



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 09/03/2026 TO 09/03/2026

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
2026/03/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/09	2029	07/05/2026		Bond Future	146.9690	146.9690	146.4928	0.324	0.0000	0.0000
2026/03/09	2029	07/05/2026	141.82 Call	Bond Future	5149.0300	5.1490	4672.7900	9.249	0.0000	0.0000
2026/03/09	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2029	06/08/2026		Bond Future	149.6181	149.6181	149.1334	0.324	0.0000	0.0000
2026/03/09	2029	06/08/2026	144.10 Call	Bond Future	5518.0800	5.5181	5033.4300	8.783	0.0000	0.0000
2026/03/09	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	
2026/03/09	2029	05/11/2026		Bond Future	150.7915	150.7915	150.2993	150.2993	0.326	0.0000	0.0000
2026/03/09	2029	05/11/2026	147.56 Call	Bond Future	3231.4600	3.2315	2739.2600	2.7393	15.232	0.0000	0.0000
2026/03/09	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2029	04/02/2027		Bond Future	153.4693	153.4693	152.9687	152.9687	0.326	0.0000	0.0000
2026/03/09	2029	04/02/2027	149.72 Call	Bond Future	3749.3200	3.7493	3248.6800	3.2487	13.353	0.0000	0.0000
2026/03/09	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2029	06/05/2027		Bond Future	154.6191	154.6191	154.1122	154.1122	0.328	0.0000	0.0000
2026/03/09	2029	06/05/2027	153.32 Call	Bond Future	1299.1400	1.2991	792.2200	0.7922	39.020	0.0000	0.0000
2026/03/09	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2030	07/05/2026	7.21 Put	Bond Future	1788.9300	1.7889	2436.4000	2.4364	36.193	0.0000	0.0000
2026/03/09	2030	07/05/2026	7.21 Call	Bond Future	4.1500	0.0042	0.2400	0.0002	94.217	0.0000	0.0000
2026/03/09	2030	07/05/2026	7.71 Put	Bond Future	495.0500	0.4951	932.1800	0.9322	88.300	0.0000	0.0000
2026/03/09	2030	07/05/2026	7.71 Call	Bond Future	327.2500	0.3273	113.0000	0.1130	65.470	0.0000	0.0000
2026/03/09	2030	07/05/2026	7.92 Call	Bond Future	741.7100	0.7417	363.6200	0.3636	50.975	0.0000	0.0000
2026/03/09	2030	07/05/2026	7.92 Put	Bond Future	239.7100	0.2397	513.0000	0.5130	114.009	0.0000	0.0000
2026/03/09	2030	07/05/2026		Bond Future	7.7625	102.9684	7.9671	102.3170	2.636	0.0000	0.0000
2026/03/09	2030	07/05/2026	9.39 Call	Bond Future	5041.7200	5.0417	4391.7400	4.3917	12.892	0.0000	0.0000
2026/03/09	2030	07/05/2026	9.39 Put	Bond Future	0.8100	0.0008	2.2100	0.0022	172.840	0.0000	0.0000
2026/03/09	2030	06/08/2026		Bond Future	7.8214	100.7897	8.0434	100.1269	2.839	0.0000	0.0000
2026/03/09	2030	06/08/2026	9.22 Call	Bond Future	4133.0300	4.1330	3506.7000	3.5067	15.154	0.0000	0.0000
2026/03/09	2030	06/08/2026	9.22 Put	Bond Future	47.0100	0.0470	83.5200	0.0835	77.664	0.0000	0.0000
2026/03/09	2030	06/08/2026	7.21 Put	Bond Future	1897.2000	1.8972	2527.5200	2.5275	33.224	0.0000	0.0000
2026/03/09	2030	06/08/2026	7.21 Call	Bond Future	44.3100	0.0443	11.7900	0.0118	73.392	0.0000	0.0000
2026/03/09	2030	06/08/2026	7.71 Put	Bond Future	819.6900	0.8197	1250.4200	1.2504	52.548	0.0000	0.0000
2026/03/09	2030	06/08/2026	7.71 Call	Bond Future	485.2800	0.4853	253.1700	0.2532	47.830	0.0000	0.0000
2026/03/09	2030	06/08/2026	8.06 Call	Bond Future	1138.6600	1.1387	743.2200	0.7432	34.729	0.0000	0.0000
2026/03/09	2030	06/08/2026	8.06 Put	Bond Future	426.6100	0.4266	694.0100	0.6940	62.680	0.0000	0.0000
2026/03/09	2030	05/11/2026		Bond Future	7.8740	102.5510	8.1152	101.8767	3.064	0.0000	0.0000
2026/03/09	2030	05/11/2026	8.39 Call	Bond Future	1855.9000	1.8559	1393.3200	1.3933	24.925	0.0000	0.0000
2026/03/09	2030	05/11/2026	8.39 Put	Bond Future	420.3500	0.4204	632.0700	0.6321	50.368	0.0000	0.0000
2026/03/09	2030	04/02/2027		Bond Future	7.9440	100.3411	8.2082	99.6552	3.326	0.0000	0.0000
2026/03/09	2030	04/02/2027	7.82 Call	Bond Future	784.1900	0.7842	510.8600	0.5109	34.855	0.0000	0.0000
2026/03/09	2030	04/02/2027	7.82 Put	Bond Future	1108.0500	1.1081	1520.6500	1.5207	37.237	0.0000	0.0000
2026/03/09	2030	06/05/2027		Bond Future	8.0598	102.0468	8.3513	101.3494	3.617	0.0000	0.0000
2026/03/09	2030	06/05/2027	7.27 Call	Bond Future	212.9600	0.2130	109.5800	0.1096	48.544	0.0000	0.0000
2026/03/09	2030	06/05/2027	7.27 Put	Bond Future	2133.3500	2.1334	2727.3100	2.7273	27.842	0.0000	0.0000
2026/03/09	2031	07/05/2026		Bond Future	115.7889	115.7889	115.1813	115.1813	0.525	0.0000	0.0000
2026/03/09	2031	07/05/2026	113.84 Call	Bond Future	1949.1400	1.9491	1345.5000	1.3455	30.970	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	
2026/03/09	2031	07/05/2026	113.84 Put	Bond Future	0.2900	0.0003	4.1800	0.0042	1,341.379	0.0000	0.0000
2026/03/09	2031	06/08/2026		Bond Future	115.4634	115.4634	114.8459	114.8459	0.535	0.0000	0.0000
2026/03/09	2031	06/08/2026	113.81 Call	Bond Future	1675.6200	1.6756	1114.6200	1.1146	33.480	0.0000	0.0000
2026/03/09	2031	06/08/2026	113.81 Put	Bond Future	22.2200	0.0222	78.7300	0.0787	254.320	0.0000	0.0000
2026/03/09	2031	05/11/2026		Bond Future	117.5082	117.5082	116.8799	116.8799	0.535	0.0000	0.0000
2026/03/09	2031	05/11/2026	111.49 Call	Bond Future	6018.1800	6.0182	5389.8900	5.3899	10.440	0.0000	0.0000
2026/03/09	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2031	04/02/2027		Bond Future	117.1433	117.1433	116.5066	116.5066	0.544	0.0000	0.0000
2026/03/09	2031	04/02/2027	116.18 Call	Bond Future	1184.2000	1.1842	753.4200	0.7534	36.377	0.0000	0.0000
2026/03/09	2031	04/02/2027	116.18 Put	Bond Future	220.9200	0.2209	426.8700	0.4269	93.224	0.0000	0.0000
2026/03/09	2031	06/05/2027		Bond Future	119.1631	119.1631	118.5158	118.5158	0.543	0.0000	0.0000
2026/03/09	2031	06/05/2027	116.87 Call	Bond Future	2343.1500	2.3432	1762.3100	1.7623	24.789	0.0000	0.0000
2026/03/09	2031	06/05/2027	116.87 Put	Bond Future	50.0600	0.0501	116.5500	0.1166	132.821	0.0000	0.0000
2026/03/09	2032	07/05/2026	Put	Bond Future	370.2100	0.3702	621.6400	0.6216	67.916	0.0000	0.0000
2026/03/09	2032	07/05/2026	Call	Bond Future	1560.3000	1.5603	1031.2800	1.0313	33.905	0.0000	0.0000
2026/03/09	2032	07/05/2026		Bond Future	8.1939	101.1901	8.3642	100.4096	2.078	0.0000	0.0000
2026/03/09	2032	07/05/2026	10.14 Call	Bond Future	8487.1100	8.4871	7707.2100	7.7072	9.189	0.0000	0.0000
2026/03/09	2032	07/05/2026	10.14 Put	Bond Future	0.5200	0.0005	1.0700	0.0011	105.769	0.0000	0.0000
2026/03/09	2032	06/08/2026		Bond Future	8.2534	102.9890	8.4333	102.1948	2.180	0.0000	0.0000
2026/03/09	2032	06/08/2026	10.12 Call	Bond Future	7900.6900	7.9007	7123.6000	7.1236	9.836	0.0000	0.0000
2026/03/09	2032	06/08/2026	10.12 Put	Bond Future	29.0800	0.0291	46.2200	0.0462	58.941	0.0000	0.0000
2026/03/09	2032	05/11/2026		Bond Future	8.3164	100.6311	8.5067	99.8231	2.289	0.0000	0.0000
2026/03/09	2032	05/11/2026	9.16 Call	Bond Future	3926.3700	3.9264	3280.2700	3.2803	16.455	0.0000	0.0000
2026/03/09	2032	05/11/2026	9.16 Put	Bond Future	405.8800	0.4059	567.7600	0.5678	39.884	0.0000	0.0000
2026/03/09	2032	04/02/2027		Bond Future	8.3915	102.3941	8.5934	101.5721	2.406	0.0000	0.0000
2026/03/09	2032	04/02/2027	8.48 Call	Bond Future	1722.2700	1.7223	1302.5700	1.3026	24.369	0.0000	0.0000
2026/03/09	2032	04/02/2027	8.48 Put	Bond Future	1360.8400	1.3608	1763.1000	1.7631	29.560	0.0000	0.0000
2026/03/09	2032	06/05/2027		Bond Future	8.4865	99.9790	8.7012	99.1433	2.530	0.0000	0.0000
2026/03/09	2032	06/05/2027	7.80 Call	Bond Future	460.9800	0.4610	295.1400	0.2951	35.976	0.0000	0.0000
2026/03/09	2032	06/05/2027	7.80 Put	Bond Future	3192.7100	3.1927	3862.5800	3.8626	20.981	0.0000	0.0000
2026/03/09	2033	07/05/2026		Bond Future	145.4002	145.4002	144.4696	144.4696	0.640	0.0000	0.0000
2026/03/09	2033	07/05/2026	135.16 Call	Bond Future	10240.2000	10.2402	9309.5900	9.3096	9.088	0.0000	0.0000
2026/03/09	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2033	06/08/2026		Bond Future	148.0210	148.0210	147.0738	147.0738	0.640	0.0000	0.0000
2026/03/09	2033	06/08/2026	134.25 Call	Bond Future	13771.0300	13.7710	12823.7800	12.8238	6.879	0.0000	0.0000
2026/03/09	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2033	05/11/2026		Bond Future	149.0642	149.0642	148.1010	148.1010	0.646	0.0000	0.0000
2026/03/09	2033	05/11/2026	137.26 Call	Bond Future	11804.1700	11.8042	10841.0300	10.8410	8.159	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
2026/03/09	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/03/09	2033	04/02/2027		Bond Future	151.7114	151.7114	150.7315	150.7315	0.646	0.0000
2026/03/09	2033	04/02/2027	142.71 Call	Bond Future	9001.4300	9.0014	8021.5100	8.0215	10.886	0.0000
2026/03/09	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/09	2033	06/05/2027		Bond Future	152.7260	152.7260	151.7314	151.7314	0.651	0.0000
2026/03/09	2033	06/05/2027	151.21 Call	Bond Future	1515.9800	1.5160	521.4000	0.5214	65.606	0.0000
2026/03/09	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/09	2037	07/05/2026	9.00 Put	Bond Future	580.2000	0.5802	1106.0500	1.1061	90.633	0.0000
2026/03/09	2037	07/05/2026	9.00 Call	Bond Future	1798.6700	1.7987	992.8900	0.9929	44.799	0.0000
2026/03/09	2037	07/05/2026	9.49 Put	Bond Future	117.9600	0.1180	254.3700	0.2544	115.641	0.0000
2026/03/09	2037	07/05/2026	9.49 Call	Bond Future	4515.3000	4.5153	3320.0800	3.3201	26.470	0.0000
2026/03/09	2037	07/05/2026	10.06 Call	Bond Future	7937.5100	7.9375	6627.6200	6.6276	16.503	0.0000
2026/03/09	2037	07/05/2026	10.06 Put	Bond Future	17.1700	0.0172	38.9100	0.0389	126.616	0.0000
2026/03/09	2037	07/05/2026	12.40 Call	Bond Future	20625.6300	20.6256	19294.0000	19.2940	6.456	0.0000
2026/03/09	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/09	2037	07/05/2026	10.95 Put	Bond Future	0.3400	0.0003	0.8500	0.0009	150.000	0.0000
2026/03/09	2037	07/05/2026	10.95 Call	Bond Future	13069.6900	13.0697	11738.5700	11.7386	10.185	0.0000
2026/03/09	2037	07/05/2026		Bond Future	8.8179	100.1733	9.0171	98.8416	2.259	0.0000
2026/03/09	2037	07/05/2026	11.32 Call	Bond Future	15091.4200	15.0914	13759.8400	13.7598	8.823	0.0000
2026/03/09	2037	07/05/2026	11.32 Put	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0.0000
2026/03/09	2037	06/08/2026		Bond Future	8.8832	97.6943	9.0902	96.3391	2.330	0.0000
2026/03/09	2037	06/08/2026	11.71 Call	Bond Future	16510.1900	16.5102	15157.4300	15.1574	8.193	0.0000
2026/03/09	2037	06/08/2026	11.71 Put	Bond Future	2.7900	0.0028	5.2800	0.0053	89.247	0.0000
2026/03/09	2037	06/08/2026	11.30 Call	Bond Future	14372.8500	14.3729	13026.2500	13.0263	9.369	0.0000
2026/03/09	2037	06/08/2026	11.30 Put	Bond Future	10.9600	0.0110	19.6100	0.0196	78.923	0.0000
2026/03/09	2037	06/08/2026	10.70 Call	Bond Future	11143.0000	11.1430	9828.8400	9.8288	11.794	0.0000
2026/03/09	2037	06/08/2026	10.70 Put	Bond Future	63.8100	0.0638	104.9000	0.1049	64.394	0.0000
2026/03/09	2037	06/08/2026	10.02 Put	Bond Future	233.0200	0.2330	369.9800	0.3700	58.776	0.0000
2026/03/09	2037	06/08/2026	10.02 Call	Bond Future	7374.6200	7.3746	6156.3300	6.1563	16.520	0.0000
2026/03/09	2037	05/11/2026		Bond Future	8.9435	99.4014	9.1582	98.0226	2.401	0.0000
2026/03/09	2037	05/11/2026	10.62 Call	Bond Future	10332.5600	10.3326	9059.5500	9.0596	12.320	0.0000
2026/03/09	2037	05/11/2026	10.62 Put	Bond Future	228.8000	0.2288	334.5400	0.3345	46.215	0.0000
2026/03/09	2037	05/11/2026	10.83 Call	Bond Future	11436.9400	11.4369	10138.1700	10.1382	11.356	0.0000
2026/03/09	2037	05/11/2026	10.83 Put	Bond Future	168.8800	0.1689	248.8600	0.2489	47.359	0.0000
2026/03/09	2037	05/11/2026	10.23 Call	Bond Future	8249.3800	8.2494	7038.0000	7.0380	14.684	0.0000
2026/03/09	2037	05/11/2026	10.23 Put	Bond Future	365.2100	0.3652	532.5800	0.5326	45.828	0.0000
2026/03/09	2037	05/11/2026	9.46 Put	Bond Future	982.5500	0.9826	1401.2400	1.4012	42.613	0.0000
2026/03/09	2037	05/11/2026	9.46 Call	Bond Future	4255.5200	4.2555	3295.4600	3.2955	22.560	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	
2026/03/09	2037	04/02/2027		Bond Future	9.0117	96.8858	9.2348	95.4831	2.476	0.0000	0.0000
2026/03/09	2037	04/02/2027	9.51 Call	Bond Future	4469.8100	4.4698	3540.5200	3.5405	20.790	0.0000	0.0000
2026/03/09	2037	04/02/2027	9.51 Put	Bond Future	1374.1500	1.3742	1847.6000	1.8476	34.454	0.0000	0.0000
2026/03/09	2037	04/02/2027	9.81 Call	Bond Future	5896.9300	5.8969	4850.7200	4.8507	17.742	0.0000	0.0000
2026/03/09	2037	04/02/2027	9.81 Put	Bond Future	1000.9800	1.0010	1357.5100	1.3575	35.618	0.0000	0.0000
2026/03/09	2037	04/02/2027	9.31 Call	Bond Future	3574.6400	3.5746	2741.4200	2.7414	23.309	0.0000	0.0000
2026/03/09	2037	04/02/2027	9.31 Put	Bond Future	1705.3800	1.7054	2274.9000	2.2749	33.395	0.0000	0.0000
2026/03/09	2037	04/02/2027	8.44 Put	Bond Future	4435.5200	4.4355	5547.2900	5.5473	25.065	0.0000	0.0000
2026/03/09	2037	04/02/2027	8.44 Call	Bond Future	714.9000	0.7149	423.9300	0.4239	40.701	0.0000	0.0000
2026/03/09	2037	06/05/2027		Bond Future	9.0959	98.5322	9.3280	97.1058	2.552	0.0000	0.0000
2026/03/09	2037	06/05/2027	8.58 Call	Bond Future	1156.9400	1.1569	767.9900	0.7680	33.619	0.0000	0.0000
2026/03/09	2037	06/05/2027	8.58 Put	Bond Future	4430.2900	4.4303	5467.7600	5.4678	23.418	0.0000	0.0000
2026/03/09	2038	07/05/2026		Bond Future	164.0842	164.0842	160.2346	160.2346	2.346	0.0000	0.0000
2026/03/09	2038	07/05/2026	144.53 Call	Bond Future	19554.2000	19.5542	15704.6400	15.7046	19.687	0.0000	0.0000
2026/03/09	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2038	06/08/2026		Bond Future	164.8515	164.8515	160.9335	160.9335	2.377	0.0000	0.0000
2026/03/09	2038	06/08/2026	144.72 Call	Bond Future	20131.5400	20.1315	16213.4700	16.2135	19.462	0.0000	0.0000
2026/03/09	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2038	05/11/2026		Bond Future	167.7712	167.7712	163.7838	163.7838	2.377	0.0000	0.0000
2026/03/09	2038	05/11/2026	146.31 Call	Bond Future	21461.1700	21.4612	17473.8400	17.4738	18.579	0.0000	0.0000
2026/03/09	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2038	04/02/2027		Bond Future	168.5249	168.5249	164.4695	164.4695	2.406	0.0000	0.0000
2026/03/09	2038	04/02/2027	153.83 Call	Bond Future	14694.9000	14.6949	10639.4500	10.6395	27.598	0.0000	0.0000
2026/03/09	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2038	06/05/2027		Bond Future	171.4326	171.4326	167.3075	167.3075	2.406	0.0000	0.0000
2026/03/09	2038	06/05/2027	166.10 Call	Bond Future	5332.5700	5.3326	1207.4900	1.2075	77.356	0.0000	0.0000
2026/03/09	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2040	07/05/2026	8.65 Put	Bond Future	3376.7300	3.3767	4624.5400	4.6245	36.953	0.0000	0.0000
2026/03/09	2040	07/05/2026	8.65 Call	Bond Future	103.6500	0.1037	23.9300	0.0239	76.913	0.0000	0.0000
2026/03/09	2040	07/05/2026	12.53 Call	Bond Future	22373.3100	22.3733	21045.7800	21.0458	5.934	0.0000	0.0000
2026/03/09	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2040	07/05/2026	12.03 Call	Bond Future	19632.6500	19.6327	18305.1200	18.3051	6.762	0.0000	0.0000
2026/03/09	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2040	07/05/2026	11.12 Put	Bond Future	0.7500	0.0008	1.5500	0.0016	106.667	0.0000	0.0000
2026/03/09	2040	07/05/2026	11.12 Call	Bond Future	14260.4000	14.2604	12933.6700	12.9337	9.304	0.0000	0.0000
2026/03/09	2040	07/05/2026	12.22 Call	Bond Future	20690.9900	20.6910	19363.4600	19.3635	6.416	0.0000	0.0000
2026/03/09	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2040	07/05/2026	11.72 Call	Bond Future	17859.9800	17.8600	16532.4700	16.5325	7.433	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	
2026/03/09	2040	07/05/2026	11.72 Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2026/03/09	2040	07/05/2026	10.70 Put	Bond Future	6.2600	0.0063	12.1900	0.0122	94.728	0.0000	0.0000
2026/03/09	2040	07/05/2026	10.70 Call	Bond Future	11605.4200	11.6054	10283.8200	10.2838	11.388	0.0000	0.0000
2026/03/09	2040	07/05/2026	Put	Bond Future	552.8200	0.5528	970.1900	0.9702	75.498	0.0000	0.0000
2026/03/09	2040	07/05/2026	Call	Bond Future	2547.5000	2.5475	1637.3400	1.6373	35.728	0.0000	0.0000
2026/03/09	2040	07/05/2026		Bond Future	9.0633	101.9947	9.2365	100.6672	1.911	0.0000	0.0000
2026/03/09	2040	07/05/2026	11.67 Call	Bond Future	17568.6100	17.5686	16241.1100	16.2411	7.556	0.0000	0.0000
2026/03/09	2040	07/05/2026	11.67 Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000	0.0000
2026/03/09	2040	06/08/2026		Bond Future	9.1292	99.2975	9.3085	97.9465	1.964	0.0000	0.0000
2026/03/09	2040	06/08/2026	12.19 Call	Bond Future	19865.3600	19.8654	18515.7000	18.5157	6.794	0.0000	0.0000
2026/03/09	2040	06/08/2026	12.19 Put	Bond Future	1.7400	0.0017	3.0400	0.0030	74.713	0.0000	0.0000
2026/03/09	2040	05/11/2026		Bond Future	9.1900	101.0325	9.3753	99.6581	2.016	0.0000	0.0000
2026/03/09	2040	05/11/2026	11.06 Call	Bond Future	12920.2300	12.9202	11627.6400	11.6276	10.004	0.0000	0.0000
2026/03/09	2040	05/11/2026	11.06 Put	Bond Future	213.2900	0.2133	295.1400	0.2951	38.375	0.0000	0.0000
2026/03/09	2040	05/11/2026	11.27 Call	Bond Future	14126.2600	14.1263	12809.6400	12.8096	9.320	0.0000	0.0000
2026/03/09	2040	05/11/2026	11.27 Put	Bond Future	141.7900	0.1418	199.6100	0.1996	40.779	0.0000	0.0000
2026/03/09	2040	05/11/2026	10.67 Call	Bond Future	10604.5600	10.6046	9360.8500	9.3609	11.728	0.0000	0.0000
2026/03/09	2040	05/11/2026	10.67 Put	Bond Future	345.4900	0.3455	476.2200	0.4762	37.839	0.0000	0.0000
2026/03/09	2040	05/11/2026	9.91 Put	Bond Future	884.1600	0.8842	1205.0700	1.2051	36.295	0.0000	0.0000
2026/03/09	2040	05/11/2026	9.91 Call	Bond Future	6075.8600	6.0759	5022.3300	5.0223	17.340	0.0000	0.0000
2026/03/09	2040	04/02/2027		Bond Future	9.2578	98.2951	9.4496	96.8967	2.072	0.0000	0.0000
2026/03/09	2040	04/02/2027	9.93 Call	Bond Future	6119.1100	6.1191	5112.5200	5.1125	16.450	0.0000	0.0000
2026/03/09	2040	04/02/2027	9.93 Put	Bond Future	1340.4500	1.3405	1732.2300	1.7322	29.227	0.0000	0.0000
2026/03/09	2040	04/02/2027	10.17 Call	Bond Future	7447.2300	7.4472	6360.3100	6.3603	14.595	0.0000	0.0000
2026/03/09	2040	04/02/2027	10.17 Put	Bond Future	1042.2500	1.0423	1353.7000	1.3537	29.882	0.0000	0.0000
2026/03/09	2040	04/02/2027	9.67 Call	Bond Future	4730.6000	4.7306	3832.2300	3.8322	18.991	0.0000	0.0000
2026/03/09	2040	04/02/2027	9.67 Put	Bond Future	1760.3900	1.7604	2260.3900	2.2604	28.403	0.0000	0.0000
2026/03/09	2040	04/02/2027	8.78 Put	Bond Future	4667.8400	4.6678	5707.1500	5.7072	22.265	0.0000	0.0000
2026/03/09	2040	04/02/2027	8.78 Call	Bond Future	1059.7100	1.0597	700.6500	0.7007	33.883	0.0000	0.0000
2026/03/09	2040	06/05/2027		Bond Future	9.3393	99.9651	9.5380	98.5432	2.128	0.0000	0.0000
2026/03/09	2040	06/05/2027	8.88 Call	Bond Future	1524.0600	1.5241	1091.1100	1.0911	28.408	0.0000	0.0000
2026/03/09	2040	06/05/2027	8.88 Put	Bond Future	4924.9200	4.9249	5913.9300	5.9139	20.082	0.0000	0.0000
2026/03/09	2043	07/05/2026		Bond Future	127.8561	127.8561	127.8532	127.8532	0.002	0.0000	0.0000
2026/03/09	2043	07/05/2026	111.70 Call	Bond Future	16156.1100	16.1561	16153.1900	16.1532	0.018	0.0000	0.0000
2026/03/09	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2043	06/08/2026		Bond Future	127.3188	127.3188	127.3170	127.3170	0.001	0.0000	0.0000
2026/03/09	2043	06/08/2026	110.88 Call	Bond Future	16438.8200	16.4388	16436.9700	16.4370	0.011	0.0000	0.0000
2026/03/09	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/09	2043	05/11/2026		Bond Future	129.5735	129.5735	129.5717	129.5717	0.001	0.0000	0.0000
2026/03/09	2043	05/11/2026	112.84 Call	Bond Future	16733.5128	16.7335	16731.7424	16.7317	0.011	0.0000	0.0000
2026/03/09	2043	05/11/2026	112.84 Put	Bond Future	0.0028	0.0000	0.0024	0.0000	13.043	0.0000	0.0000
2026/03/09	2043	04/02/2027		Bond Future	128.9864	128.9864	128.9879	128.9879	0.001	0.0000	0.0000
2026/03/09	2043	04/02/2027	117.63 Call	Bond Future	11366.1865	11.3662	11367.3234	11.3673	0.010	0.0000	0.0000
2026/03/09	2043	04/02/2027	117.63 Put	Bond Future	9.7765	0.0098	9.3934	0.0094	3.918	0.0000	0.0000
2026/03/09	2043	06/05/2027		Bond Future	131.2102	131.2102	131.2122	131.2122	0.001	0.0000	0.0000
2026/03/09	2043	06/05/2027	127.48 Call	Bond Future	4516.1067	4.5161	4511.6014	4.5116	0.100	0.0000	0.0000
2026/03/09	2043	06/05/2027	127.48 Put	Bond Future	785.8667	0.7859	779.4114	0.7794	0.821	0.0000	0.0000
2026/03/09	2044	07/05/2026	10.00 Call	Bond Future	6833.9700	6.8340	5539.1600	5.5392	18.947	0.0000	0.0000
2026/03/09	2044	07/05/2026	10.00 Put	Bond Future	70.1300	0.0701	136.7300	0.1367	94.966	0.0000	0.0000
2026/03/09	2044	07/05/2026	Put	Bond Future	2079.2300	2.0792	2976.8500	2.9769	43.171	0.0000	0.0000
2026/03/09	2044	07/05/2026	Call	Bond Future	975.8000	0.9758	512.0100	0.5120	47.529	0.0000	0.0000
2026/03/09	2044	07/05/2026		Bond Future	9.1553	98.8966	9.3179	97.5352	1.777	0.0000	0.0000
2026/03/09	2044	07/05/2026	11.80 Call	Bond Future	18944.8500	18.9449	17583.4700	17.5835	7.186	0.0000	0.0000
2026/03/09	2044	07/05/2026	11.80 Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000	0.0000
2026/03/09	2044	06/08/2026	9.25 Call	Bond Future	2119.9800	2.1200	1440.2000	1.4402	32.065	0.0000	0.0000
2026/03/09	2044	06/08/2026	9.25 Put	Bond Future	1838.2900	1.8383	2543.8900	2.5439	38.383	0.0000	0.0000
2026/03/09	2044	06/08/2026	9.00 Call	Bond Future	1042.5800	1.0426	616.8000	0.6168	40.839	0.0000	0.0000
2026/03/09	2044	06/08/2026	9.00 Put	Bond Future	2871.5900	2.8716	3831.1900	3.8312	33.417	0.0000	0.0000
2026/03/09	2044	06/08/2026		Bond Future	9.2162	96.2696	9.3841	94.8842	1.822	0.0000	0.0000
2026/03/09	2044	06/08/2026	12.42 Call	Bond Future	21941.4500	21.9415	20557.0500	20.5571	6.310	0.0000	0.0000
2026/03/09	2044	06/08/2026	12.42 Put	Bond Future	1.4500	0.0015	2.4300	0.0024	67.586	0.0000	0.0000
2026/03/09	2044	05/11/2026		Bond Future	9.2721	97.9517	9.4451	96.5422	1.866	0.0000	0.0000
2026/03/09	2044	05/11/2026	11.34 Call	Bond Future	15147.2300	15.1472	13799.5700	13.7996	8.897	0.0000	0.0000
2026/03/09	2044	05/11/2026	11.34 Put	Bond Future	168.5300	0.1685	230.3900	0.2304	36.706	0.0000	0.0000
2026/03/09	2044	04/02/2027		Bond Future	9.3341	95.2855	9.5126	93.8514	1.913	0.0000	0.0000
2026/03/09	2044	04/02/2027	10.18 Call	Bond Future	7797.1700	7.7972	6702.9600	6.7030	14.033	0.0000	0.0000
2026/03/09	2044	04/02/2027	10.18 Put	Bond Future	1280.5500	1.2806	1620.4400	1.6204	26.543	0.0000	0.0000
2026/03/09	2044	06/05/2027		Bond Future	9.4076	96.9044	9.5919	95.4462	1.959	0.0000	0.0000
2026/03/09	2044	06/05/2027	9.08 Call	Bond Future	2205.1900	2.2052	1670.8600	1.6709	24.231	0.0000	0.0000
2026/03/09	2044	06/05/2027	9.08 Put	Bond Future	4882.6600	4.8827	5806.5800	5.8066	18.922	0.0000	0.0000
2026/03/09	2046	07/05/2026		Bond Future	146.0525	146.0525	141.7437	141.7437	2.950	0.0000	0.0000
2026/03/09	2046	07/05/2026	124.95 Call	Bond Future	21102.5100	21.1025	16793.7300	16.7937	20.418	0.0000	0.0000
2026/03/09	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2046	06/08/2026		Bond Future	148.6850	148.6850	144.2988	144.2988	2.950	0.0000	0.0000
2026/03/09	2046	06/08/2026	122.38 Call	Bond Future	26305.0100	26.3050	21918.7600	21.9188	16.675	0.0000	0.0000
2026/03/09	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/09	2046	05/11/2026		Bond Future	148.9982	148.9982	144.5357	144.5357	2.995	0.0000	0.0000
2026/03/09	2046	05/11/2026	125.48 Call	Bond Future	23518.1800	23.5182	19055.6600	19.0557	18.975	0.0000	0.0000
2026/03/09	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2046	04/02/2027		Bond Future	151.6439	151.6439	147.1023	147.1023	2.995	0.0000	0.0000
2026/03/09	2046	04/02/2027	131.09 Call	Bond Future	20553.8500	20.5539	16012.2800	16.0123	22.096	0.0000	0.0000
2026/03/09	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2046	06/05/2027		Bond Future	151.9047	151.9047	147.2880	147.2880	3.039	0.0000	0.0000
2026/03/09	2046	06/05/2027	148.99 Call	Bond Future	2914.6700	2.9147	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/09	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	1701.9600	1.7020	100.000	0.0000	0.0000
2026/03/09	2050	07/05/2026		Bond Future	151.7390	151.7390	144.2848	144.2848	4.913	0.0000	0.0000
2026/03/09	2050	07/05/2026	124.07 Call	Bond Future	27669.0400	27.6690	20214.7900	20.2148	26.941	0.0000	0.0000
2026/03/09	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2050	06/08/2026		Bond Future	152.0342	152.0342	144.4464	144.4464	4.991	0.0000	0.0000
2026/03/09	2050	06/08/2026	123.27 Call	Bond Future	28764.2100	28.7642	21176.3900	21.1764	26.379	0.0000	0.0000
2026/03/09	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2050	05/11/2026		Bond Future	154.7266	154.7266	147.0047	147.0047	4.991	0.0000	0.0000
2026/03/09	2050	05/11/2026	123.84 Call	Bond Future	30886.6400	30.8866	23164.6700	23.1647	25.001	0.0000	0.0000
2026/03/09	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2050	04/02/2027		Bond Future	154.9948	154.9948	147.1381	147.1381	5.069	0.0000	0.0000
2026/03/09	2050	04/02/2027	132.39 Call	Bond Future	22604.8000	22.6048	14748.0900	14.7481	34.757	0.0000	0.0000
2026/03/09	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	2050	06/05/2027		Bond Future	157.6689	157.6689	149.6771	149.6771	5.069	0.0000	0.0000
2026/03/09	2050	06/05/2027	150.46 Call	Bond Future	7208.8900	7.2089	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/09	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	782.9200	0.7829	100.000	0.0000	0.0000
2026/03/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	AL37	07/05/2026		Index Future	1270.4070	1270.4070	1261.5730	1261.5730	0.695	0.0000	0.0000
2026/03/09	AL37	06/08/2026		Index Future	1292.7490	1292.7490	1283.7640	1283.7640	0.695	0.0000	0.0000
2026/03/09	AL37	05/11/2026		Index Future	1315.5950	1315.5950	1306.4560	1306.4560	0.695	0.0000	0.0000
2026/03/09	AL37	04/02/2027		Index Future	1338.6660	1338.6660	1329.3740	1329.3740	0.694	0.0000	0.0000
2026/03/09	AL37	06/05/2027		Index Future	1361.4950	1361.4950	1352.0550	1352.0550	0.693	0.0000	0.0000
2026/03/09	AL7T	07/05/2026		Index Future	1641.7760	1641.7760	1622.1250	1622.1250	1.197	0.0000	0.0000
2026/03/09	AL7T	06/08/2026		Index Future	1670.6490	1670.6490	1650.6580	1650.6580	1.197	0.0000	0.0000
2026/03/09	AL7T	05/11/2026		Index Future	1700.1740	1700.1740	1679.8350	1679.8350	1.196	0.0000	0.0000
2026/03/09	AL7T	04/02/2027		Index Future	1729.9890	1729.9890	1709.3030	1709.3030	1.196	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	
2026/03/09	AL7T	06/05/2027		Index Future	1759.4910	1759.4910	1738.4660	1738.4660	1.195	0.0000	0.0000
2026/03/09	ALBI	07/05/2026		Index Future	1392.1830	1392.1830	1376.7170	1376.7170	1.111	0.0000	0.0000
2026/03/09	ALBI	06/08/2026		Index Future	1416.6670	1416.6670	1400.9340	1400.9340	1.111	0.0000	0.0000
2026/03/09	ALBI	05/11/2026		Index Future	1441.7040	1441.7040	1425.6970	1425.6970	1.110	0.0000	0.0000
2026/03/09	ALBI	04/02/2027		Index Future	1466.9860	1466.9860	1450.7060	1450.7060	1.110	0.0000	0.0000
2026/03/09	ALBI	06/05/2027		Index Future	1492.0030	1492.0030	1475.4570	1475.4570	1.109	0.0000	0.0000
2026/03/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	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	
2026/03/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/03/09	ES33	07/05/2026		Bond Future	8.9913	93.2738	9.1861	92.3010	2.167	0.0000	0.0000
2026/03/09	ES33	07/05/2026	11.69 Call	Bond Future	12393.2900	12.3933	11420.4400	11.4204	7.850	0.0000	0.0000
2026/03/09	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES33	06/08/2026		Bond Future	9.0714	94.9551	9.2755	93.9648	2.250	0.0000	0.0000
2026/03/09	ES33	06/08/2026	12.02 Call	Bond Future	13086.4200	13.0864	12096.1800	12.0962	7.567	0.0000	0.0000
2026/03/09	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES33	05/11/2026		Bond Future	9.1581	92.8452	9.3721	91.8375	2.337	0.0000	0.0000
2026/03/09	ES33	05/11/2026	10.83 Call	Bond Future	7516.8100	7.5168	6509.1200	6.5091	13.406	0.0000	0.0000
2026/03/09	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES33	04/02/2027		Bond Future	9.2593	94.4930	9.4841	93.4676	2.428	0.0000	0.0000
2026/03/09	ES33	04/02/2027	9.70 Call	Bond Future	1996.4700	1.9965	971.0800	0.9711	51.360	0.0000	0.0000
2026/03/09	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES33	06/05/2027		Bond Future	9.3742	92.3300	9.6106	91.2872	2.522	0.0000	0.0000
2026/03/09	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES33	06/05/2027	8.80 Put	Bond Future	2595.2900	2.5953	3638.0900	3.6381	40.180	0.0000	0.0000
2026/03/09	ES42	07/05/2026		Bond Future	9.4401	92.7139	9.6284	91.2811	1.995	0.0000	0.0000
2026/03/09	ES42	07/05/2026	12.20 Call	Bond Future	18072.5200	18.0725	16639.6500	16.6397	7.928	0.0000	0.0000
2026/03/09	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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2026/03/09	ES42	06/08/2026		Bond Future	9.5063	94.3848	9.7007	92.9263	2.046	0.0000	0.0000
2026/03/09	ES42	06/08/2026	12.65 Call	Bond Future	19910.5100	19.9105	18451.9200	18.4519	7.326	0.0000	0.0000
2026/03/09	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES42	05/11/2026		Bond Future	9.5738	91.7929	9.7746	90.3086	2.098	0.0000	0.0000
2026/03/09	ES42	05/11/2026	11.66 Call	Bond Future	13828.0800	13.8281	12343.8300	12.3438	10.734	0.0000	0.0000
2026/03/09	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES42	04/02/2027		Bond Future	9.6472	93.4211	9.8547	91.9106	2.151	0.0000	0.0000
2026/03/09	ES42	04/02/2027	10.29 Call	Bond Future	4561.1900	4.5612	3050.7200	3.0507	33.116	0.0000	0.0000
2026/03/09	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES42	06/05/2027		Bond Future	9.7310	90.7675	9.9457	89.2312	2.206	0.0000	0.0000
2026/03/09	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	ES42	06/05/2027	9.33 Put	Bond Future	2974.8100	2.9748	4511.1200	4.5111	51.644	0.0000	0.0000
2026/03/09	GOVI	07/05/2026		GOVI	1365.5130	1365.5130	1349.9650	1349.9650	1.139	0.0000	0.0000
2026/03/09	GOVI	07/05/2026	1,177. Call 00	GOVI	1885130.0000	188.5130	1729650.0000	172.9650	8.248	0.0000	0.0000
2026/03/09	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	GOVI	06/08/2026		GOVI	1389.5280	1389.5280	1373.7110	1373.7110	1.138	0.0000	0.0000
2026/03/09	GOVI	06/08/2026	1,189. Call 00	GOVI	2005280.0000	200.5280	1847110.0000	184.7110	7.888	0.0000	0.0000
2026/03/09	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	GOVI	05/11/2026		GOVI	1414.0850	1414.0850	1397.9930	1397.9930	1.138	0.0000	0.0000
2026/03/09	GOVI	05/11/2026	1,277. Call 00	GOVI	1370850.0000	137.0850	1209930.0000	120.9930	11.739	0.0000	0.0000
2026/03/09	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	GOVI	04/02/2027		GOVI	1438.8830	1438.8830	1422.5160	1422.5160	1.137	0.0000	0.0000
2026/03/09	GOVI	04/02/2027	1,369. Call 00	GOVI	698830.0000	69.8830	535160.0000	53.5160	23.421	0.0000	0.0000
2026/03/09	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	GOVI	06/05/2027		GOVI	1463.4200	1463.4200	1446.7860	1446.7860	1.137	0.0000	0.0000
2026/03/09	GOVI	06/05/2027	1,427. Call 00	GOVI	364200.0000	36.4200	197860.0000	19.7860	45.673	0.0000	0.0000
2026/03/09	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/09	I258	07/05/2026		Bond Future	139.3628	139.3628	135.1196	135.1196	3.045	0.0000	0.0000
2026/03/09	I258	07/05/2026	113.73 Call	Bond Future	25632.8000	25.6328	21389.6400	21.3896	16.554	0.0000	0.0000
2026/03/09	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	I258	06/08/2026		Bond Future	139.0328	139.0328	134.7145	134.7145	3.106	0.0000	0.0000
2026/03/09	I258	06/08/2026	112.95 Call	Bond Future	26082.7500	26.0828	21764.4803	21.7645	16.556	0.0000	0.0000

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2026/03/09	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0003	0.0000	100.000	0.0000	0.0000
2026/03/09	I258	05/11/2026		Bond Future	141.4950	141.4950	137.1002	137.1002	3.106	0.0000	0.0000
2026/03/09	I258	05/11/2026	114.95 Call	Bond Future	26545.0140	26.5450	22150.2906	22.1503	16.556	0.0000	0.0000
2026/03/09	I258	05/11/2026	114.95 Put	Bond Future	0.0040	0.0000	0.0806	0.0001	1,940.759	0.0000	0.0000
2026/03/09	I258	04/02/2027		Bond Future	141.1198	141.1198	136.6504	136.6504	3.167	0.0000	0.0000
2026/03/09	I258	04/02/2027	118.90 Call	Bond Future	22221.9821	22.2220	17764.4594	17.7645	20.059	0.0000	0.0000
2026/03/09	I258	04/02/2027	118.90 Put	Bond Future	2.1721	0.0022	14.0894	0.0141	548.663	0.0000	0.0000
2026/03/09	I258	06/05/2027		Bond Future	143.5533	143.5533	139.0067	139.0067	3.167	0.0000	0.0000
2026/03/09	I258	06/05/2027	134.78 Call	Bond Future	9523.0949	9.5231	5978.0773	5.9781	37.225	0.0000	0.0000
2026/03/09	I258	06/05/2027	134.78 Put	Bond Future	749.8349	0.7498	1751.3373	1.7513	133.563	0.0000	0.0000
2026/03/09	IGOV	07/05/2026		Index Future	452.1250	452.1250	443.2610	443.2610	1.961	0.0000	0.0000
2026/03/09	IGOV	06/08/2026		Index Future	460.1860	460.1860	451.1660	451.1660	1.960	0.0000	0.0000
2026/03/09	IGOV	05/11/2026		Index Future	468.4270	468.4270	459.2470	459.2470	1.960	0.0000	0.0000
2026/03/09	IGOV	04/02/2027		Index Future	476.7470	476.7470	467.4070	467.4070	1.959	0.0000	0.0000
2026/03/09	IGOV	06/05/2027		Index Future	484.9820	484.9820	475.4840	475.4840	1.958	0.0000	0.0000
2026/03/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/09	R033	07/05/2026		Bond Future	8.2941	109.9438	8.4639	109.0225	2.048	0.0000	0.0000
2026/03/09	R033	07/05/2026	10.38 Call	Bond Future	10664.2900	10.6643	9747.5300	9.7475	8.597	0.0000	0.0000
2026/03/09	R033	07/05/2026	10.38 Put	Bond Future	8.7400	0.0087	13.3000	0.0133	52.174	0.0000	0.0000
2026/03/09	R033	06/08/2026		Bond Future	8.3535	111.8983	8.5322	110.9608	2.139	0.0000	0.0000
2026/03/09	R033	06/08/2026	10.25 Call	Bond Future	9664.2000	9.6642	8791.3900	8.7914	9.031	0.0000	0.0000
2026/03/09	R033	06/08/2026	10.25 Put	Bond Future	220.1700	0.2202	284.9000	0.2849	29.400	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	
2026/03/09	R033	05/11/2026		Bond Future	8.4158	108.8141	8.6039	107.8602	2.235	0.0000	0.0000
2026/03/09	R033	05/11/2026	9.33 Call	Bond Future	5573.1700	5.5732	4857.7900	4.8578	12.836	0.0000	0.0000
2026/03/09	R033	05/11/2026	9.33 Put	Bond Future	1035.9800	1.0360	1274.4300	1.2744	23.017	0.0000	0.0000
2026/03/09	R033	04/02/2027		Bond Future	8.4888	110.7202	8.6872	109.7498	2.337	0.0000	0.0000
2026/03/09	R033	04/02/2027	8.65 Call	Bond Future	3256.4500	3.2565	2729.6200	2.7296	16.178	0.0000	0.0000
2026/03/09	R033	04/02/2027	8.65 Put	Bond Future	2467.2200	2.4672	2910.7100	2.9107	17.975	0.0000	0.0000
2026/03/09	R033	06/05/2027		Bond Future	8.5791	107.5643	8.7888	106.5778	2.444	0.0000	0.0000
2026/03/09	R033	06/05/2027	7.93 Call	Bond Future	1190.9600	1.1910	901.6400	0.9016	24.293	0.0000	0.0000
2026/03/09	R033	06/05/2027	7.93 Put	Bond Future	4320.0700	4.3201	5017.2600	5.0173	16.138	0.0000	0.0000
2026/03/09	R035	07/05/2026	8.31 Call	Bond Future	313.0900	0.3131	94.0000	0.0940	69.977	0.0000	0.0000
2026/03/09	R035	07/05/2026	8.31 Put	Bond Future	1666.1900	1.6662	2642.6400	2.6426	58.604	0.0000	0.0000
2026/03/09	R035	07/05/2026		Bond Future	8.5267	103.8643	8.7213	102.6687	2.282	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.86 Call	Bond Future	13204.0400	13.2040	12008.5900	12.0086	9.054	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.86 Put	Bond Future	0.0600	0.0001	0.1500	0.0002	150.000	0.0000	0.0000
2026/03/09	R035	07/05/2026	8.29 Put	Bond Future	1755.6600	1.7557	2753.8800	2.7539	56.857	0.0000	0.0000
2026/03/09	R035	07/05/2026	8.29 Call	Bond Future	276.5200	0.2765	79.2000	0.0792	71.358	0.0000	0.0000
2026/03/09	R035	07/05/2026	8.79 Put	Bond Future	387.3800	0.3874	767.9700	0.7680	98.247	0.0000	0.0000
2026/03/09	R035	07/05/2026	8.79 Call	Bond Future	2000.4400	2.0004	1185.4900	1.1855	40.739	0.0000	0.0000
2026/03/09	R035	07/05/2026	9.20 Call	Bond Future	4155.0900	4.1551	3073.3900	3.0734	26.033	0.0000	0.0000
2026/03/09	R035	07/05/2026	9.20 Put	Bond Future	95.4800	0.0955	209.3200	0.2093	119.229	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.66 Call	Bond Future	12163.7100	12.1637	10968.5000	10.9685	9.826	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.66 Put	Bond Future	0.2200	0.0002	0.5500	0.0006	150.000	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.16 Call	Bond Future	9494.2900	9.4943	8303.0600	8.3031	12.547	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.16 Put	Bond Future	3.3700	0.0034	7.6800	0.0077	127.893	0.0000	0.0000
2026/03/09	R035	07/05/2026	9.66 Put	Bond Future	18.5500	0.0186	42.6900	0.0427	130.135	0.0000	0.0000
2026/03/09	R035	07/05/2026	9.66 Call	Bond Future	6731.3300	6.7313	5559.9300	5.5599	17.402	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.71 Call	Bond Future	12425.2800	12.4253	11229.9900	11.2300	9.620	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.71 Put	Bond Future	0.1600	0.0002	0.4100	0.0004	156.250	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.21 Call	Bond Future	9765.7100	9.7657	8573.8100	8.5738	12.205	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.21 Put	Bond Future	2.8600	0.0029	6.5000	0.0065	127.273	0.0000	0.0000
2026/03/09	R035	07/05/2026	9.71 Put	Bond Future	15.5500	0.0156	35.8500	0.0359	130.547	0.0000	0.0000
2026/03/09	R035	07/05/2026	9.71 Call	Bond Future	7011.0300	7.0110	5835.7900	5.8358	16.763	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.64 Call	Bond Future	12058.8100	12.0588	10863.6500	10.8637	9.911	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.64 Put	Bond Future	0.2500	0.0003	0.6300	0.0006	152.000	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.14 Call	Bond Future	9385.4400	9.3854	8194.5300	8.1945	12.689	0.0000	0.0000
2026/03/09	R035	07/05/2026	10.14 Put	Bond Future	3.5900	0.0036	8.2200	0.0082	128.969	0.0000	0.0000
2026/03/09	R035	07/05/2026	9.64 Put	Bond Future	19.9100	0.0199	45.7800	0.0458	129.935	0.0000	0.0000
2026/03/09	R035	07/05/2026	9.64 Call	Bond Future	6619.3000	6.6193	5449.6300	5.4496	17.671	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	
2026/03/09	R035	07/05/2026	8.55 Call	Bond Future	979.3000	0.9793	450.7700	0.4508	53.970	0.0000	0.0000
2026/03/09	R035	07/05/2026	8.55 Put	Bond Future	835.3200	0.8353	1502.3300	1.5023	79.851	0.0000	0.0000
2026/03/09	R035	06/08/2026	10.22 Call	Bond Future	9369.5700	9.3696	8202.4700	8.2025	12.456	0.0000	0.0000
2026/03/09	R035	06/08/2026	10.22 Put	Bond Future	78.9200	0.0789	128.4800	0.1285	62.798	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.72 Call	Bond Future	6759.5900	6.7596	5657.1800	5.6572	16.309	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.72 Put	Bond Future	185.8300	0.1858	300.0800	0.3001	61.481	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.22 Put	Bond Future	461.1800	0.4612	723.8400	0.7238	56.954	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.22 Call	Bond Future	4212.7400	4.2127	3258.7400	3.2587	22.646	0.0000	0.0000
2026/03/09	R035	06/08/2026	8.29 Put	Bond Future	2385.5600	2.3856	3307.9700	3.3080	38.666	0.0000	0.0000
2026/03/09	R035	06/08/2026	8.29 Call	Bond Future	591.8600	0.5919	297.6100	0.2976	49.716	0.0000	0.0000
2026/03/09	R035	06/08/2026	8.79 Put	Bond Future	996.9600	0.9970	1502.8600	1.5029	50.744	0.0000	0.0000
2026/03/09	R035	06/08/2026	8.79 Call	Bond Future	2233.7200	2.2337	1522.9600	1.5230	31.820	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.39 Call	Bond Future	5060.9700	5.0610	4043.1600	4.0432	20.111	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.39 Put	Bond Future	337.7600	0.3378	536.6100	0.5366	58.873	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.71 Call	Bond Future	6707.4800	6.7075	5606.9900	5.6070	16.407	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.71 Put	Bond Future	189.1200	0.1891	305.2900	0.3053	61.427	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.21 Call	Bond Future	4163.3900	4.1634	3213.6000	3.2136	22.813	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.21 Put	Bond Future	469.3700	0.4694	736.2400	0.7362	56.857	0.0000	0.0000
2026/03/09	R035	06/08/2026	8.71 Put	Bond Future	1150.4600	1.1505	1716.1700	1.7162	49.173	0.0000	0.0000
2026/03/09	R035	06/08/2026	8.71 Call	Bond Future	1910.1300	1.9101	1259.1800	1.2592	34.079	0.0000	0.0000
2026/03/09	R035	06/08/2026	10.13 Call	Bond Future	8900.7500	8.9008	7741.5600	7.7416	13.024	0.0000	0.0000
2026/03/09	R035	06/08/2026	10.13 Put	Bond Future	91.5700	0.0916	149.0400	0.1490	62.761	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.63 Call	Bond Future	6291.8800	6.2919	5208.1900	5.2082	17.224	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.63 Put	Bond Future	218.2100	0.2182	351.1800	0.3512	60.937	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.13 Put	Bond Future	540.7900	0.5408	843.6000	0.8436	55.994	0.0000	0.0000
2026/03/09	R035	06/08/2026	9.13 Call	Bond Future	3772.8300	3.7728	2858.9800	2.8590	24.222	0.0000	0.0000
2026/03/09	R035	06/08/2026	7.70 Put	Bond Future	5546.1200	5.5461	6745.4800	6.7455	21.625	0.0000	0.0000
2026/03/09	R035	06/08/2026	7.70 Call	Bond Future	22.9500	0.0230	5.6500	0.0057	75.381	0.0000	0.0000
2026/03/09	R035	06/08/2026	7.90 Put	Bond Future	4325.8400	4.3258	5484.1300	5.4841	26.776	0.0000	0.0000
2026/03/09	R035	06/08/2026	7.90 Call	Bond Future	86.0000	0.0860	27.6300	0.0276	67.872	0.0000	0.0000
2026/03/09	R035	06/08/2026	8.34 Call	Bond Future	708.6300	0.7086	371.9700	0.3720	47.509	0.0000	0.0000
2026/03/09	R035	06/08/2026	8.34 Put	Bond Future	2194.0200	2.1940	3074.0200	3.0740	40.109	0.0000	0.0000
2026/03/09	R035	06/08/2026	7.95 Put	Bond Future	4038.0100	4.0380	5178.5200	5.1785	28.244	0.0000	0.0000
2026/03/09	R035	06/08/2026	7.95 Call	Bond Future	115.9100	0.1159	39.7600	0.0398	65.698	0.0000	0.0000
2026/03/09	R035	06/08/2026		Bond Future	8.5836	105.7108	8.7866	104.4941	2.365	0.0000	0.0000
2026/03/09	R035	06/08/2026	11.06 Call	Bond Future	13636.3700	13.6364	12425.0300	12.4250	8.883	0.0000	0.0000
2026/03/09	R035	06/08/2026	11.06 Put	Bond Future	6.3600	0.0064	11.6800	0.0117	83.648	0.0000	0.0000
2026/03/09	R035	05/11/2026	9.80 Call	Bond Future	6910.8700	6.9109	5849.1100	5.8491	15.364	0.0000	0.0000
2026/03/09	R035	05/11/2026	9.80 Put	Bond Future	392.7500	0.3928	568.8500	0.5689	44.838	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	
2026/03/09	R035	05/11/2026	9.30 Call	Bond Future	4536.5400	4.5365	3622.0700	3.6221	20.158	0.0000	0.0000
2026/03/09	R035	05/11/2026	9.30 Put	Bond Future	772.1600	0.7722	1095.5500	1.0956	41.881	0.0000	0.0000
2026/03/09	R035	05/11/2026	8.80 Put	Bond Future	1504.3900	1.5044	2070.6900	2.0707	37.643	0.0000	0.0000
2026/03/09	R035	05/11/2026	8.80 Call	Bond Future	2410.4500	2.4105	1738.8900	1.7389	27.860	0.0000	0.0000
2026/03/09	R035	05/11/2026		Bond Future	8.6453	103.0594	8.8571	101.8215	2.449	0.0000	0.0000
2026/03/09	R035	05/11/2026	10.03 Call	Bond Future	8041.8100	8.0418	6936.6400	6.9366	13.743	0.0000	0.0000
2026/03/09	R035	05/11/2026	10.03 Put	Bond Future	290.9000	0.2909	423.5900	0.4236	45.614	0.0000	0.0000
2026/03/09	R035	05/11/2026	8.97 Call	Bond Future	3087.7700	3.0878	2321.2700	2.3213	24.824	0.0000	0.0000
2026/03/09	R035	05/11/2026	8.97 Put	Bond Future	1197.8700	1.1979	1669.2300	1.6692	39.350	0.0000	0.0000
2026/03/09	R035	05/11/2026	8.47 Call	Bond Future	1288.8100	1.2888	832.0400	0.8320	35.441	0.0000	0.0000
2026/03/09	R035	05/11/2026	8.47 Put	Bond Future	2328.6800	2.3287	3109.7700	3.1098	33.542	0.0000	0.0000
2026/03/09	R035	05/11/2026	7.97 Put	Bond Future	4354.4000	4.3544	5451.0700	5.4511	25.185	0.0000	0.0000
2026/03/09	R035	05/11/2026	7.97 Call	Bond Future	272.6500	0.2727	131.4600	0.1315	51.784	0.0000	0.0000
2026/03/09	R035	04/02/2027		Bond Future	8.7167	104.8652	8.9381	103.6059	2.539	0.0000	0.0000
2026/03/09	R035	04/02/2027	9.02 Call	Bond Future	3147.6900	3.1477	2395.8700	2.3959	23.885	0.0000	0.0000
2026/03/09	R035	04/02/2027	9.02 Put	Bond Future	1427.3700	1.4274	1934.8500	1.9349	35.554	0.0000	0.0000
2026/03/09	R035	04/02/2027	7.70 Put	Bond Future	6188.3000	6.1883	7375.1400	7.3751	19.179	0.0000	0.0000
2026/03/09	R035	04/02/2027	7.70 Call	Bond Future	134.6400	0.1346	62.1800	0.0622	53.818	0.0000	0.0000
2026/03/09	R035	04/02/2027	8.20 Put	Bond Future	3691.0700	3.6911	4675.6300	4.6756	26.674	0.0000	0.0000
2026/03/09	R035	04/02/2027	8.20 Call	Bond Future	671.0000	0.6710	396.2600	0.3963	40.945	0.0000	0.0000
2026/03/09	R035	04/02/2027	8.85 Call	Bond Future	2503.3400	2.5033	1839.2900	1.8393	26.527	0.0000	0.0000
2026/03/09	R035	04/02/2027	8.85 Put	Bond Future	1742.5700	1.7426	2337.8200	2.3378	34.159	0.0000	0.0000
2026/03/09	R035	06/05/2027		Bond Future	8.7965	102.1504	9.0279	100.8699	2.630	0.0000	0.0000
2026/03/09	R035	06/05/2027	8.25 Call	Bond Future	882.9300	0.8829	566.1100	0.5661	35.883	0.0000	0.0000
2026/03/09	R035	06/05/2027	8.25 Put	Bond Future	3992.3400	3.9923	4956.0000	4.9560	24.138	0.0000	0.0000
2026/03/09	R038	07/05/2026		Bond Future	8.9232	115.3507	9.1069	113.9049	2.059	0.0000	0.0000
2026/03/09	R038	07/05/2026	11.40 Call	Bond Future	17501.5400	17.5015	16055.7700	16.0558	8.261	0.0000	0.0000
2026/03/09	R038	07/05/2026	11.40 Put	Bond Future	0.0600	0.0001	0.1300	0.0001	116.667	0.0000	0.0000
2026/03/09	R038	06/08/2026		Bond Future	8.9883	117.4013	9.1791	115.9299	2.123	0.0000	0.0000
2026/03/09	R038	06/08/2026	11.77 Call	Bond Future	19049.4700	19.0495	17581.7800	17.5818	7.705	0.0000	0.0000
2026/03/09	R038	06/08/2026	11.77 Put	Bond Future	5.0400	0.0050	8.7900	0.0088	74.405	0.0000	0.0000
2026/03/09	R038	05/11/2026		Bond Future	9.0549	113.9723	9.2530	112.4753	2.187	0.0000	0.0000
2026/03/09	R038	05/11/2026	10.72 Call	Bond Future	12000.3900	12.0004	10607.9700	10.6080	11.603	0.0000	0.0000
2026/03/09	R038	05/11/2026	10.72 Put	Bond Future	234.0500	0.2341	338.6300	0.3386	44.683	0.0000	0.0000
2026/03/09	R038	04/02/2027		Bond Future	9.1290	115.9686	9.3348	114.4456	2.255	0.0000	0.0000
2026/03/09	R038	04/02/2027	9.60 Call	Bond Future	5008.6500	5.0087	4001.8000	4.0018	20.102	0.0000	0.0000
2026/03/09	R038	04/02/2027	9.60 Put	Bond Future	1565.3800	1.5654	2081.5200	2.0815	32.972	0.0000	0.0000
2026/03/09	R038	06/05/2027		Bond Future	9.2144	112.4610	9.4284	110.9124	2.323	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	
2026/03/09	R038	06/05/2027	8.71 Call	Bond Future	1349.8300	1.3498	921.0100	0.9210	31.768	0.0000	0.0000
2026/03/09	R038	06/05/2027	8.71 Put	Bond Future	5119.3100	5.1193	6239.1300	6.2391	21.874	0.0000	0.0000
2026/03/09	R053	07/05/2026		Bond Future	9.0278	127.4013	9.1954	125.3760	1.857	0.0000	0.0000
2026/03/09	R053	07/05/2026	11.69 Call	Bond Future	26626.1500	26.6262	24600.9900	24.6010	7.606	0.0000	0.0000
2026/03/09	R053	07/05/2026	11.69 Put	Bond Future	0.0500	0.0001	0.1100	0.0001	120.000	0.0000	0.0000
2026/03/09	R053	06/08/2026	8.10 Put	Bond Future	12865.4600	12.8655	14905.2400	14.9052	15.855	0.0000	0.0000
2026/03/09	R053	06/08/2026	8.10 Call	Bond Future	30.4500	0.0305	9.1500	0.0092	69.951	0.0000	0.0000
2026/03/09	R053	06/08/2026	8.60 Put	Bond Future	6577.4700	6.5775	8345.4200	8.3454	26.879	0.0000	0.0000
2026/03/09	R053	06/08/2026	8.60 Call	Bond Future	571.8800	0.5719	278.7500	0.2788	51.257	0.0000	0.0000
2026/03/09	R053	06/08/2026	9.10 Call	Bond Future	3110.0000	3.1100	2110.7200	2.1107	32.131	0.0000	0.0000
2026/03/09	R053	06/08/2026	9.10 Put	Bond Future	2828.4000	2.8284	3890.2000	3.8902	37.541	0.0000	0.0000
2026/03/09	R053	06/08/2026		Bond Future	9.0767	129.6662	9.2492	127.6051	1.901	0.0000	0.0000
2026/03/09	R053	06/08/2026	12.28 Call	Bond Future	30557.8700	30.5579	28498.8700	28.4989	6.738	0.0000	0.0000
2026/03/09	R053	06/08/2026	12.28 Put	Bond Future	3.0000	0.0030	5.0800	0.0051	69.333	0.0000	0.0000
2026/03/09	R053	06/08/2026	9.60 Call	Bond Future	7276.8400	7.2768	5734.1400	5.7341	21.200	0.0000	0.0000
2026/03/09	R053	06/08/2026	9.60 Put	Bond Future	1197.7600	1.1978	1716.1400	1.7161	43.279	0.0000	0.0000
2026/03/09	R053	05/11/2026		Bond Future	9.1258	126.0734	9.3034	123.9764	1.946	0.0000	0.0000
2026/03/09	R053	05/11/2026	11.21 Call	Bond Future	21546.7300	21.5467	19543.8200	19.5438	9.296	0.0000	0.0000
2026/03/09	R053	05/11/2026	11.21 Put	Bond Future	249.0700	0.2491	343.1800	0.3432	37.785	0.0000	0.0000
2026/03/09	R053	04/02/2027		Bond Future	9.1793	128.2819	9.3621	126.1483	1.992	0.0000	0.0000
2026/03/09	R053	04/02/2027	9.99 Call	Bond Future	10819.2100	10.8192	9199.3500	9.1994	14.972	0.0000	0.0000
2026/03/09	R053	04/02/2027	9.99 Put	Bond Future	1810.5400	1.8105	2324.2900	2.3243	28.376	0.0000	0.0000
2026/03/09	R053	06/05/2027		Bond Future	9.2396	124.6059	9.4280	122.4364	2.039	0.0000	0.0000
2026/03/09	R053	06/05/2027	8.92 Call	Bond Future	3059.7600	3.0598	2272.7900	2.2728	25.720	0.0000	0.0000
2026/03/09	R053	06/05/2027	8.92 Put	Bond Future	6892.3200	6.8923	8274.8300	8.2748	20.059	0.0000	0.0000
2026/03/09	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/09	R186	07/05/2026	8.69 Call	Bond Future	64.9900	0.0650	63.4000	0.0634	2.447	0.0000	0.0000
2026/03/09	R186	07/05/2026	8.69 Put	Bond Future	64.9900	0.0650	63.4000	0.0634	2.447	0.0000	0.0000
2026/03/09	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/09	R186	06/08/2026	8.57 Call	Bond Future	69.6300	0.0696	68.9400	0.0689	0.991	0.0000	0.0000
2026/03/09	R186	06/08/2026	8.57 Put	Bond Future	69.6300	0.0696	68.9400	0.0689	0.991	0.0000	0.0000
2026/03/09	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/09	R186	05/11/2026	8.12 Call	Bond Future	43.5500	0.0436	43.2800	0.0433	0.620	0.0000	0.0000
2026/03/09	R186	05/11/2026	8.12 Put	Bond Future	43.5500	0.0436	43.2800	0.0433	0.620	0.0000	0.0000
2026/03/09	R202	07/05/2026		Bond Future	304.8346	304.8346	304.8270	304.8270	0.002	0.0000	0.0000
2026/03/09	R202	07/05/2026	277.55 Call	Bond Future	27284.5600	27.2846	27276.9800	27.2770	0.028	0.0000	0.0000
2026/03/09	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/09	R202	06/08/2026		Bond Future	304.9345	304.9345	304.9278	304.9278	0.002	0.0000	0.0000
2026/03/09	R202	06/08/2026	278.86 Call	Bond Future	26074.4500	26.0745	26067.7500	26.0678	0.026	0.0000	0.0000
2026/03/09	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R202	05/11/2026		Bond Future	310.3350	310.3350	310.3288	310.3288	0.002	0.0000	0.0000
2026/03/09	R202	05/11/2026	280.46 Call	Bond Future	29875.0300	29.8750	29868.8000	29.8688	0.021	0.0000	0.0000
2026/03/09	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R202	04/02/2027		Bond Future	310.3633	310.3633	310.3621	310.3621	0.000	0.0000	0.0000
2026/03/09	R202	04/02/2027	294.73 Call	Bond Future	15633.3100	15.6333	15632.0700	15.6321	0.008	0.0000	0.0000
2026/03/09	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R202	06/05/2027		Bond Future	315.7180	315.7180	315.7176	315.7176	0.000	0.0000	0.0000
2026/03/09	R202	06/05/2027	306.99 Call	Bond Future	8728.0200	8.7280	8727.6000	8.7276	0.005	0.0000	0.0000
2026/03/09	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R209	07/05/2026		Bond Future	8.6771	84.8136	8.8711	83.6863	2.235	0.0000	0.0000
2026/03/09	R209	07/05/2026	11.07 Call	Bond Future	12643.8100	12.6438	11516.5900	11.5166	8.915	0.0000	0.0000
2026/03/09	R209	07/05/2026	11.07 Put	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0.0000	0.0000
2026/03/09	R209	06/08/2026		Bond Future	8.7331	86.3214	8.9343	85.1742	2.304	0.0000	0.0000
2026/03/09	R209	06/08/2026	11.39 Call	Bond Future	13658.6500	13.6587	12514.5900	12.5146	8.376	0.0000	0.0000
2026/03/09	R209	06/08/2026	11.39 Put	Bond Future	3.7500	0.0038	6.9000	0.0069	84.000	0.0000	0.0000
2026/03/09	R209	05/11/2026		Bond Future	8.7904	84.6801	8.9991	83.5130	2.374	0.0000	0.0000
2026/03/09	R209	05/11/2026	10.32 Call	Bond Future	8325.9300	8.3259	7263.0200	7.2630	12.766	0.0000	0.0000
2026/03/09	R209	05/11/2026	10.32 Put	Bond Future	232.8800	0.2329	337.0900	0.3371	44.748	0.0000	0.0000
2026/03/09	R209	04/02/2027		Bond Future	8.8549	86.1638	9.0717	84.9763	2.448	0.0000	0.0000
2026/03/09	R209	04/02/2027	9.28 Call	Bond Future	3601.1200	3.6011	2841.2100	2.8412	21.102	0.0000	0.0000
2026/03/09	R209	04/02/2027	9.28 Put	Bond Future	1292.3600	1.2924	1719.9100	1.7199	33.083	0.0000	0.0000
2026/03/09	R209	04/02/2027	8.96 Call	Bond Future	2420.0800	2.4201	1803.7700	1.8038	25.467	0.0000	0.0000
2026/03/09	R209	04/02/2027	8.96 Put	Bond Future	1841.5300	1.8415	2412.6800	2.4127	31.015	0.0000	0.0000
2026/03/09	R209	04/02/2027	8.03 Put	Bond Future	5013.4300	5.0134	6064.9100	6.0649	20.973	0.0000	0.0000
2026/03/09	R209	04/02/2027	8.03 Call	Bond Future	293.4700	0.2935	157.4900	0.1575	46.335	0.0000	0.0000
2026/03/09	R209	06/05/2027		Bond Future	8.9304	84.4807	9.1557	83.2733	2.523	0.0000	0.0000
2026/03/09	R209	06/05/2027	8.41 Call	Bond Future	998.7800	0.9988	669.9400	0.6699	32.924	0.0000	0.0000
2026/03/09	R209	06/05/2027	8.41 Put	Bond Future	3873.4600	3.8735	4752.0700	4.7521	22.683	0.0000	0.0000
2026/03/09	R209	06/05/2027	9.32 Call	Bond Future	3708.2300	3.7082	2967.4300	2.9674	19.977	0.0000	0.0000
2026/03/09	R209	06/05/2027	9.32 Put	Bond Future	1634.2900	1.6343	2100.9400	2.1009	28.554	0.0000	0.0000
2026/03/09	R209	06/05/2027	8.25 Put	Bond Future	4485.2700	4.4853	5438.8300	5.4388	21.260	0.0000	0.0000
2026/03/09	R209	06/05/2027	8.25 Call	Bond Future	701.9100	0.7019	448.0200	0.4480	36.171	0.0000	0.0000
2026/03/09	R210	07/05/2026		Bond Future	260.6629	260.6629	259.9870	259.9870	0.259	0.0000	0.0000
2026/03/09	R210	07/05/2026	255.40 Call	Bond Future	5262.8900	5.2629	4586.9800	4.5870	12.843	0.0000	0.0000
2026/03/09	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/09	R210	06/08/2026		Bond Future	265.3611	265.3611	264.6734	264.6734	0.259	0.0000	0.0000
2026/03/09	R210	06/08/2026	259.84 Call	Bond Future	5521.1300	5.5211	4833.3700	4.8334	12.457	0.0000	0.0000
2026/03/09	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R210	05/11/2026		Bond Future	266.5437	266.5437	265.8462	265.8462	0.262	0.0000	0.0000
2026/03/09	R210	05/11/2026	253.33 Call	Bond Future	13213.7100	13.2137	12516.1600	12.5162	5.279	0.0000	0.0000
2026/03/09	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R210	04/02/2027		Bond Future	271.2768	271.2768	270.5674	270.5674	0.262	0.0000	0.0000
2026/03/09	R210	04/02/2027	266.03 Call	Bond Future	5246.8400	5.2468	4537.3900	4.5374	13.521	0.0000	0.0000
2026/03/09	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R210	06/05/2027		Bond Future	272.3871	272.3871	271.6708	271.6708	0.263	0.0000	0.0000
2026/03/09	R210	06/05/2027	271.13 Call	Bond Future	1257.1300	1.2571	540.7900	0.5408	56.982	0.0000	0.0000
2026/03/09	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R213	07/05/2026		Bond Future	8.0043	97.4327	8.1911	96.7206	2.333	0.0000	0.0000
2026/03/09	R213	07/05/2026	9.80 Call	Bond Future	6588.8800	6.5889	5877.8800	5.8779	10.791	0.0000	0.0000
2026/03/09	R213	07/05/2026	9.80 Put	Bond Future	0.9100	0.0009	2.0300	0.0020	123.077	0.0000	0.0000
2026/03/09	R213	06/08/2026		Bond Future	8.0585	99.1649	8.2575	98.4403	2.470	0.0000	0.0000
2026/03/09	R213	06/08/2026	9.69 Call	Bond Future	5789.8400	5.7898	5091.9200	5.0919	12.054	0.0000	0.0000
2026/03/09	R213	06/08/2026	9.69 Put	Bond Future	41.0700	0.0411	67.8000	0.0678	65.084	0.0000	0.0000
2026/03/09	R213	05/11/2026		Bond Future	8.1217	97.3496	8.3342	96.6124	2.616	0.0000	0.0000
2026/03/09	R213	05/11/2026	8.75 Call	Bond Future	2613.2700	2.6133	2073.9900	2.0740	20.636	0.0000	0.0000
2026/03/09	R213	05/11/2026	8.75 Put	Bond Future	452.9900	0.4530	650.9100	0.6509	43.692	0.0000	0.0000
2026/03/09	R213	04/02/2027		Bond Future	8.2008	99.0557	8.4287	98.3057	2.780	0.0000	0.0000
2026/03/09	R213	04/02/2027	8.14 Call	Bond Future	1114.3500	1.1144	786.0800	0.7861	29.458	0.0000	0.0000
2026/03/09	R213	04/02/2027	8.14 Put	Bond Future	1315.5200	1.3155	1737.2400	1.7372	32.057	0.0000	0.0000
2026/03/09	R213	06/05/2027	9.25 Call	Bond Future	3432.7000	3.4327	2856.4700	2.8565	16.786	0.0000	0.0000
2026/03/09	R213	06/05/2027	9.25 Put	Bond Future	510.0600	0.5101	696.3200	0.6963	36.517	0.0000	0.0000
2026/03/09	R213	06/05/2027	8.13 Put	Bond Future	1520.7200	1.5207	1980.6700	1.9807	30.246	0.0000	0.0000
2026/03/09	R213	06/05/2027	8.13 Call	Bond Future	995.9200	0.9959	693.3800	0.6934	30.378	0.0000	0.0000
2026/03/09	R213	06/05/2027		Bond Future	8.2973	97.1932	8.5424	96.4307	2.954	0.0000	0.0000
2026/03/09	R213	06/05/2027	7.56 Call	Bond Future	275.2900	0.2753	154.4200	0.1544	43.906	0.0000	0.0000
2026/03/09	R213	06/05/2027	7.56 Put	Bond Future	2614.3400	2.6143	3255.9600	3.2560	24.542	0.0000	0.0000
2026/03/09	R214	07/05/2026		Bond Future	9.0302	80.8332	9.2183	79.5518	2.083	0.0000	0.0000
2026/03/09	R214	07/05/2026	11.53 Call	Bond Future	14889.7800	14.8898	13608.3900	13.6084	8.606	0.0000	0.0000
2026/03/09	R214	07/05/2026	11.53 Put	Bond Future	0.0400	0.0000	0.0900	0.0001	125.000	0.0000	0.0000
2026/03/09	R214	06/08/2026		Bond Future	9.0841	82.2703	9.2781	80.9662	2.135	0.0000	0.0000
2026/03/09	R214	06/08/2026	11.97 Call	Bond Future	16647.1900	16.6472	15345.2800	15.3453	7.821	0.0000	0.0000
2026/03/09	R214	06/08/2026	11.97 Put	Bond Future	2.7200	0.0027	4.9400	0.0049	81.618	0.0000	0.0000
2026/03/09	R214	05/11/2026		Bond Future	9.1406	80.4132	9.3406	79.0863	2.187	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	
2026/03/09	R214	05/11/2026	10.97 Call	Bond Future	11257.9900	11.2580	10013.9800	10.0140	11.050	0.0000	0.0000
2026/03/09	R214	05/11/2026	10.97 Put	Bond Future	195.9100	0.1959	278.8000	0.2788	42.310	0.0000	0.0000
2026/03/09	R214	04/02/2027		Bond Future	9.2035	81.8223	9.4099	80.4723	2.242	0.0000	0.0000
2026/03/09	R214	04/02/2027	9.90 Call	Bond Future	5553.4800	5.5535	4571.1800	4.5712	17.688	0.0000	0.0000
2026/03/09	R214	04/02/2027	9.90 Put	Bond Future	1122.7000	1.1227	1490.3800	1.4904	32.750	0.0000	0.0000
2026/03/09	R214	06/05/2027		Bond Future	9.2711	79.9196	9.4839	78.5468	2.296	0.0000	0.0000
2026/03/09	R214	06/05/2027	8.88 Call	Bond Future	1500.1800	1.5002	1053.1200	1.0531	29.800	0.0000	0.0000
2026/03/09	R214	06/05/2027	8.88 Put	Bond Future	4111.2300	4.1112	5036.9500	5.0370	22.517	0.0000	0.0000
2026/03/09	R248	07/05/2026		Bond Future	9.1341	98.1071	9.2966	96.6431	1.779	0.0000	0.0000
2026/03/09	R248	07/05/2026	11.72 Call	Bond Future	19626.8700	19.6269	18162.9300	18.1629	7.459	0.0000	0.0000
2026/03/09	R248	07/05/2026	11.72 Put	Bond Future	0.0600	0.0001	0.1100	0.0001	83.333	0.0000	0.0000
2026/03/09	R248	07/05/2026	8.30 Put	Bond Future	8109.1000	8.1091	9572.3600	9.5724	18.045	0.0000	0.0000
2026/03/09	R248	07/05/2026	8.30 Call	Bond Future	0.7800	0.0008	0.0500	0.0001	93.590	0.0000	0.0000
2026/03/09	R248	07/05/2026	8.70 Put	Bond Future	4204.5400	4.2045	5584.1000	5.5841	32.811	0.0000	0.0000
2026/03/09	R248	07/05/2026	8.70 Call	Bond Future	113.2300	0.1132	28.8000	0.0288	74.565	0.0000	0.0000
2026/03/09	R248	07/05/2026	9.18 Call	Bond Future	1650.0400	1.6500	925.3200	0.9253	43.921	0.0000	0.0000
2026/03/09	R248	07/05/2026	9.18 Put	Bond Future	1233.0100	1.2330	1972.2800	1.9723	59.957	0.0000	0.0000
2026/03/09	R248	07/05/2026	9.19 Call	Bond Future	1705.0100	1.7050	965.0800	0.9651	43.397	0.0000	0.0000
2026/03/09	R248	07/05/2026	9.19 Put	Bond Future	1197.4800	1.1975	1921.5400	1.9215	60.465	0.0000	0.0000
2026/03/09	R248	06/08/2026	9.00 Call	Bond Future	1219.0600	1.2191	1715.0000	1.7150	40.682	0.0000	0.0000
2026/03/09	R248	06/08/2026	9.00 Put	Bond Future	2920.8800	2.9209	4906.7000	4.9067	67.987	0.0000	0.0000
2026/03/09	R248	06/08/2026	10.00 Call	Bond Future	7409.4800	7.4095	6823.3600	6.8234	7.910	0.0000	0.0000
2026/03/09	R248	06/08/2026	10.00 Put	Bond Future	497.5900	0.4976	1401.3500	1.4014	181.627	0.0000	0.0000
2026/03/09	R248	06/08/2026		Bond Future	9.1862	99.8513	9.3535	98.3614	1.822	0.0000	0.0000
2026/03/09	R248	06/08/2026	12.37 Call	Bond Future	23004.2000	23.0042	21515.7200	21.5157	6.470	0.0000	0.0000
2026/03/09	R248	06/08/2026	12.37 Put	Bond Future	2.1400	0.0021	3.5400	0.0035	65.421	0.0000	0.0000
2026/03/09	R248	05/11/2026		Bond Future	9.2403	97.1608	9.4126	95.6451	1.864	0.0000	0.0000
2026/03/09	R248	05/11/2026	11.31 Call	Bond Future	16122.4700	16.1225	14674.5100	14.6745	8.981	0.0000	0.0000
2026/03/09	R248	05/11/2026	11.31 Put	Bond Future	186.4900	0.1865	254.2300	0.2542	36.324	0.0000	0.0000
2026/03/09	R248	04/02/2027		Bond Future	9.3002	98.8633	9.4777	97.3210	1.909	0.0000	0.0000
2026/03/09	R248	04/02/2027	10.11 Call	Bond Future	8147.4000	8.1474	6981.9700	6.9820	14.304	0.0000	0.0000
2026/03/09	R248	04/02/2027	10.11 Put	Bond Future	1424.3400	1.4243	1801.1400	1.8011	26.454	0.0000	0.0000
2026/03/09	R248	06/05/2027		Bond Future	9.3638	96.1095	9.5467	94.5413	1.953	0.0000	0.0000
2026/03/09	R248	06/05/2027	9.05 Call	Bond Future	2406.7600	2.4068	1824.1300	1.8241	24.208	0.0000	0.0000
2026/03/09	R248	06/05/2027	9.05 Put	Bond Future	5196.9600	5.1970	6182.5800	6.1826	18.965	0.0000	0.0000
2026/03/09	R2R9	07/05/2026		Bond Future	9.0228	107.5295	9.2115	106.0598	2.091	0.0000	0.0000
2026/03/09	R2R9	07/05/2026	99.91 Call	Bond Future	96679.8100	96.6798	95210.1400	95.2101	1.520	0.0000	0.0000
2026/03/09	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/09	R2R9	06/08/2026		Bond Future	9.0874	109.4411	9.2828	107.9454	2.151	0.0000	0.0000
2026/03/09	R2R9	06/08/2026	101.74 Call	Bond Future	96321.5900	96.3216	94825.8800	94.8259	1.553	0.0000	0.0000
2026/03/09	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R2R9	05/11/2026		Bond Future	9.1532	106.3769	9.3557	104.8552	2.212	0.0000	0.0000
2026/03/09	R2R9	05/11/2026	98.56 Call	Bond Future	95406.8000	95.4068	93885.1500	93.8852	1.595	0.0000	0.0000
2026/03/09	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R2R9	04/02/2027		Bond Future	9.2259	108.2403	9.4359	106.6921	2.276	0.0000	0.0000
2026/03/09	R2R9	04/02/2027	9.89 Call	Bond Future	5613.6900	5.6137	4448.4000	4.4484	20.758	0.0000	0.0000
2026/03/09	R2R9	04/02/2027	9.89 Put	Bond Future	825.9500	0.8260	1208.8300	1.2088	46.356	0.0000	0.0000
2026/03/09	R2R9	06/05/2027		Bond Future	9.3090	105.1053	9.5270	103.5310	2.341	0.0000	0.0000
2026/03/09	R2R9	06/05/2027	8.83 Call	Bond Future	1562.6900	1.5627	1091.8500	1.0919	30.130	0.0000	0.0000
2026/03/09	R2R9	06/05/2027	8.83 Put	Bond Future	5142.9000	5.1429	6246.3500	6.2464	21.456	0.0000	0.0000
2026/03/09	R4R2	07/05/2026		Bond Future	9.1261	109.4358	9.2889	108.0154	1.784	0.0000	0.0000
2026/03/09	R4R2	07/05/2026	100.23 Call	Bond Future	98346.6400	98.3466	96926.3000	96.9263	1.444	0.0000	0.0000
2026/03/09	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R4R2	06/08/2026		Bond Future	9.1877	111.3813	9.3560	109.9358	1.831	0.0000	0.0000
2026/03/09	R4R2	06/08/2026	102.06 Call	Bond Future	97964.0300	97.9640	96518.5300	96.5185	1.476	0.0000	0.0000
2026/03/09	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R4R2	05/11/2026		Bond Future	9.2503	108.2250	9.4241	106.7543	1.879	0.0000	0.0000
2026/03/09	R4R2	05/11/2026	98.76 Call	Bond Future	97002.3900	97.0024	95531.7300	95.5317	1.516	0.0000	0.0000
2026/03/09	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	R4R2	04/02/2027		Bond Future	9.3188	110.1208	9.4986	108.6245	1.929	0.0000	0.0000
2026/03/09	R4R2	04/02/2027	10.13 Call	Bond Future	7203.6000	7.2036	5994.9900	5.9950	16.778	0.0000	0.0000
2026/03/09	R4R2	04/02/2027	10.13 Put	Bond Future	691.2300	0.6912	978.8800	0.9789	41.614	0.0000	0.0000
2026/03/09	R4R2	06/05/2027		Bond Future	9.3964	106.8917	9.5825	105.3703	1.980	0.0000	0.0000
2026/03/09	R4R2	06/05/2027	9.00 Call	Bond Future	2001.2900	2.0013	1489.9600	1.4900	25.550	0.0000	0.0000
2026/03/09	R4R2	06/05/2027	9.00 Put	Bond Future	5353.9900	5.3540	6364.0700	6.3641	18.866	0.0000	0.0000
2026/03/09	RR87	07/05/2026		Bond Future	7.0082	102.9126	7.0982	102.8617	1.285	0.0000	0.0000
2026/03/09	RR87	07/05/2026	6.81 Call	Bond Future	6.0765	0.0061	1.6893	0.0017	72.199	0.0000	0.0000
2026/03/09	RR87	07/05/2026	6.81 Put	Bond Future	118.2065	0.1182	164.6893	0.1647	39.323	0.0000	0.0000
2026/03/09	RR87	06/08/2026		Bond Future	6.8785	101.0064	7.0310	100.9525	2.217	0.0000	0.0000
2026/03/09	RR87	06/08/2026	6.53 Call	Bond Future	10.4999	0.0105	4.1185	0.0041	60.776	0.0000	0.0000
2026/03/09	RR87	06/08/2026	6.53 Put	Bond Future	133.9399	0.1339	181.4885	0.1815	35.500	0.0000	0.0000
2026/03/09	RR87	05/11/2026		Bond Future	6.3105	102.7715	6.7884	102.7168	7.573	0.0000	0.0000
2026/03/09	RR87	05/11/2026	5.27 Call	Bond Future	0.1516	0.0002	0.0032	0.0000	97.862	0.0000	0.0000
2026/03/09	RR87	05/11/2026	5.27 Put	Bond Future	119.5516	0.1196	174.1632	0.1742	45.680	0.0000	0.0000
2026/03/09	RR88	07/05/2026		Bond Future	7.0153	106.1067	7.0933	105.9881	1.111	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
2026/03/09	RR88	07/05/2026	6.84 Call	Bond Future	33.6149	0.0336	14.6234	0.0146	56.497	0.0000	0.0000
2026/03/09	RR88	07/05/2026	6.84 Put	Bond Future	300.7849	0.3008	400.3434	0.4003	33.100	0.0000	0.0000
2026/03/09	RR88	06/08/2026		Bond Future	6.9952	105.0990	7.0887	104.9863	1.336	0.0000	0.0000
2026/03/09	RR88	06/08/2026	6.79 Call	Bond Future	103.4368	0.1034	70.6743	0.0707	31.674	0.0000	0.0000
2026/03/09	RR88	06/08/2026	6.79 Put	Bond Future	351.2768	0.3513	431.1643	0.4312	22.742	0.0000	0.0000
2026/03/09	RR88	05/11/2026		Bond Future	6.9538	106.3406	7.0692	106.2195	1.660	0.0000	0.0000
2026/03/09	RR88	05/11/2026	6.71 Call	Bond Future	126.6166	0.1266	89.7724	0.0898	29.099	0.0000	0.0000
2026/03/09	RR88	05/11/2026	6.71 Put	Bond Future	382.9866	0.3830	467.2424	0.4672	22.000	0.0000	0.0000
2026/03/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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