/2027	8.96 Call	Bond Future	5633.4100	5.6334	5500.4900	5.5005	2.359	0.0000	0.0000
2026/02/26	R209	04/02/2027	8.96 Put	Bond Future	783.5300	0.7835	815.8800	0.8159	4.129	0.0000	0.0000
2026/02/26	R209	04/02/2027	8.03 Put	Bond Future	2287.2800	2.2873	2371.8700	2.3719	3.698	0.0000	0.0000
2026/02/26	R209	04/02/2027	8.03 Call	Bond Future	1838.6500	1.8387	1757.9700	1.7580	4.388	0.0000	0.0000
2026/02/26	R209	06/05/2027		Bond Future	8.1562	88.8024	8.1853	88.6347	0.357	0.0000	0.0000
2026/02/26	R209	06/05/2027	8.41 Call	Bond Future	3187.8000	3.1878	3083.9700	3.0840	3.257	0.0000	0.0000
2026/02/26	R209	06/05/2027	8.41 Put	Bond Future	1740.8000	1.7408	1804.6900	1.8047	3.670	0.0000	0.0000
2026/02/26	R210	07/05/2026		Bond Future	260.7139	260.7139	260.9159	260.9159	0.077	0.0000	0.0000
2026/02/26	R210	07/05/2026	255.40 Call	Bond Future	5313.9300	5.3139	5515.9200	5.5159	3.801	0.0000	0.0000
2026/02/26	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R210	06/08/2026		Bond Future	265.4390	265.4390	265.6447	265.6447	0.077	0.0000	0.0000
2026/02/26	R210	06/08/2026	259.84 Call	Bond Future	5599.0100	5.5990	5804.6800	5.8047	3.673	0.0000	0.0000
2026/02/26	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R210	05/11/2026		Bond Future	266.5644	266.5644	266.7736	266.7736	0.078	0.0000	0.0000
2026/02/26	R210	05/11/2026	253.33 Call	Bond Future	13234.3800	13.2344	13443.5600	13.4436	1.581	0.0000	0.0000
2026/02/26	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R210	04/02/2027		Bond Future	271.2137	271.2137	271.4273	271.4273	0.079	0.0000	0.0000
2026/02/26	R210	04/02/2027	266.03 Call	Bond Future	5183.7200	5.1837	5397.2600	5.3973	4.119	0.0000	0.0000
2026/02/26	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R210	06/05/2027		Bond Future	272.2571	272.2571	272.4737	272.4737	0.080	0.0000	0.0000
2026/02/26	R210	06/05/2027	271.13 Call	Bond Future	1127.1100	1.1271	1343.6600	1.3437	19.213	0.0000	0.0000
2026/02/26	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R213	07/05/2026		Bond Future	7.3038	100.1615	7.3351	100.0378	0.428	0.0000	0.0000
2026/02/26	R213	07/05/2026	9.80 Call	Bond Future	9316.7700	9.3168	9193.0900	9.1931	1.327	0.0000	0.0000
2026/02/26	R213	07/05/2026	9.80 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2026/02/26	R213	06/08/2026		Bond Future	7.3096	101.9522	7.3428	101.8263	0.455	0.0000	0.0000
2026/02/26	R213	06/08/2026	9.69 Call	Bond Future	8543.4900	8.5435	8418.2100	8.4182	1.466	0.0000	0.0000
2026/02/26	R213	06/08/2026	9.69 Put	Bond Future	7.4300	0.0074	8.0500	0.0081	8.345	0.0000	0.0000
2026/02/26	R213	05/11/2026		Bond Future	7.3287	100.1630	7.3642	100.0352	0.484	0.0000	0.0000
2026/02/26	R213	05/11/2026	8.75 Call	Bond Future	5105.8000	5.1058	4987.2400	4.9872	2.322	0.0000	0.0000
2026/02/26	R213	05/11/2026	8.75 Put	Bond Future	132.1200	0.1321	141.4100	0.1414	7.031	0.0000	0.0000
2026/02/26	R213	04/02/2027		Bond Future	7.3594	101.8866	7.3974	101.7568	0.516	0.0000	0.0000
2026/02/26	R213	04/02/2027	8.14 Call	Bond Future	3092.7300	3.0927	2990.8600	2.9909	3.294	0.0000	0.0000
2026/02/26	R213	04/02/2027	8.14 Put	Bond Future	462.9600	0.4630	490.9200	0.4909	6.039	0.0000	0.0000
2026/02/26	R213	06/05/2027		Bond Future	7.4005	100.0474	7.4411	99.9158	0.550	0.0000	0.0000
2026/02/26	R213	06/05/2027	7.56 Call	Bond Future	1615.3200	1.6153	1540.0800	1.5401	4.658	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	
2026/02/26	R213	06/05/2027	7.56 Put	Bond Future	1100.0900	1.1001	1156.5100	1.1565	5.129	0.0000	0.0000
2026/02/26	R214	07/05/2026		Bond Future	8.3560	85.6742	8.3761	85.5244	0.240	0.0000	0.0000
2026/02/26	R214	07/05/2026	11.53 Call	Bond Future	19730.7600	19.7308	19580.9100	19.5809	0.759	0.0000	0.0000
2026/02/26	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R214	06/08/2026		Bond Future	8.3884	87.2059	8.4090	87.0534	0.246	0.0000	0.0000
2026/02/26	R214	06/08/2026	11.97 Call	Bond Future	21580.6600	21.5807	21428.1600	21.4282	0.707	0.0000	0.0000
2026/02/26	R214	06/08/2026	11.97 Put	Bond Future	0.5500	0.0006	0.5700	0.0006	3.636	0.0000	0.0000
2026/02/26	R214	05/11/2026		Bond Future	8.4267	85.4158	8.4479	85.2608	0.252	0.0000	0.0000
2026/02/26	R214	05/11/2026	10.97 Call	Bond Future	16131.2100	16.1312	15978.5200	15.9785	0.947	0.0000	0.0000
2026/02/26	R214	05/11/2026	10.97 Put	Bond Future	66.5400	0.0665	68.8100	0.0688	3.411	0.0000	0.0000
2026/02/26	R214	04/02/2027		Bond Future	8.4711	86.8855	8.4930	86.7281	0.258	0.0000	0.0000
2026/02/26	R214	04/02/2027	9.90 Call	Bond Future	9998.6800	9.9987	9857.0200	9.8570	1.417	0.0000	0.0000
2026/02/26	R214	04/02/2027	9.90 Put	Bond Future	504.6900	0.5047	520.4400	0.5204	3.121	0.0000	0.0000
2026/02/26	R214	06/05/2027		Bond Future	8.5190	85.0478	8.5415	84.8881	0.264	0.0000	0.0000
2026/02/26	R214	06/05/2027	8.88 Call	Bond Future	4533.7900	4.5338	4428.1000	4.4281	2.331	0.0000	0.0000
2026/02/26	R214	06/05/2027	8.88 Put	Bond Future	2016.5800	2.0166	2070.6500	2.0707	2.681	0.0000	0.0000
2026/02/26	R248	07/05/2026		Bond Future	8.5217	103.9582	8.5265	103.9111	0.055	0.0000	0.0000
2026/02/26	R248	07/05/2026	11.72 Call	Bond Future	25477.9300	25.4779	25430.8100	25.4308	0.185	0.0000	0.0000
2026/02/26	R248	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/26	R248	07/05/2026	8.30 Put	Bond Future	2726.3600	2.7264	2754.7600	2.7548	1.042	0.0000	0.0000
2026/02/26	R248	07/05/2026	8.30 Call	Bond Future	469.1500	0.4692	450.4300	0.4504	3.990	0.0000	0.0000
2026/02/26	R248	07/05/2026	8.70 Put	Bond Future	725.9600	0.7260	731.4400	0.7314	0.755	0.0000	0.0000
2026/02/26	R248	07/05/2026	8.70 Call	Bond Future	2485.7600	2.4858	2444.1200	2.4441	1.675	0.0000	0.0000
2026/02/26	R248	07/05/2026	9.18 Call	Bond Future	6405.5500	6.4056	6357.5300	6.3575	0.750	0.0000	0.0000
2026/02/26	R248	07/05/2026	9.18 Put	Bond Future	137.4100	0.1374	136.5100	0.1365	0.655	0.0000	0.0000
2026/02/26	R248	07/05/2026	9.19 Call	Bond Future	6491.5900	6.4916	6443.5600	6.4436	0.740	0.0000	0.0000
2026/02/26	R248	07/05/2026	9.19 Put	Bond Future	132.9500	0.1330	132.0400	0.1320	0.684	0.0000	0.0000
2026/02/26	R248	06/08/2026	9.00 Call	Bond Future	5190.1700	5.1902	5147.4800	5.1475	0.823	0.0000	0.0000
2026/02/26	R248	06/08/2026	9.00 Put	Bond Future	926.4100	0.9264	931.7900	0.9318	0.581	0.0000	0.0000
2026/02/26	R248	06/08/2026	10.00 Call	Bond Future	13051.9500	13.0520	13003.5800	13.0036	0.371	0.0000	0.0000
2026/02/26	R248	06/08/2026	10.00 Put	Bond Future	174.4800	0.1745	174.1800	0.1742	0.172	0.0000	0.0000
2026/02/26	R248	06/08/2026		Bond Future	8.5553	105.8169	8.5601	105.7688	0.057	0.0000	0.0000
2026/02/26	R248	06/08/2026	12.37 Call	Bond Future	28968.2600	28.9683	28920.1800	28.9202	0.166	0.0000	0.0000
2026/02/26	R248	06/08/2026	12.37 Put	Bond Future	0.6200	0.0006	0.6100	0.0006	1.613	0.0000	0.0000
2026/02/26	R248	05/11/2026		Bond Future	8.5940	103.2072	8.5990	103.1586	0.058	0.0000	0.0000
2026/02/26	R248	05/11/2026	11.31 Call	Bond Future	22058.2400	22.0582	22009.5000	22.0095	0.221	0.0000	0.0000
2026/02/26	R248	05/11/2026	11.31 Put	Bond Future	75.8200	0.0758	75.6500	0.0757	0.224	0.0000	0.0000

0

39,547

0

0

0

0

0

0

0

0

0

0

0

0

0

0

288,880

0

0

0

1,620

0

1,620

0

0

0

1,620

0

1,762

0

1,762

0

0

0

0

0

0

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	
2026/02/26	R248	04/02/2027		Bond Future	8.6382	104.9828	8.6433	104.9336	0.059	0.0000	0.0000
2026/02/26	R248	04/02/2027	10.11 Call	Bond Future	13494.5900	13.4946	13447.6100	13.4476	0.348	0.0000	0.0000
2026/02/26	R248	04/02/2027	10.11 Put	Bond Future	652.0100	0.6520	654.2300	0.6542	0.340	0.0000	0.0000
2026/02/26	R248	06/05/2027		Bond Future	8.6853	102.3077	8.6905	102.2581	0.060	0.0000	0.0000
2026/02/26	R248	06/05/2027	9.05 Call	Bond Future	6062.8100	6.0628	6026.2000	6.0262	0.604	0.0000	0.0000
2026/02/26	R248	06/05/2027	9.05 Put	Bond Future	2654.8000	2.6548	2667.7900	2.6678	0.489	0.0000	0.0000
2026/02/26	R2R9	07/05/2026		Bond Future	8.3216	113.2541	8.3365	113.1280	0.179	0.0000	0.0000
2026/02/26	R2R9	07/05/2026	99.91 Call	Bond Future	102404.3900	102.4044	102278.3200	102.2783	0.123	0.0000	0.0000
2026/02/26	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R2R9	06/08/2026		Bond Future	8.3599	115.2789	8.3754	115.1505	0.184	0.0000	0.0000
2026/02/26	R2R9	06/08/2026	101.74 Call	Bond Future	102159.3900	102.1594	102031.0400	102.0310	0.126	0.0000	0.0000
2026/02/26	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R2R9	05/11/2026		Bond Future	8.4033	112.2909	8.4192	112.1606	0.189	0.0000	0.0000
2026/02/26	R2R9	05/11/2026	98.56 Call	Bond Future	101320.8800	101.3209	101190.5800	101.1906	0.129	0.0000	0.0000
2026/02/26	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R2R9	04/02/2027		Bond Future	8.4533	114.2220	8.4698	114.0897	0.195	0.0000	0.0000
2026/02/26	R2R9	04/02/2027	9.89 Call	Bond Future	10978.2400	10.9782	10853.0100	10.8530	1.141	0.0000	0.0000
2026/02/26	R2R9	04/02/2027	9.89 Put	Bond Future	208.8000	0.2088	215.8100	0.2158	3.357	0.0000	0.0000
2026/02/26	R2R9	06/05/2027		Bond Future	8.5115	111.1606	8.5285	111.0265	0.200	0.0000	0.0000
2026/02/26	R2R9	06/05/2027	8.83 Call	Bond Future	4778.0500	4.7781	4690.3300	4.6903	1.836	0.0000	0.0000
2026/02/26	R2R9	06/05/2027	8.83 Put	Bond Future	2302.9500	2.3030	2349.3300	2.3493	2.014	0.0000	0.0000
2026/02/26	R4R2	07/05/2026		Bond Future	8.4515	115.6281	8.4818	115.3395	0.358	0.0000	0.0000
2026/02/26	R4R2	07/05/2026	100.23 Call	Bond Future	104538.9600	104.5390	104250.3700	104.2504	0.276	0.0000	0.0000
2026/02/26	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R4R2	06/08/2026		Bond Future	8.4900	117.6953	8.5212	117.4015	0.367	0.0000	0.0000
2026/02/26	R4R2	06/08/2026	102.06 Call	Bond Future	104278.0100	104.2780	103984.2400	103.9842	0.282	0.0000	0.0000
2026/02/26	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R4R2	05/11/2026		Bond Future	8.5328	114.6230	8.5650	114.3244	0.377	0.0000	0.0000
2026/02/26	R4R2	05/11/2026	98.76 Call	Bond Future	103400.4400	103.4004	103101.8400	103.1018	0.289	0.0000	0.0000
2026/02/26	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	R4R2	04/02/2027		Bond Future	8.5816	116.5942	8.6148	116.2907	0.387	0.0000	0.0000
2026/02/26	R4R2	04/02/2027	10.13 Call	Bond Future	13168.1000	13.1681	12878.9600	12.8790	2.196	0.0000	0.0000
2026/02/26	R4R2	04/02/2027	10.13 Put	Bond Future	182.3400	0.1823	196.6400	0.1966	7.842	0.0000	0.0000
2026/02/26	R4R2	06/05/2027		Bond Future	8.6376	113.4465	8.6718	113.1384	0.396	0.0000	0.0000
2026/02/26	R4R2	06/05/2027	9.00 Call	Bond Future	5671.8100	5.6718	5470.4000	5.4704	3.551	0.0000	0.0000
2026/02/26	R4R2	06/05/2027	9.00 Put	Bond Future	2469.6400	2.4696	2576.3400	2.5763	4.320	0.0000	0.0000
2026/02/26	RR87	07/05/2026		Bond Future	6.7237	103.0735	6.7445	103.0618	0.309	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
2026/02/26	RR87	07/05/2026	6.81 Call	Bond Future	77.2156	0.0772	69.3866	0.0694	10.139	0.0000	0.0000
2026/02/26	RR87	07/05/2026	6.81 Put	Bond Future	28.3556	0.0284	32.2966	0.0323	13.899	0.0000	0.0000
2026/02/26	RR87	06/08/2026		Bond Future	6.3665	101.1879	6.4017	101.1754	0.554	0.0000	0.0000
2026/02/26	RR87	06/08/2026	6.53 Call	Bond Future	90.1564	0.0902	81.9470	0.0819	9.106	0.0000	0.0000
2026/02/26	RR87	06/08/2026	6.53 Put	Bond Future	32.1264	0.0321	36.4270	0.0364	13.387	0.0000	0.0000
2026/02/26	RR87	05/11/2026		Bond Future	4.9043	102.9330	5.0131	102.9204	2.218	0.0000	0.0000
2026/02/26	RR87	05/11/2026	5.27 Call	Bond Future	48.0284	0.0480	38.5319	0.0385	19.773	0.0000	0.0000
2026/02/26	RR87	05/11/2026	5.27 Put	Bond Future	5.9884	0.0060	9.0019	0.0090	50.323	0.0000	0.0000
2026/02/26	RR88	07/05/2026		Bond Future	6.7583	106.4987	6.7700	106.4808	0.173	0.0000	0.0000
2026/02/26	RR88	07/05/2026	6.84 Call	Bond Future	223.9610	0.2240	211.8745	0.2119	5.397	0.0000	0.0000
2026/02/26	RR88	07/05/2026	6.84 Put	Bond Future	99.1710	0.0992	104.9245	0.1049	5.802	0.0000	0.0000
2026/02/26	RR88	06/08/2026		Bond Future	6.6787	105.4816	6.6927	105.4646	0.210	0.0000	0.0000
2026/02/26	RR88	06/08/2026	6.79 Call	Bond Future	311.5775	0.3116	300.9359	0.3009	3.415	0.0000	0.0000
2026/02/26	RR88	06/08/2026	6.79 Put	Bond Future	176.7975	0.1768	183.1159	0.1831	3.574	0.0000	0.0000
2026/02/26	RR88	05/11/2026		Bond Future	6.5849	106.7289	6.6020	106.7108	0.259	0.0000	0.0000
2026/02/26	RR88	05/11/2026	6.71 Call	Bond Future	333.3566	0.3334	322.4776	0.3225	3.263	0.0000	0.0000
2026/02/26	RR88	05/11/2026	6.71 Put	Bond Future	201.4866	0.2015	208.6276	0.2086	3.544	0.0000	0.0000
2026/02/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

