



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 19/03/2026 TO 19/03/2026

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
2026/03/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	2029	07/05/2026		Bond Future	146.1114	146.1114	146.1504	0.027	0.0000	0.0000
2026/03/19	2029	07/05/2026	141.82 Call	Bond Future	4291.4000	4.2914	4330.3600	0.908	0.0000	0.0000
2026/03/19	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2029	06/08/2026		Bond Future	148.7902	148.7902	148.8298	0.027	0.0000	0.0000
2026/03/19	2029	06/08/2026	144.10 Call	Bond Future	4690.2300	4.6902	4729.8000	0.844	0.0000	0.0000
2026/03/19	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	
2026/03/19	2029	05/11/2026		Bond Future	150.0267	150.0267	150.0675	150.0675	0.027	0.0000	0.0000
2026/03/19	2029	05/11/2026	147.56 Call	Bond Future	2466.7200	2.4667	2507.5200	2.5075	1.654	0.0000	0.0000
2026/03/19	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2029	04/02/2027		Bond Future	152.7533	152.7533	152.7951	152.7951	0.027	0.0000	0.0000
2026/03/19	2029	04/02/2027	149.72 Call	Bond Future	3033.3100	3.0333	3075.0900	3.0751	1.377	0.0000	0.0000
2026/03/19	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2029	06/05/2027		Bond Future	153.9493	153.9493	153.9973	153.9973	0.031	0.0000	0.0000
2026/03/19	2029	06/05/2027	153.32 Call	Bond Future	629.2800	0.6293	677.2800	0.6773	7.628	0.0000	0.0000
2026/03/19	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2030	07/05/2026	7.21 Put	Bond Future	3331.4600	3.3315	3589.1600	3.5892	7.735	0.0000	0.0000
2026/03/19	2030	07/05/2026	7.21 Call	Bond Future	0.2100	0.0002	0.0700	0.0001	66.667	0.0000	0.0000
2026/03/19	2030	07/05/2026	7.71 Put	Bond Future	1747.0800	1.7471	1990.1400	1.9901	13.912	0.0000	0.0000
2026/03/19	2030	07/05/2026	7.71 Call	Bond Future	32.8100	0.0328	18.0300	0.0180	45.047	0.0000	0.0000
2026/03/19	2030	07/05/2026	7.92 Call	Bond Future	132.3400	0.1323	85.8600	0.0859	35.122	0.0000	0.0000
2026/03/19	2030	07/05/2026	7.92 Put	Bond Future	1176.8100	1.1768	1388.1700	1.3882	17.960	0.0000	0.0000
2026/03/19	2030	07/05/2026		Bond Future	8.2509	101.4219	8.3333	101.1641	0.998	0.0000	0.0000
2026/03/19	2030	07/05/2026	9.39 Call	Bond Future	3510.9300	3.5109	3259.1200	3.2591	7.172	0.0000	0.0000
2026/03/19	2030	07/05/2026	9.39 Put	Bond Future	16.4900	0.0165	22.5200	0.0225	36.568	0.0000	0.0000
2026/03/19	2030	06/08/2026		Bond Future	8.3411	99.2469	8.4305	98.9843	1.073	0.0000	0.0000
2026/03/19	2030	06/08/2026	9.22 Call	Bond Future	2765.2600	2.7653	2545.3300	2.5453	7.953	0.0000	0.0000
2026/03/19	2030	06/08/2026	9.22 Put	Bond Future	222.0200	0.2220	264.7000	0.2647	19.223	0.0000	0.0000
2026/03/19	2030	06/08/2026	7.21 Put	Bond Future	3403.9200	3.4039	3663.1600	3.6632	7.616	0.0000	0.0000
2026/03/19	2030	06/08/2026	7.21 Call	Bond Future	8.2500	0.0083	4.8800	0.0049	40.848	0.0000	0.0000
2026/03/19	2030	06/08/2026	7.71 Put	Bond Future	2008.4700	2.0085	2235.6900	2.2357	11.313	0.0000	0.0000
2026/03/19	2030	06/08/2026	7.71 Call	Bond Future	131.2800	0.1313	95.8900	0.0959	26.958	0.0000	0.0000
2026/03/19	2030	06/08/2026	8.06 Call	Bond Future	442.0400	0.4420	356.4400	0.3564	19.365	0.0000	0.0000
2026/03/19	2030	06/08/2026	8.06 Put	Bond Future	1272.7700	1.2728	1449.7800	1.4498	13.907	0.0000	0.0000
2026/03/19	2030	05/11/2026		Bond Future	8.4189	101.0358	8.5161	100.7685	1.155	0.0000	0.0000
2026/03/19	2030	05/11/2026	8.39 Call	Bond Future	992.2900	0.9923	863.8400	0.8638	12.945	0.0000	0.0000
2026/03/19	2030	05/11/2026	8.39 Put	Bond Future	1071.8900	1.0719	1210.7900	1.2108	12.958	0.0000	0.0000
2026/03/19	2030	04/02/2027		Bond Future	8.5247	98.8413	8.6312	98.5693	1.249	0.0000	0.0000
2026/03/19	2030	04/02/2027	7.82 Call	Bond Future	322.2200	0.3222	262.7800	0.2628	18.447	0.0000	0.0000
2026/03/19	2030	04/02/2027	7.82 Put	Bond Future	2145.9500	2.1460	2358.5000	2.3585	9.905	0.0000	0.0000
2026/03/19	2030	06/05/2027		Bond Future	8.6812	100.5675	8.7987	100.2910	1.353	0.0000	0.0000
2026/03/19	2030	06/05/2027	7.27 Call	Bond Future	44.4400	0.0444	31.6900	0.0317	28.690	0.0000	0.0000
2026/03/19	2030	06/05/2027	7.27 Put	Bond Future	3444.1300	3.4441	3707.8600	3.7079	7.657	0.0000	0.0000
2026/03/19	2031	07/05/2026		Bond Future	114.3581	114.3581	114.2574	114.2574	0.088	0.0000	0.0000
2026/03/19	2031	07/05/2026	113.84 Call	Bond Future	640.9600	0.6410	565.3500	0.5654	11.796	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	
2026/03/19	2031	07/05/2026	113.84 Put	Bond Future	122.8200	0.1228	147.9300	0.1479	20.445	0.0000	0.0000
2026/03/19	2031	06/08/2026		Bond Future	114.0387	114.0387	113.9360	113.9360	0.090	0.0000	0.0000
2026/03/19	2031	06/08/2026	113.81 Call	Bond Future	622.6200	0.6226	563.5300	0.5635	9.491	0.0000	0.0000
2026/03/19	2031	06/08/2026	113.81 Put	Bond Future	393.9500	0.3940	437.5100	0.4375	11.057	0.0000	0.0000
2026/03/19	2031	05/11/2026		Bond Future	116.1206	116.1206	116.0161	116.0161	0.090	0.0000	0.0000
2026/03/19	2031	05/11/2026	111.49 Call	Bond Future	4631.0000	4.6310	4526.5900	4.5266	2.255	0.0000	0.0000
2026/03/19	2031	05/11/2026	111.49 Put	Bond Future	0.4100	0.0004	0.5100	0.0005	24.390	0.0000	0.0000
2026/03/19	2031	04/02/2027		Bond Future	115.7657	115.7657	115.6643	115.6643	0.088	0.0000	0.0000
2026/03/19	2031	04/02/2027	116.18 Call	Bond Future	504.4900	0.5045	463.2200	0.4632	8.181	0.0000	0.0000
2026/03/19	2031	04/02/2027	116.18 Put	Bond Future	918.8300	0.9188	978.8900	0.9789	6.537	0.0000	0.0000
2026/03/19	2031	06/05/2027		Bond Future	117.8155	117.8155	117.7127	117.7127	0.087	0.0000	0.0000
2026/03/19	2031	06/05/2027	116.87 Call	Bond Future	1296.2300	1.2962	1224.4500	1.2245	5.538	0.0000	0.0000
2026/03/19	2031	06/05/2027	116.87 Put	Bond Future	350.7600	0.3508	381.7500	0.3818	8.835	0.0000	0.0000
2026/03/19	2032	07/05/2026		Bond Future	8.6593	99.0745	8.7510	98.6644	1.059	0.0000	0.0000
2026/03/19	2032	07/05/2026	10.14 Call	Bond Future	6378.8500	6.3789	5972.1100	5.9721	6.376	0.0000	0.0000
2026/03/19	2032	07/05/2026	10.14 Put	Bond Future	7.8500	0.0079	11.2200	0.0112	42.930	0.0000	0.0000
2026/03/19	2032	07/05/2026	Put	Bond Future	1381.8800	1.3819	1662.4100	1.6624	20.301	0.0000	0.0000
2026/03/19	2032	07/05/2026	Call	Bond Future	456.3800	0.4564	326.8000	0.3268	28.393	0.0000	0.0000
2026/03/19	2032	06/08/2026		Bond Future	8.7383	100.8664	8.8353	100.4488	1.109	0.0000	0.0000
2026/03/19	2032	06/08/2026	10.12 Call	Bond Future	5882.1900	5.8822	5495.3300	5.4953	6.577	0.0000	0.0000
2026/03/19	2032	06/08/2026	10.12 Put	Bond Future	133.1600	0.1332	163.9200	0.1639	23.100	0.0000	0.0000
2026/03/19	2032	05/11/2026		Bond Future	8.8164	98.5256	8.9190	98.1003	1.164	0.0000	0.0000
2026/03/19	2032	05/11/2026	9.16 Call	Bond Future	2421.5100	2.4215	2152.5400	2.1525	11.108	0.0000	0.0000
2026/03/19	2032	05/11/2026	9.16 Put	Bond Future	1006.5200	1.0065	1162.7600	1.1628	15.523	0.0000	0.0000
2026/03/19	2032	04/02/2027		Bond Future	8.9118	100.2927	9.0206	99.8601	1.221	0.0000	0.0000
2026/03/19	2032	04/02/2027	8.48 Call	Bond Future	862.5000	0.8625	722.9000	0.7229	16.186	0.0000	0.0000
2026/03/19	2032	04/02/2027	8.48 Put	Bond Future	2602.3900	2.6024	2895.4200	2.8954	11.260	0.0000	0.0000
2026/03/19	2032	06/05/2027		Bond Future	9.0279	97.8879	9.1437	97.4479	1.282	0.0000	0.0000
2026/03/19	2032	06/05/2027	7.80 Call	Bond Future	175.2000	0.1752	134.0200	0.1340	23.505	0.0000	0.0000
2026/03/19	2032	06/05/2027	7.80 Put	Bond Future	4998.0200	4.9980	5396.8100	5.3968	7.979	0.0000	0.0000
2026/03/19	2033	07/05/2026		Bond Future	142.1092	142.1092	141.3423	141.3423	0.540	0.0000	0.0000
2026/03/19	2033	07/05/2026	135.16 Call	Bond Future	6949.1900	6.9492	6182.3200	6.1823	11.035	0.0000	0.0000
2026/03/19	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2033	06/08/2026		Bond Future	144.7147	144.7147	143.9336	143.9336	0.540	0.0000	0.0000
2026/03/19	2033	06/08/2026	134.25 Call	Bond Future	10464.6500	10.4647	9683.6200	9.6836	7.464	0.0000	0.0000
2026/03/19	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2033	05/11/2026		Bond Future	145.7749	145.7749	144.9798	144.9798	0.545	0.0000	0.0000
2026/03/19	2033	05/11/2026	137.26 Call	Bond Future	8514.8800	8.5149	7719.7500	7.7198	9.338	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low	
2026/03/19	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2033	04/02/2027		Bond Future	148.4243	148.4243	147.6149	147.6149	0.545	0.0000	0.0000
2026/03/19	2033	04/02/2027	142.71 Call	Bond Future	5714.2600	5.7143	4904.9100	4.9049	14.164	0.0000	0.0000
2026/03/19	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2033	06/05/2027		Bond Future	149.4394	149.4394	148.6204	148.6204	0.548	0.0000	0.0000
2026/03/19	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2033	06/05/2027	151.21 Put	Bond Future	1770.6100	1.7706	2589.6200	2.5896	46.256	0.0000	0.0000
2026/03/19	2037	07/05/2026	9.00 Put	Bond Future	2177.2400	2.1772	2561.6700	2.5617	17.657	0.0000	0.0000
2026/03/19	2037	07/05/2026	9.00 Call	Bond Future	315.4100	0.3154	212.5600	0.2126	32.608	0.0000	0.0000
2026/03/19	2037	07/05/2026	9.49 Put	Bond Future	596.5500	0.5966	755.0300	0.7550	26.566	0.0000	0.0000
2026/03/19	2037	07/05/2026	9.49 Call	Bond Future	1913.5900	1.9136	1584.7900	1.5848	17.182	0.0000	0.0000
2026/03/19	2037	07/05/2026	10.06 Call	Bond Future	4937.5700	4.9376	4482.1300	4.4821	9.224	0.0000	0.0000
2026/03/19	2037	07/05/2026	10.06 Put	Bond Future	97.5300	0.0975	129.3700	0.1294	32.646	0.0000	0.0000
2026/03/19	2037	07/05/2026	12.40 Call	Bond Future	17545.3300	17.5453	17058.0500	17.0581	2.777	0.0000	0.0000
2026/03/19	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2037	07/05/2026	10.95 Put	Bond Future	3.5600	0.0036	4.8700	0.0049	36.798	0.0000	0.0000
2026/03/19	2037	07/05/2026	10.95 Call	Bond Future	9992.6100	9.9926	9506.6400	9.5066	4.863	0.0000	0.0000
2026/03/19	2037	07/05/2026		Bond Future	9.2843	97.0930	9.3600	96.6057	0.815	0.0000	0.0000
2026/03/19	2037	07/05/2026	11.32 Call	Bond Future	12011.5200	12.0115	11524.4200	11.5244	4.055	0.0000	0.0000
2026/03/19	2037	07/05/2026	11.32 Put	Bond Future	0.4300	0.0004	0.6100	0.0006	41.860	0.0000	0.0000
2026/03/19	2037	06/08/2026		Bond Future	9.3633	94.5891	9.4420	94.0929	0.840	0.0000	0.0000
2026/03/19	2037	06/08/2026	11.71 Call	Bond Future	13417.9100	13.4179	12925.5000	12.9255	3.670	0.0000	0.0000
2026/03/19	2037	06/08/2026	11.71 Put	Bond Future	15.7500	0.0158	19.5100	0.0195	23.873	0.0000	0.0000
2026/03/19	2037	06/08/2026	11.30 Call	Bond Future	11307.3300	11.3073	10821.9300	10.8219	4.293	0.0000	0.0000
2026/03/19	2037	06/08/2026	11.30 Put	Bond Future	50.6800	0.0507	61.4500	0.0615	21.251	0.0000	0.0000
2026/03/19	2037	06/08/2026	10.70 Call	Bond Future	8188.8500	8.1889	7730.8300	7.7308	5.593	0.0000	0.0000
2026/03/19	2037	06/08/2026	10.70 Put	Bond Future	214.9000	0.2149	253.0500	0.2531	17.752	0.0000	0.0000
2026/03/19	2037	06/08/2026	10.02 Put	Bond Future	627.1300	0.6271	731.1300	0.7311	16.583	0.0000	0.0000
2026/03/19	2037	06/08/2026	10.02 Call	Bond Future	4663.4900	4.6635	4271.3200	4.2713	8.409	0.0000	0.0000
2026/03/19	2037	05/11/2026		Bond Future	9.4333	96.2940	9.5150	95.7889	0.866	0.0000	0.0000
2026/03/19	2037	05/11/2026	10.62 Call	Bond Future	7545.9300	7.5459	7114.6100	7.1146	5.716	0.0000	0.0000
2026/03/19	2037	05/11/2026	10.62 Put	Bond Future	549.5200	0.5495	623.3400	0.6233	13.434	0.0000	0.0000
2026/03/19	2037	05/11/2026	10.83 Call	Bond Future	8575.8400	8.5758	8128.2300	8.1282	5.219	0.0000	0.0000
2026/03/19	2037	05/11/2026	10.83 Put	Bond Future	415.1300	0.4151	472.6600	0.4727	13.858	0.0000	0.0000
2026/03/19	2037	05/11/2026	10.23 Call	Bond Future	5639.6700	5.6397	5246.8000	5.2468	6.966	0.0000	0.0000
2026/03/19	2037	05/11/2026	10.23 Put	Bond Future	862.8500	0.8629	975.1200	0.9751	13.012	0.0000	0.0000
2026/03/19	2037	05/11/2026	9.46 Put	Bond Future	2150.1900	2.1502	2395.2400	2.3952	11.397	0.0000	0.0000
2026/03/19	2037	05/11/2026	9.46 Call	Bond Future	2315.8100	2.3158	2055.7200	2.0557	11.231	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	
2026/03/19	2037	04/02/2027		Bond Future	9.5143	93.7638	9.5992	93.2498	0.892	0.0000	0.0000
2026/03/19	2037	04/02/2027	9.51 Call	Bond Future	2399.3100	2.3993	2141.5900	2.1416	10.741	0.0000	0.0000
2026/03/19	2037	04/02/2027	9.51 Put	Bond Future	2425.6300	2.4256	2681.9400	2.6819	10.567	0.0000	0.0000
2026/03/19	2037	04/02/2027	9.81 Call	Bond Future	3549.1300	3.5491	3233.3700	3.2334	8.897	0.0000	0.0000
2026/03/19	2037	04/02/2027	9.81 Put	Bond Future	1775.1600	1.7752	1973.4300	1.9734	11.169	0.0000	0.0000
2026/03/19	2037	04/02/2027	9.31 Call	Bond Future	1734.3000	1.7343	1520.7900	1.5208	12.311	0.0000	0.0000
2026/03/19	2037	04/02/2027	9.31 Put	Bond Future	2987.0200	2.9870	3287.5400	3.2875	10.061	0.0000	0.0000
2026/03/19	2037	04/02/2027	8.44 Put	Bond Future	7013.3200	7.0133	7488.3500	7.4884	6.773	0.0000	0.0000
2026/03/19	2037	04/02/2027	8.44 Call	Bond Future	170.7200	0.1707	131.7200	0.1317	22.844	0.0000	0.0000
2026/03/19	2037	06/05/2027		Bond Future	9.6115	95.4008	9.6998	94.8780	0.919	0.0000	0.0000
2026/03/19	2037	06/05/2027	8.58 Call	Bond Future	343.9200	0.3439	279.6400	0.2796	18.690	0.0000	0.0000
2026/03/19	2037	06/05/2027	8.58 Put	Bond Future	6748.6700	6.7487	7207.1400	7.2071	6.793	0.0000	0.0000
2026/03/19	2038	07/05/2026		Bond Future	157.1003	157.1003	156.7058	156.7058	0.251	0.0000	0.0000
2026/03/19	2038	07/05/2026	144.53 Call	Bond Future	12570.3200	12.5703	12175.8300	12.1758	3.138	0.0000	0.0000
2026/03/19	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2038	06/08/2026		Bond Future	157.7870	157.7870	157.3852	157.3852	0.255	0.0000	0.0000
2026/03/19	2038	06/08/2026	144.72 Call	Bond Future	13066.9900	13.0670	12665.1900	12.6652	3.075	0.0000	0.0000
2026/03/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2038	05/11/2026		Bond Future	160.6675	160.6675	160.2585	160.2585	0.255	0.0000	0.0000
2026/03/19	2038	05/11/2026	146.31 Call	Bond Future	14357.5300	14.3575	13948.4700	13.9485	2.849	0.0000	0.0000
2026/03/19	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2038	04/02/2027		Bond Future	161.3495	161.3495	160.9378	160.9378	0.255	0.0000	0.0000
2026/03/19	2038	04/02/2027	153.83 Call	Bond Future	7519.4800	7.5195	7107.7500	7.1078	5.476	0.0000	0.0000
2026/03/19	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2038	06/05/2027		Bond Future	164.2080	164.2080	163.7894	163.7894	0.255	0.0000	0.0000
2026/03/19	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2038	06/05/2027	166.10 Put	Bond Future	1891.9900	1.8920	2310.6300	2.3106	22.127	0.0000	0.0000
2026/03/19	2040	07/05/2026	8.65 Put	Bond Future	6599.0000	6.5990	7264.2600	7.2643	10.081	0.0000	0.0000
2026/03/19	2040	07/05/2026	8.65 Call	Bond Future	1.5700	0.0016	0.4800	0.0005	69.427	0.0000	0.0000
2026/03/19	2040	07/05/2026	12.22 Call	Bond Future	17366.6500	17.3667	16700.3000	16.7003	3.837	0.0000	0.0000
2026/03/19	2040	07/05/2026	12.22 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/03/19	2040	07/05/2026	11.72 Call	Bond Future	14535.8200	14.5358	13869.5900	13.8696	4.583	0.0000	0.0000
2026/03/19	2040	07/05/2026	11.72 Put	Bond Future	0.2100	0.0002	0.3300	0.0003	57.143	0.0000	0.0000
2026/03/19	2040	07/05/2026	10.70 Put	Bond Future	28.3700	0.0284	40.7700	0.0408	43.708	0.0000	0.0000
2026/03/19	2040	07/05/2026	10.70 Call	Bond Future	8303.1800	8.3032	7649.2300	7.6492	7.876	0.0000	0.0000
2026/03/19	2040	07/05/2026	12.53 Call	Bond Future	19048.9600	19.0490	18382.6100	18.3826	3.498	0.0000	0.0000
2026/03/19	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2040	07/05/2026	12.03 Call	Bond Future	16308.3300	16.3083	15642.0000	15.6420	4.086	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/03/19	2040	07/05/2026	12.03 Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0.0000	0.0000
2026/03/19	2040	07/05/2026	11.12 Put	Bond Future	6.0300	0.0060	8.8100	0.0088	46.103	0.0000	0.0000
2026/03/19	2040	07/05/2026	11.12 Call	Bond Future	10941.3300	10.9413	10277.7600	10.2778	6.065	0.0000	0.0000
2026/03/19	2040	07/05/2026		Bond Future	9.5034	98.6703	9.5942	98.0040	0.956	0.0000	0.0000
2026/03/19	2040	07/05/2026	11.67 Call	Bond Future	14244.5100	14.2445	13578.3200	13.5783	4.677	0.0000	0.0000
2026/03/19	2040	07/05/2026	11.67 Put	Bond Future	0.2800	0.0003	0.4400	0.0004	57.143	0.0000	0.0000
2026/03/19	2040	07/05/2026	Put	Bond Future	2017.3200	2.0173	2472.4100	2.4724	22.559	0.0000	0.0000
2026/03/19	2040	07/05/2026	Call	Bond Future	687.6500	0.6877	476.3900	0.4764	30.722	0.0000	0.0000
2026/03/19	2040	06/08/2026		Bond Future	9.5807	95.9445	9.6749	95.2659	0.982	0.0000	0.0000
2026/03/19	2040	06/08/2026	12.19 Call	Bond Future	16520.1400	16.5201	15844.5400	15.8445	4.090	0.0000	0.0000
2026/03/19	2040	06/08/2026	12.19 Put	Bond Future	9.5300	0.0095	12.4900	0.0125	31.060	0.0000	0.0000
2026/03/19	2040	05/11/2026		Bond Future	9.6494	97.6738	9.7468	96.9830	1.009	0.0000	0.0000
2026/03/19	2040	05/11/2026	11.06 Call	Bond Future	9835.4700	9.8355	9225.2200	9.2252	6.205	0.0000	0.0000
2026/03/19	2040	05/11/2026	11.06 Put	Bond Future	487.2200	0.4872	567.8200	0.5678	16.543	0.0000	0.0000
2026/03/19	2040	05/11/2026	11.27 Call	Bond Future	10966.2900	10.9663	10335.4500	10.3355	5.753	0.0000	0.0000
2026/03/19	2040	05/11/2026	11.27 Put	Bond Future	340.5100	0.3405	400.5200	0.4005	17.624	0.0000	0.0000
2026/03/19	2040	05/11/2026	10.67 Call	Bond Future	7674.2300	7.6742	7106.7000	7.1067	7.395	0.0000	0.0000
2026/03/19	2040	05/11/2026	10.67 Put	Bond Future	773.8500	0.7739	897.1700	0.8972	15.936	0.0000	0.0000
2026/03/19	2040	05/11/2026	9.91 Put	Bond Future	1879.0900	1.8791	2149.2200	2.1492	14.376	0.0000	0.0000
2026/03/19	2040	05/11/2026	9.91 Call	Bond Future	3712.1000	3.7121	3291.3800	3.2914	11.334	0.0000	0.0000
2026/03/19	2040	04/02/2027		Bond Future	9.7279	94.9179	9.8288	94.2148	1.037	0.0000	0.0000
2026/03/19	2040	04/02/2027	9.93 Call	Bond Future	3654.8400	3.6548	3247.7900	3.2478	11.137	0.0000	0.0000
2026/03/19	2040	04/02/2027	9.93 Put	Bond Future	2253.3900	2.2534	2549.3800	2.5494	13.135	0.0000	0.0000
2026/03/19	2040	04/02/2027	10.17 Call	Bond Future	4787.6300	4.7876	4324.2500	4.3243	9.679	0.0000	0.0000
2026/03/19	2040	04/02/2027	10.17 Put	Bond Future	1759.8600	1.7599	1999.5200	1.9995	13.618	0.0000	0.0000
2026/03/19	2040	04/02/2027	9.67 Call	Bond Future	2549.4300	2.5494	2214.4800	2.2145	13.138	0.0000	0.0000
2026/03/19	2040	04/02/2027	9.67 Put	Bond Future	2956.4300	2.9564	3324.5200	3.3245	12.450	0.0000	0.0000
2026/03/19	2040	04/02/2027	8.78 Put	Bond Future	7281.9000	7.2819	7911.5800	7.9116	8.647	0.0000	0.0000
2026/03/19	2040	04/02/2027	8.78 Call	Bond Future	296.5600	0.2966	223.2000	0.2232	24.737	0.0000	0.0000
2026/03/19	2040	06/05/2027		Bond Future	9.8200	96.5748	9.9246	95.8597	1.064	0.0000	0.0000
2026/03/19	2040	06/05/2027	8.88 Call	Bond Future	502.4500	0.5025	398.1700	0.3982	20.754	0.0000	0.0000
2026/03/19	2040	06/05/2027	8.88 Put	Bond Future	7293.6900	7.2937	7904.5100	7.9045	8.375	0.0000	0.0000
2026/03/19	2043	07/05/2026		Bond Future	121.7189	121.7189	121.3706	121.3706	0.286	0.0000	0.0000
2026/03/19	2043	07/05/2026	111.70 Call	Bond Future	10018.9000	10.0189	9670.5500	9.6706	3.477	0.0000	0.0000
2026/03/19	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	100.000	0.0000	0.0000
2026/03/19	2043	06/08/2026		Bond Future	121.1044	121.1044	120.7495	120.7495	0.293	0.0000	0.0000
2026/03/19	2043	06/08/2026	110.88 Call	Bond Future	10225.4977	10.2255	9871.1102	9.8711	3.466	0.0000	0.0000
2026/03/19	2043	06/08/2026	110.88 Put	Bond Future	1.1477	0.0011	1.5702	0.0016	36.815	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	
2026/03/19	2043	05/11/2026		Bond Future	123.3153	123.3153	122.9540	122.9540	0.293	0.0000	0.0000
2026/03/19	2043	05/11/2026	112.84 Call	Bond Future	10481.1504	10.4812	10121.5465	10.1215	3.431	0.0000	0.0000
2026/03/19	2043	05/11/2026	112.84 Put	Bond Future	5.8604	0.0059	7.5265	0.0075	28.430	0.0000	0.0000
2026/03/19	2043	04/02/2027		Bond Future	122.6523	122.6523	122.2905	122.2905	0.295	0.0000	0.0000
2026/03/19	2043	04/02/2027	117.63 Call	Bond Future	5360.3783	5.3604	5049.5478	5.0495	5.799	0.0000	0.0000
2026/03/19	2043	04/02/2027	117.63 Put	Bond Future	338.1083	0.3381	389.0878	0.3891	15.078	0.0000	0.0000
2026/03/19	2043	06/05/2027		Bond Future	124.8237	124.8237	124.4559	124.4559	0.295	0.0000	0.0000
2026/03/19	2043	06/05/2027	127.48 Call	Bond Future	1077.0466	1.0770	962.1251	0.9621	10.670	0.0000	0.0000
2026/03/19	2043	06/05/2027	127.48 Put	Bond Future	3733.3166	3.7333	3986.2651	3.9863	6.775	0.0000	0.0000
2026/03/19	2044	07/05/2026	10.00 Call	Bond Future	3884.4300	3.8844	3386.9400	3.3869	12.807	0.0000	0.0000
2026/03/19	2044	07/05/2026	10.00 Put	Bond Future	369.2100	0.3692	475.0600	0.4751	28.669	0.0000	0.0000
2026/03/19	2044	07/05/2026	Put	Bond Future	4522.3800	4.5224	5065.7000	5.0657	12.014	0.0000	0.0000
2026/03/19	2044	07/05/2026	Call	Bond Future	170.3300	0.1703	110.3100	0.1103	35.237	0.0000	0.0000
2026/03/19	2044	07/05/2026		Bond Future	9.5494	95.6480	9.6249	95.0446	0.791	0.0000	0.0000
2026/03/19	2044	07/05/2026	11.80 Call	Bond Future	15696.4400	15.6964	15093.1900	15.0932	3.843	0.0000	0.0000
2026/03/19	2044	07/05/2026	11.80 Put	Bond Future	0.2400	0.0002	0.3300	0.0003	37.500	0.0000	0.0000
2026/03/19	2044	06/08/2026		Bond Future	9.6194	92.9927	9.6974	92.3783	0.811	0.0000	0.0000
2026/03/19	2044	06/08/2026	12.42 Call	Bond Future	18670.0100	18.6700	18057.3700	18.0574	3.281	0.0000	0.0000
2026/03/19	2044	06/08/2026	12.42 Put	Bond Future	6.8900	0.0069	8.6200	0.0086	25.109	0.0000	0.0000
2026/03/19	2044	06/08/2026	9.75 Call	Bond Future	2861.0300	2.8610	2507.7600	2.5078	12.348	0.0000	0.0000
2026/03/19	2044	06/08/2026	9.75 Put	Bond Future	1835.5200	1.8355	2096.6200	2.0966	14.225	0.0000	0.0000
2026/03/19	2044	06/08/2026	9.25 Call	Bond Future	869.1300	0.8691	700.1100	0.7001	19.447	0.0000	0.0000
2026/03/19	2044	06/08/2026	9.25 Put	Bond Future	3864.3200	3.8643	4309.6700	4.3097	11.525	0.0000	0.0000
2026/03/19	2044	06/08/2026	9.00 Call	Bond Future	485.4700	0.4855	381.5200	0.3815	21.412	0.0000	0.0000
2026/03/19	2044	06/08/2026	9.00 Put	Bond Future	5591.3600	5.5914	6101.7800	6.1018	9.129	0.0000	0.0000
2026/03/19	2044	05/11/2026		Bond Future	9.6812	94.6688	9.7616	94.0434	0.831	0.0000	0.0000
2026/03/19	2044	05/11/2026	11.34 Call	Bond Future	12058.4300	12.0584	11484.3800	11.4844	4.761	0.0000	0.0000
2026/03/19	2044	05/11/2026	11.34 Put	Bond Future	362.6300	0.3626	414.0100	0.4140	14.169	0.0000	0.0000
2026/03/19	2044	04/02/2027		Bond Future	9.7513	91.9843	9.8343	91.3477	0.852	0.0000	0.0000
2026/03/19	2044	04/02/2027	10.18 Call	Bond Future	5204.5400	5.2045	4784.3700	4.7844	8.073	0.0000	0.0000
2026/03/19	2044	04/02/2027	10.18 Put	Bond Future	1989.1800	1.9892	2205.6100	2.2056	10.880	0.0000	0.0000
2026/03/19	2044	06/05/2027		Bond Future	9.8329	93.5899	9.9187	92.9424	0.872	0.0000	0.0000
2026/03/19	2044	06/05/2027	9.08 Call	Bond Future	907.9400	0.9079	768.7700	0.7688	15.328	0.0000	0.0000
2026/03/19	2044	06/05/2027	9.08 Put	Bond Future	6899.9300	6.8999	7408.2100	7.4082	7.366	0.0000	0.0000
2026/03/19	2046	07/05/2026		Bond Future	137.7760	137.7760	137.3677	137.3677	0.296	0.0000	0.0000
2026/03/19	2046	07/05/2026	124.95 Call	Bond Future	12825.9500	12.8260	12417.6900	12.4177	3.183	0.0000	0.0000
2026/03/19	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2046	06/08/2026		Bond Future	140.3019	140.3019	139.8862	139.8862	0.296	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	
2026/03/19	2046	06/08/2026	122.38 Call	Bond Future	17921.9000	17.9219	17506.1700	17.5062	2.320	0.0000	0.0000
2026/03/19	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2046	05/11/2026		Bond Future	140.5381	140.5381	140.1154	140.1154	0.301	0.0000	0.0000
2026/03/19	2046	05/11/2026	125.48 Call	Bond Future	15058.0700	15.0581	14635.3500	14.6354	2.807	0.0000	0.0000
2026/03/19	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2046	04/02/2027		Bond Future	143.0919	143.0919	142.6618	142.6618	0.301	0.0000	0.0000
2026/03/19	2046	04/02/2027	131.09 Call	Bond Future	12001.8800	12.0019	11571.8400	11.5718	3.583	0.0000	0.0000
2026/03/19	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2046	06/05/2027		Bond Future	143.2521	143.2521	142.8227	142.8227	0.300	0.0000	0.0000
2026/03/19	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2046	06/05/2027	148.99 Put	Bond Future	5737.8700	5.7379	6167.2600	6.1673	7.483	0.0000	0.0000
2026/03/19	2050	07/05/2026		Bond Future	141.0120	141.0120	140.5377	140.5377	0.336	0.0000	0.0000
2026/03/19	2050	07/05/2026	124.07 Call	Bond Future	16941.9700	16.9420	16467.7300	16.4677	2.799	0.0000	0.0000
2026/03/19	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2050	06/08/2026		Bond Future	141.1537	141.1537	140.6705	140.6705	0.342	0.0000	0.0000
2026/03/19	2050	06/08/2026	123.27 Call	Bond Future	17883.7000	17.8837	17400.5400	17.4005	2.702	0.0000	0.0000
2026/03/19	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2050	05/11/2026		Bond Future	143.7307	143.7307	143.2387	143.2387	0.342	0.0000	0.0000
2026/03/19	2050	05/11/2026	123.84 Call	Bond Future	19890.6600	19.8907	19398.6800	19.3987	2.473	0.0000	0.0000
2026/03/19	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2050	04/02/2027		Bond Future	143.8516	143.8516	143.3544	143.3544	0.346	0.0000	0.0000
2026/03/19	2050	04/02/2027	132.39 Call	Bond Future	11461.6300	11.4616	10964.4400	10.9644	4.338	0.0000	0.0000
2026/03/19	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2050	06/05/2027		Bond Future	146.3999	146.3999	145.8944	145.8944	0.345	0.0000	0.0000
2026/03/19	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	2050	06/05/2027	150.46 Put	Bond Future	4060.0700	4.0601	4565.6000	4.5656	12.451	0.0000	0.0000
2026/03/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	AL37	07/05/2026		Index Future	1247.5410	1247.5410	1243.3960	1243.3960	0.332	0.0000	0.0000
2026/03/19	AL37	06/08/2026		Index Future	1269.8630	1269.8630	1265.6420	1265.6420	0.332	0.0000	0.0000
2026/03/19	AL37	05/11/2026		Index Future	1292.9960	1292.9960	1288.6980	1288.6980	0.332	0.0000	0.0000
2026/03/19	AL37	04/02/2027		Index Future	1316.2060	1316.2060	1311.8330	1311.8330	0.332	0.0000	0.0000
2026/03/19	AL37	06/05/2027		Index Future	1339.2590	1339.2590	1334.8120	1334.8120	0.332	0.0000	0.0000
2026/03/19	AL7T	07/05/2026		Index Future	1595.5900	1595.5900	1587.7360	1587.7360	0.492	0.0000	0.0000
2026/03/19	AL7T	06/08/2026		Index Future	1624.1400	1624.1400	1616.1430	1616.1430	0.492	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	
2026/03/19	AL7T	05/11/2026		Index Future	1653.7270	1653.7270	1645.5840	1645.5840	0.492	0.0000	0.0000
2026/03/19	AL7T	04/02/2027		Index Future	1683.4120	1683.4120	1675.1250	1675.1250	0.492	0.0000	0.0000
2026/03/19	AL7T	06/05/2027		Index Future	1712.8960	1712.8960	1704.4690	1704.4690	0.492	0.0000	0.0000
2026/03/19	ALBI	07/05/2026		Index Future	1354.5630	1354.5630	1347.5370	1347.5370	0.519	0.0000	0.0000
2026/03/19	ALBI	06/08/2026		Index Future	1378.8000	1378.8000	1371.6470	1371.6470	0.519	0.0000	0.0000
2026/03/19	ALBI	05/11/2026		Index Future	1403.9170	1403.9170	1396.6340	1396.6340	0.519	0.0000	0.0000
2026/03/19	ALBI	04/02/2027		Index Future	1429.1180	1429.1180	1421.7060	1421.7060	0.519	0.0000	0.0000
2026/03/19	ALBI	06/05/2027		Index Future	1454.1480	1454.1480	1446.6100	1446.6100	0.518	0.0000	0.0000
2026/03/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/03/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/19	ES33	07/05/2026		Bond Future	9.4373	91.0658	9.5233	90.6476	0.912	0.0000
2026/03/19	ES33	07/05/2026	11.69 Call	Bond Future	10185.2400	10.1852	9767.0200	9.7670	4.106	0.0000
2026/03/19	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/19	ES33	06/08/2026		Bond Future	9.5329	92.7354	9.6231	92.3095	0.946	0.0000
2026/03/19	ES33	06/08/2026	12.02 Call	Bond Future	10866.7400	10.8667	10440.8100	10.4408	3.920	0.0000
2026/03/19	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/19	ES33	05/11/2026		Bond Future	9.6312	90.6358	9.7258	90.2021	0.982	0.0000
2026/03/19	ES33	05/11/2026	10.83 Call	Bond Future	5307.4400	5.3074	4873.6800	4.8737	8.173	0.0000
2026/03/19	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/19	ES33	04/02/2027		Bond Future	9.7481	92.2822	9.8475	91.8407	1.020	0.0000
2026/03/19	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/19	ES33	04/02/2027	9.70 Put	Bond Future	214.4100	0.2144	655.8600	0.6559	205.891	0.0000
2026/03/19	ES33	06/05/2027		Bond Future	9.8787	90.1229	9.9832	89.6739	1.058	0.0000
2026/03/19	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/19	ES33	06/05/2027	8.80 Put	Bond Future	4802.4100	4.8024	5251.4600	5.2515	9.351	0.0000
2026/03/19	ES42	07/05/2026		Bond Future	9.8793	89.4229	9.9649	88.8015	0.867	0.0000

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2026/03/19	ES42	07/05/2026	12.20 Call	Bond Future	14781.4500	14.7815	14160.0400	14.1600	4.204	0.0000	0.0000
2026/03/19	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	ES42	06/08/2026		Bond Future	9.9560	91.0625	10.0445	90.4296	0.889	0.0000	0.0000
2026/03/19	ES42	06/08/2026	12.65 Call	Bond Future	16588.1500	16.5882	15955.2600	15.9553	3.815	0.0000	0.0000
2026/03/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	ES42	05/11/2026		Bond Future	10.0315	88.4612	10.1230	87.8167	0.912	0.0000	0.0000
2026/03/19	ES42	05/11/2026	11.66 Call	Bond Future	10496.3800	10.4964	9851.9000	9.8519	6.140	0.0000	0.0000
2026/03/19	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	ES42	04/02/2027		Bond Future	10.1151	90.0673	10.2097	89.4112	0.935	0.0000	0.0000
2026/03/19	ES42	04/02/2027	10.29 Call	Bond Future	1207.3500	1.2074	551.3000	0.5513	54.338	0.0000	0.0000
2026/03/19	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	ES42	06/05/2027		Bond Future	10.2092	87.3974	10.3071	86.7301	0.959	0.0000	0.0000
2026/03/19	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	ES42	06/05/2027	9.33 Put	Bond Future	6344.9100	6.3449	7012.2700	7.0123	10.518	0.0000	0.0000
2026/03/19	GOVI	07/05/2026		GOVI	1327.7590	1327.7590	1320.7290	1320.7290	0.529	0.0000	0.0000
2026/03/19	GOVI	07/05/2026	1,177. Call 00	GOVI	1507590.0000	150.7590	1437290.0000	143.7290	4.663	0.0000	0.0000
2026/03/19	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	GOVI	06/08/2026		GOVI	1351.5160	1351.5160	1344.3590	1344.3590	0.530	0.0000	0.0000
2026/03/19	GOVI	06/08/2026	1,189. Call 00	GOVI	1625160.0000	162.5160	1553590.0000	155.3590	4.404	0.0000	0.0000
2026/03/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	GOVI	05/11/2026		GOVI	1376.1370	1376.1370	1368.8490	1368.8490	0.530	0.0000	0.0000
2026/03/19	GOVI	05/11/2026	1,277. Call 00	GOVI	991370.0000	99.1370	918490.0000	91.8490	7.351	0.0000	0.0000
2026/03/19	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	GOVI	04/02/2027		GOVI	1400.8390	1400.8390	1393.4220	1393.4220	0.529	0.0000	0.0000
2026/03/19	GOVI	04/02/2027	1,369. Call 00	GOVI	318390.0000	31.8390	244220.0000	24.4220	23.295	0.0000	0.0000
2026/03/19	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	GOVI	06/05/2027		GOVI	1425.3730	1425.3730	1417.8310	1417.8310	0.529	0.0000	0.0000
2026/03/19	GOVI	06/05/2027	1,427. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	GOVI	06/05/2027	1,427. Put 00	GOVI	16270.0000	1.6270	91690.0000	9.1690	463.553	0.0000	0.0000
2026/03/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/19	I258	07/05/2026		Bond Future	128.8639	128.8639	128.0078	128.0078	0.664	0.0000	0.0000
2026/03/19	I258	07/05/2026	113.73 Call	Bond Future	15133.8900	15.1339	14277.7601	14.2778	5.657	0.0000	0.0000
2026/03/19	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0001	0.0000	266.667	0.0000	0.0000

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2026/03/19	I258	06/08/2026		Bond Future	128.3803	128.3803	127.5086	127.5086	0.679	0.0000	0.0000
2026/03/19	I258	06/08/2026	112.95 Call	Bond Future	15431.0705	15.4311	14559.9667	14.5600	5.645	0.0000	0.0000
2026/03/19	I258	06/08/2026	112.95 Put	Bond Future	0.7605	0.0008	1.3667	0.0014	79.704	0.0000	0.0000
2026/03/19	I258	05/11/2026		Bond Future	130.7241	130.7241	129.8364	129.8364	0.679	0.0000	0.0000
2026/03/19	I258	05/11/2026	114.95 Call	Bond Future	15782.7925	15.7828	14899.5212	14.8995	5.596	0.0000	0.0000
2026/03/19	I258	05/11/2026	114.95 Put	Bond Future	8.6925	0.0087	13.1012	0.0131	50.719	0.0000	0.0000
2026/03/19	I258	04/02/2027		Bond Future	130.1959	130.1959	129.2979	129.2979	0.690	0.0000	0.0000
2026/03/19	I258	04/02/2027	118.90 Call	Bond Future	11479.9672	11.4800	10637.0318	10.6370	7.343	0.0000	0.0000
2026/03/19	I258	04/02/2027	118.90 Put	Bond Future	184.0872	0.1841	239.1118	0.2391	29.891	0.0000	0.0000
2026/03/19	I258	06/05/2027		Bond Future	132.5011	132.5011	131.5876	131.5876	0.689	0.0000	0.0000
2026/03/19	I258	06/05/2027	134.78 Call	Bond Future	2403.7935	2.4038	2046.3846	2.0464	14.869	0.0000	0.0000
2026/03/19	I258	06/05/2027	134.78 Put	Bond Future	4682.6735	4.6827	5238.8346	5.2388	11.877	0.0000	0.0000
2026/03/19	IGOV	07/05/2026		Index Future	434.8460	434.8460	433.4560	433.4560	0.320	0.0000	0.0000
2026/03/19	IGOV	06/08/2026		Index Future	442.7330	442.7330	441.3170	441.3170	0.320	0.0000	0.0000
2026/03/19	IGOV	05/11/2026		Index Future	450.9030	450.9030	449.4600	449.4600	0.320	0.0000	0.0000
2026/03/19	IGOV	04/02/2027		Index Future	459.0990	459.0990	457.6310	457.6310	0.320	0.0000	0.0000
2026/03/19	IGOV	06/05/2027		Index Future	467.2410	467.2410	465.7480	465.7480	0.320	0.0000	0.0000
2026/03/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/19	R033	07/05/2026		Bond Future	8.7481	107.5026	8.8396	107.0192	1.046	0.0000	0.0000
2026/03/19	R033	07/05/2026	10.38 Call	Bond Future	8256.3100	8.2563	7783.4700	7.7835	5.727	0.0000	0.0000
2026/03/19	R033	07/05/2026	10.38 Put	Bond Future	41.9000	0.0419	52.4800	0.0525	25.251	0.0000	0.0000
2026/03/19	R033	06/08/2026		Bond Future	8.8249	109.4471	8.9212	108.9548	1.092	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	
2026/03/19	R033	06/08/2026	10.25 Call	Bond Future	7536.8800	7.5369	7114.1600	7.1142	5.609	0.0000	0.0000
2026/03/19	R033	06/08/2026	10.25 Put	Bond Future	544.0900	0.5441	613.6600	0.6137	12.786	0.0000	0.0000
2026/03/19	R033	05/11/2026		Bond Future	8.9003	106.3786	9.0018	105.8775	1.140	0.0000	0.0000
2026/03/19	R033	05/11/2026	9.33 Call	Bond Future	3915.4000	3.9154	3599.5000	3.5995	8.068	0.0000	0.0000
2026/03/19	R033	05/11/2026	9.33 Put	Bond Future	1813.6400	1.8136	1998.8900	1.9989	10.214	0.0000	0.0000
2026/03/19	R033	04/02/2027		Bond Future	8.9908	108.2865	9.0978	107.7765	1.191	0.0000	0.0000
2026/03/19	R033	04/02/2027	8.65 Call	Bond Future	2112.7000	2.1127	1900.3400	1.9003	10.052	0.0000	0.0000
2026/03/19	R033	04/02/2027	8.65 Put	Bond Future	3757.1200	3.7571	4054.7300	4.0547	7.921	0.0000	0.0000
2026/03/19	R033	06/05/2027		Bond Future	9.0990	105.1389	9.2122	104.6203	1.244	0.0000	0.0000
2026/03/19	R033	06/05/2027	7.93 Call	Bond Future	735.0100	0.7350	630.7100	0.6307	14.190	0.0000	0.0000
2026/03/19	R033	06/05/2027	7.93 Put	Bond Future	6289.5300	6.2895	6703.8400	6.7038	6.587	0.0000	0.0000
2026/03/19	R035	07/05/2026	8.31 Call	Bond Future	11.5400	0.0115	5.0900	0.0051	55.893	0.0000	0.0000
2026/03/19	R035	07/05/2026	8.31 Put	Bond Future	4151.1700	4.1512	4626.7700	4.6268	11.457	0.0000	0.0000
2026/03/19	R035	07/05/2026		Bond Future	8.9850	101.0777	9.0660	100.5957	0.901	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.86 Call	Bond Future	10418.4100	10.4184	9936.7800	9.9368	4.623	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.86 Put	Bond Future	0.9600	0.0010	1.3800	0.0014	43.750	0.0000	0.0000
2026/03/19	R035	07/05/2026	8.29 Put	Bond Future	4274.8300	4.2748	4751.6500	4.7517	11.154	0.0000	0.0000
2026/03/19	R035	07/05/2026	8.29 Call	Bond Future	9.1600	0.0092	3.9300	0.0039	57.096	0.0000	0.0000
2026/03/19	R035	07/05/2026	8.79 Put	Bond Future	1617.0300	1.6170	1960.9100	1.9609	21.266	0.0000	0.0000
2026/03/19	R035	07/05/2026	8.79 Call	Bond Future	443.5600	0.4436	305.3900	0.3054	31.150	0.0000	0.0000
2026/03/19	R035	07/05/2026	9.20 Call	Bond Future	1796.0700	1.7961	1468.5000	1.4685	18.238	0.0000	0.0000
2026/03/19	R035	07/05/2026	9.20 Put	Bond Future	522.9900	0.5230	677.4700	0.6775	29.538	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.66 Call	Bond Future	9379.9100	9.3799	8899.0700	8.8991	5.126	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.66 Put	Bond Future	2.9500	0.0030	4.1600	0.0042	41.017	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.16 Call	Bond Future	6726.0200	6.7260	6252.3100	6.2523	7.043	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.16 Put	Bond Future	21.6300	0.0216	29.9700	0.0300	38.558	0.0000	0.0000
2026/03/19	R035	07/05/2026	9.66 Put	Bond Future	120.2200	0.1202	162.9400	0.1629	35.535	0.0000	0.0000
2026/03/19	R035	07/05/2026	9.66 Call	Bond Future	4046.4700	4.0465	3607.1400	3.6071	10.857	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.71 Call	Bond Future	9640.8300	9.6408	9159.7200	9.1597	4.990	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.71 Put	Bond Future	2.2400	0.0022	3.1800	0.0032	41.964	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.21 Call	Bond Future	6994.5400	6.9945	6519.5500	6.5196	6.791	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.21 Put	Bond Future	18.2200	0.0182	25.2800	0.0253	38.749	0.0000	0.0000
2026/03/19	R035	07/05/2026	9.71 Put	Bond Future	101.4400	0.1014	137.9800	0.1380	36.021	0.0000	0.0000
2026/03/19	R035	07/05/2026	9.71 Call	Bond Future	4310.3900	4.3104	3864.8800	3.8649	10.336	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.64 Call	Bond Future	9275.3200	9.2753	8794.6100	8.7946	5.183	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.64 Put	Bond Future	3.2900	0.0033	4.6300	0.0046	40.729	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.14 Call	Bond Future	6618.4800	6.6185	6145.3500	6.1454	7.149	0.0000	0.0000
2026/03/19	R035	07/05/2026	10.14 Put	Bond Future	23.1600	0.0232	32.0800	0.0321	38.515	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	
2026/03/19	R035	07/05/2026	9.64 Put	Bond Future	128.6700	0.1287	174.1300	0.1741	35.331	0.0000	0.0000
2026/03/19	R035	07/05/2026	9.64 Call	Bond Future	3941.5300	3.9415	3504.9400	3.5049	11.077	0.0000	0.0000
2026/03/19	R035	07/05/2026	8.55 Call	Bond Future	104.9800	0.1050	60.2900	0.0603	42.570	0.0000	0.0000
2026/03/19	R035	07/05/2026	8.55 Put	Bond Future	2747.5300	2.7475	3184.8900	3.1849	15.918	0.0000	0.0000
2026/03/19	R035	06/08/2026	10.22 Call	Bond Future	6725.2900	6.7253	6281.9600	6.2820	6.592	0.0000	0.0000
2026/03/19	R035	06/08/2026	10.22 Put	Bond Future	239.5000	0.2395	286.9800	0.2870	19.825	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.72 Call	Bond Future	4315.1700	4.3152	3925.7300	3.9257	9.025	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.72 Put	Bond Future	546.2700	0.5463	647.6400	0.6476	18.557	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.22 Put	Bond Future	1233.3200	1.2333	1436.1600	1.4362	16.447	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.22 Call	Bond Future	2180.0200	2.1800	1892.0500	1.8921	13.210	0.0000	0.0000
2026/03/19	R035	06/08/2026	8.29 Put	Bond Future	4705.0000	4.7050	5162.0500	5.1621	9.714	0.0000	0.0000
2026/03/19	R035	06/08/2026	8.29 Call	Bond Future	106.4400	0.1064	72.6800	0.0727	31.717	0.0000	0.0000
2026/03/19	R035	06/08/2026	8.79 Put	Bond Future	2396.2500	2.3963	2725.9900	2.7260	13.761	0.0000	0.0000
2026/03/19	R035	06/08/2026	8.79 Call	Bond Future	828.1500	0.8282	667.0800	0.6671	19.449	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.39 Call	Bond Future	2858.1400	2.8581	2529.4300	2.5294	11.501	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.39 Put	Bond Future	939.7900	0.9398	1101.8900	1.1019	17.249	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.71 Call	Bond Future	4268.8700	4.2689	3880.9400	3.8809	9.087	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.71 Put	Bond Future	555.3700	0.5554	658.2500	0.6583	18.525	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.21 Call	Bond Future	2142.2300	2.1422	1856.8600	1.8569	13.321	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.21 Put	Bond Future	1253.0700	1.2531	1458.5100	1.4585	16.395	0.0000	0.0000
2026/03/19	R035	06/08/2026	8.71 Put	Bond Future	2694.0300	2.6940	3048.5300	3.0485	13.159	0.0000	0.0000
2026/03/19	R035	06/08/2026	8.71 Call	Bond Future	648.8400	0.6488	512.5300	0.5125	21.008	0.0000	0.0000
2026/03/19	R035	06/08/2026	10.13 Call	Bond Future	6281.6100	6.2816	5845.3300	5.8453	6.945	0.0000	0.0000
2026/03/19	R035	06/08/2026	10.13 Put	Bond Future	277.2900	0.2773	331.8200	0.3318	19.665	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.63 Call	Bond Future	3903.3500	3.9034	3528.2100	3.5282	9.611	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.63 Put	Bond Future	634.5400	0.6345	750.2100	0.7502	18.229	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.13 Put	Bond Future	1422.8100	1.4228	1649.8600	1.6499	15.958	0.0000	0.0000
2026/03/19	R035	06/08/2026	9.13 Call	Bond Future	1849.9900	1.8500	1586.2300	1.5862	14.257	0.0000	0.0000
2026/03/19	R035	06/08/2026		Bond Future	9.0565	102.9059	9.1410	102.4151	0.933	0.0000	0.0000
2026/03/19	R035	06/08/2026	11.06 Call	Bond Future	10861.0400	10.8610	10378.9200	10.3789	4.439	0.0000	0.0000
2026/03/19	R035	06/08/2026	11.06 Put	Bond Future	35.8900	0.0359	44.5800	0.0446	24.213	0.0000	0.0000
2026/03/19	R035	06/08/2026	7.70 Put	Bond Future	8330.7000	8.3307	8820.2800	8.8203	5.877	0.0000	0.0000
2026/03/19	R035	06/08/2026	7.70 Call	Bond Future	2.6700	0.0027	1.4400	0.0014	46.067	0.0000	0.0000
2026/03/19	R035	06/08/2026	7.90 Put	Bond Future	7054.0800	7.0541	7540.9100	7.5409	6.901	0.0000	0.0000
2026/03/19	R035	06/08/2026	7.90 Call	Bond Future	9.3800	0.0094	5.4000	0.0054	42.431	0.0000	0.0000
2026/03/19	R035	06/08/2026	8.34 Call	Bond Future	139.8600	0.1399	97.6100	0.0976	30.209	0.0000	0.0000
2026/03/19	R035	06/08/2026	8.34 Put	Bond Future	4430.1100	4.4301	4878.6700	4.8787	10.125	0.0000	0.0000
2026/03/19	R035	06/08/2026	7.95 Put	Bond Future	6739.5300	6.7395	7225.1300	7.2251	7.205	0.0000	0.0000
2026/03/19	R035	06/08/2026	7.95 Call	Bond Future	12.5700	0.0126	7.3600	0.0074	41.448	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	
2026/03/19	R035	05/11/2026	9.80 Call	Bond Future	4598.4700	4.5985	4225.2500	4.2253	8.116	0.0000	0.0000
2026/03/19	R035	05/11/2026	9.80 Put	Bond Future	879.6300	0.8796	1006.1400	1.0061	14.382	0.0000	0.0000
2026/03/19	R035	05/11/2026	9.30 Call	Bond Future	2594.0100	2.5940	2307.2300	2.3072	11.055	0.0000	0.0000
2026/03/19	R035	05/11/2026	9.30 Put	Bond Future	1628.9100	1.6289	1841.8600	1.8419	13.073	0.0000	0.0000
2026/03/19	R035	05/11/2026	8.80 Put	Bond Future	2949.9100	2.9499	3281.1200	3.2811	11.228	0.0000	0.0000
2026/03/19	R035	05/11/2026	8.80 Call	Bond Future	1056.6900	1.0567	888.1700	0.8882	15.948	0.0000	0.0000
2026/03/19	R035	05/11/2026		Bond Future	9.1291	100.2601	9.2173	99.7604	0.966	0.0000	0.0000
2026/03/19	R035	05/11/2026	10.03 Call	Bond Future	5613.1200	5.6131	5211.4900	5.2115	7.155	0.0000	0.0000
2026/03/19	R035	05/11/2026	10.03 Put	Bond Future	661.4900	0.6615	759.5900	0.7596	14.830	0.0000	0.0000
2026/03/19	R035	05/11/2026	8.97 Call	Bond Future	1511.0000	1.5110	1299.8000	1.2998	13.977	0.0000	0.0000
2026/03/19	R035	05/11/2026	8.97 Put	Bond Future	2420.3800	2.4204	2708.9100	2.7089	11.921	0.0000	0.0000
2026/03/19	R035	05/11/2026	8.47 Call	Bond Future	425.9500	0.4260	337.0800	0.3371	20.864	0.0000	0.0000
2026/03/19	R035	05/11/2026	8.47 Put	Bond Future	4265.1000	4.2651	4675.9600	4.6760	9.633	0.0000	0.0000
2026/03/19	R035	05/11/2026	7.97 Put	Bond Future	6933.3600	6.9334	7416.9600	7.4170	6.975	0.0000	0.0000
2026/03/19	R035	05/11/2026	7.97 Call	Bond Future	52.3300	0.0523	36.2000	0.0362	30.824	0.0000	0.0000
2026/03/19	R035	04/02/2027		Bond Future	9.2150	102.0586	9.3073	101.5500	1.001	0.0000	0.0000
2026/03/19	R035	04/02/2027	9.02 Call	Bond Future	1726.4700	1.7265	1511.8200	1.5118	12.433	0.0000	0.0000
2026/03/19	R035	04/02/2027	9.02 Put	Bond Future	2812.8000	2.8128	3106.6700	3.1067	10.448	0.0000	0.0000
2026/03/19	R035	04/02/2027	7.70 Put	Bond Future	8893.8900	8.8939	9392.4900	9.3925	5.606	0.0000	0.0000
2026/03/19	R035	04/02/2027	7.70 Call	Bond Future	33.5800	0.0336	23.6600	0.0237	29.541	0.0000	0.0000
2026/03/19	R035	04/02/2027	8.20 Put	Bond Future	6063.2300	6.0632	6519.8100	6.5198	7.530	0.0000	0.0000
2026/03/19	R035	04/02/2027	8.20 Call	Bond Future	236.5100	0.2365	184.5700	0.1846	21.961	0.0000	0.0000
2026/03/19	R035	04/02/2027	8.85 Call	Bond Future	1281.4100	1.2814	1103.3600	1.1034	13.895	0.0000	0.0000
2026/03/19	R035	04/02/2027	8.85 Put	Bond Future	3327.2900	3.3273	3657.7600	3.6578	9.932	0.0000	0.0000
2026/03/19	R035	06/05/2027		Bond Future	9.3090	99.3419	9.4055	98.8248	1.036	0.0000	0.0000
2026/03/19	R035	06/05/2027	8.25 Call	Bond Future	292.0500	0.2921	232.4200	0.2324	20.418	0.0000	0.0000
2026/03/19	R035	06/05/2027	8.25 Put	Bond Future	6209.9500	6.2100	6667.4700	6.6675	7.368	0.0000	0.0000
2026/03/19	R038	07/05/2026		Bond Future	9.3733	111.8537	9.4438	111.3196	0.752	0.0000	0.0000
2026/03/19	R038	07/05/2026	11.40 Call	Bond Future	14004.9800	14.0050	13471.0500	13.4711	3.812	0.0000	0.0000
2026/03/19	R038	07/05/2026	11.40 Put	Bond Future	0.4900	0.0005	0.6700	0.0007	36.735	0.0000	0.0000
2026/03/19	R038	06/08/2026		Bond Future	9.4512	113.8768	9.5245	113.3329	0.775	0.0000	0.0000
2026/03/19	R038	06/08/2026	11.77 Call	Bond Future	15544.5700	15.5446	15005.8300	15.0058	3.466	0.0000	0.0000
2026/03/19	R038	06/08/2026	11.77 Put	Bond Future	24.6900	0.0247	29.8300	0.0298	20.818	0.0000	0.0000
2026/03/19	R038	05/11/2026		Bond Future	9.5273	110.4472	9.6034	109.8934	0.799	0.0000	0.0000
2026/03/19	R038	05/11/2026	10.72 Call	Bond Future	8738.0300	8.7380	8254.4500	8.2545	5.534	0.0000	0.0000
2026/03/19	R038	05/11/2026	10.72 Put	Bond Future	496.8000	0.4968	566.9900	0.5670	14.128	0.0000	0.0000
2026/03/19	R038	04/02/2027		Bond Future	9.6136	112.4279	9.6928	111.8644	0.823	0.0000	0.0000
2026/03/19	R038	04/02/2027	9.60 Call	Bond Future	2845.0100	2.8450	2563.3600	2.5634	9.900	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	
2026/03/19	R038	04/02/2027	9.60 Put	Bond Future	2942.5200	2.9425	3224.2900	3.2243	9.576	0.0000	0.0000
2026/03/19	R038	06/05/2027		Bond Future	9.7113	108.9115	9.7937	108.3385	0.848	0.0000	0.0000
2026/03/19	R038	06/05/2027	8.71 Call	Bond Future	397.1900	0.3972	325.9700	0.3260	17.931	0.0000	0.0000
2026/03/19	R038	06/05/2027	8.71 Put	Bond Future	7716.2100	7.7162	8217.9800	8.2180	6.503	0.0000	0.0000
2026/03/19	R053	07/05/2026		Bond Future	9.4375	122.5469	9.5130	121.6864	0.800	0.0000	0.0000
2026/03/19	R053	07/05/2026	11.69 Call	Bond Future	21772.2200	21.7722	20911.9200	20.9119	3.951	0.0000	0.0000
2026/03/19	R053	07/05/2026	11.69 Put	Bond Future	0.4500	0.0005	0.6400	0.0006	42.222	0.0000	0.0000
2026/03/19	R053	06/08/2026		Bond Future	9.4953	124.7634	9.5731	123.8873	0.820	0.0000	0.0000
2026/03/19	R053	06/08/2026	12.28 Call	Bond Future	25666.0800	25.6661	24793.4100	24.7934	3.400	0.0000	0.0000
2026/03/19	R053	06/08/2026	12.28 Put	Bond Future	13.9900	0.0140	17.3800	0.0174	24.232	0.0000	0.0000
2026/03/19	R053	06/08/2026	8.10 Put	Bond Future	17741.6400	17.7416	18616.0200	18.6160	4.928	0.0000	0.0000
2026/03/19	R053	06/08/2026	8.10 Call	Bond Future	3.8500	0.0039	2.1700	0.0022	43.636	0.0000	0.0000
2026/03/19	R053	06/08/2026	8.60 Put	Bond Future	10997.0800	10.9971	11843.1500	11.8432	7.694	0.0000	0.0000
2026/03/19	R053	06/08/2026	8.60 Call	Bond Future	88.7100	0.0887	58.7200	0.0587	33.807	0.0000	0.0000
2026/03/19	R053	06/08/2026	9.10 Call	Bond Future	1275.4000	1.2754	1036.5900	1.0366	18.724	0.0000	0.0000
2026/03/19	R053	06/08/2026	9.10 Put	Bond Future	5896.5800	5.8966	6533.8300	6.5338	10.807	0.0000	0.0000
2026/03/19	R053	06/08/2026	9.60 Call	Bond Future	3806.0800	3.8061	3313.3300	3.3133	12.946	0.0000	0.0000
2026/03/19	R053	06/08/2026	9.60 Put	Bond Future	2629.7800	2.6298	3013.0900	3.0131	14.576	0.0000	0.0000
2026/03/19	R053	05/11/2026		Bond Future	9.5508	121.1519	9.6310	120.2600	0.840	0.0000	0.0000
2026/03/19	R053	05/11/2026	11.21 Call	Bond Future	16920.9200	16.9209	16104.7300	16.1047	4.824	0.0000	0.0000
2026/03/19	R053	05/11/2026	11.21 Put	Bond Future	544.7600	0.5448	620.5000	0.6205	13.903	0.0000	0.0000
2026/03/19	R053	04/02/2027		Bond Future	9.6125	123.3247	9.6952	122.4170	0.860	0.0000	0.0000
2026/03/19	R053	04/02/2027	9.99 Call	Bond Future	7196.9500	7.1970	6613.8000	6.6138	8.103	0.0000	0.0000
2026/03/19	R053	04/02/2027	9.99 Put	Bond Future	3145.5200	3.1455	3470.0400	3.4700	10.317	0.0000	0.0000
2026/03/19	R053	06/05/2027		Bond Future	9.6811	119.6208	9.7663	118.6975	0.880	0.0000	0.0000
2026/03/19	R053	06/05/2027	8.92 Call	Bond Future	1355.4300	1.3554	1153.5500	1.1536	14.894	0.0000	0.0000
2026/03/19	R053	06/05/2027	8.92 Put	Bond Future	10173.0400	10.1730	10894.4600	10.8945	7.091	0.0000	0.0000
2026/03/19	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/19	R186	07/05/2026	8.69 Call	Bond Future	58.3700	0.0584	57.7800	0.0578	1.011	0.0000	0.0000
2026/03/19	R186	07/05/2026	8.69 Put	Bond Future	58.3700	0.0584	57.7800	0.0578	1.011	0.0000	0.0000
2026/03/19	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/19	R186	06/08/2026	8.57 Call	Bond Future	66.8400	0.0668	66.6000	0.0666	0.359	0.0000	0.0000
2026/03/19	R186	06/08/2026	8.57 Put	Bond Future	66.8400	0.0668	66.6000	0.0666	0.359	0.0000	0.0000
2026/03/19	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/19	R186	05/11/2026	8.12 Call	Bond Future	42.4600	0.0425	42.3700	0.0424	0.212	0.0000	0.0000
2026/03/19	R186	05/11/2026	8.12 Put	Bond Future	42.4600	0.0425	42.3700	0.0424	0.212	0.0000	0.0000
2026/03/19	R202	07/05/2026		Bond Future	296.2010	296.2010	293.6725	293.6725	0.854	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/03/19	R202	07/05/2026	277.55 Call	Bond Future		18651.0300	18.6510	16122.5400	16.1225	13.557	0.0000	0.0000
2026/03/19	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R202	06/08/2026		Bond Future		296.2286	296.2286	293.6535	293.6535	0.869	0.0000	0.0000
2026/03/19	R202	06/08/2026	278.86 Call	Bond Future		17368.6100	17.3686	14793.5200	14.7935	14.826	0.0000	0.0000
2026/03/19	R202	06/08/2026	278.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R202	05/11/2026		Bond Future		301.6366	301.6366	299.0144	299.0144	0.869	0.0000	0.0000
2026/03/19	R202	05/11/2026	280.46 Call	Bond Future		21176.5700	21.1766	18554.3700	18.5544	12.383	0.0000	0.0000
2026/03/19	R202	05/11/2026	280.46 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R202	04/02/2027		Bond Future		301.6135	301.6135	298.9503	298.9503	0.883	0.0000	0.0000
2026/03/19	R202	04/02/2027	294.73 Call	Bond Future		6883.5300	6.8835	4220.3000	4.2203	38.690	0.0000	0.0000
2026/03/19	R202	04/02/2027	294.73 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R202	06/05/2027		Bond Future		306.9571	306.9571	304.2474	304.2474	0.883	0.0000	0.0000
2026/03/19	R202	06/05/2027	306.99 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R202	06/05/2027	306.99 Put	Bond Future		32.9000	0.0329	2742.5600	2.7426	8,236.049	0.0000	0.0000
2026/03/19	R209	07/05/2026		Bond Future		9.1233	82.2494	9.2091	81.7675	0.941	0.0000	0.0000
2026/03/19	R209	07/05/2026	11.07 Call	Bond Future		10080.1100	10.0801	9598.4700	9.5985	4.778	0.0000	0.0000
2026/03/19	R209	07/05/2026	11.07 Put	Bond Future		0.5300	0.0005	0.8000	0.0008	50.943	0.0000	0.0000
2026/03/19	R209	06/08/2026		Bond Future		9.1914	83.7371	9.2805	83.2463	0.970	0.0000	0.0000
2026/03/19	R209	06/08/2026	11.39 Call	Bond Future		11090.0200	11.0900	10604.5900	10.6046	4.377	0.0000	0.0000
2026/03/19	R209	06/08/2026	11.39 Put	Bond Future		19.4600	0.0195	24.7600	0.0248	27.235	0.0000	0.0000
2026/03/19	R209	05/11/2026		Bond Future		9.2577	82.0956	9.3502	81.5961	0.999	0.0000	0.0000
2026/03/19	R209	05/11/2026	10.32 Call	Bond Future		5996.9200	5.9969	5576.9700	5.5770	7.003	0.0000	0.0000
2026/03/19	R209	05/11/2026	10.32 Put	Bond Future		488.3600	0.4884	567.9700	0.5680	16.301	0.0000	0.0000
2026/03/19	R209	04/02/2027		Bond Future		9.3339	83.5683	9.4300	83.0598	1.030	0.0000	0.0000
2026/03/19	R209	04/02/2027	9.28 Call	Bond Future		1979.3000	1.9793	1736.0800	1.7361	12.288	0.0000	0.0000
2026/03/19	R209	04/02/2027	9.28 Put	Bond Future		2266.0700	2.2661	2531.2700	2.5313	11.703	0.0000	0.0000
2026/03/19	R209	04/02/2027	8.96 Call	Bond Future		1128.9300	1.1289	956.6100	0.9566	15.264	0.0000	0.0000
2026/03/19	R209	04/02/2027	8.96 Put	Bond Future		3145.9100	3.1459	3482.0100	3.4820	10.684	0.0000	0.0000
2026/03/19	R209	04/02/2027	8.03 Put	Bond Future		7386.9100	7.3869	7875.3300	7.8753	6.612	0.0000	0.0000
2026/03/19	R209	04/02/2027	8.03 Call	Bond Future		71.4200	0.0714	51.4200	0.0514	28.003	0.0000	0.0000
2026/03/19	R209	06/05/2027		Bond Future		9.4211	81.8793	9.5210	81.3622	1.060	0.0000	0.0000
2026/03/19	R209	06/05/2027	8.41 Call	Bond Future		334.2000	0.3342	266.4400	0.2664	20.275	0.0000	0.0000
2026/03/19	R209	06/05/2027	8.41 Put	Bond Future		5810.3100	5.8103	6259.6500	6.2597	7.733	0.0000	0.0000
2026/03/19	R209	06/05/2027	9.32 Call	Bond Future		2092.9400	2.0929	1851.7800	1.8518	11.523	0.0000	0.0000
2026/03/19	R209	06/05/2027	9.32 Put	Bond Future		2620.4300	2.6204	2896.3700	2.8964	10.530	0.0000	0.0000
2026/03/19	R209	06/05/2027	8.25 Put	Bond Future		6591.0100	6.5910	7061.9200	7.0619	7.145	0.0000	0.0000
2026/03/19	R209	06/05/2027	8.25 Call	Bond Future		206.2200	0.2062	160.0300	0.1600	22.398	0.0000	0.0000
2026/03/19	R210	07/05/2026		Bond Future		260.1154	260.1154	260.4630	260.4630	0.134	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/03/19	R210	07/05/2026	255.40 Call	Bond Future		4715.3700	4.7154	5063.0300	5.0630	7.373	0.0000	0.0000
2026/03/19	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R210	06/08/2026		Bond Future		264.8844	264.8844	265.2382	265.2382	0.134	0.0000	0.0000
2026/03/19	R210	06/08/2026	259.84 Call	Bond Future		5044.4100	5.0444	5398.1900	5.3982	7.013	0.0000	0.0000
2026/03/19	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R210	05/11/2026		Bond Future		266.1952	266.1952	266.5566	266.5566	0.136	0.0000	0.0000
2026/03/19	R210	05/11/2026	253.33 Call	Bond Future		12865.1600	12.8652	13226.6100	13.2266	2.810	0.0000	0.0000
2026/03/19	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R210	04/02/2027		Bond Future		271.0327	271.0327	271.4012	271.4012	0.136	0.0000	0.0000
2026/03/19	R210	04/02/2027	266.03 Call	Bond Future		5002.7000	5.0027	5371.1800	5.3712	7.366	0.0000	0.0000
2026/03/19	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R210	06/05/2027		Bond Future		272.2353	272.2353	272.6232	272.6232	0.142	0.0000	0.0000
2026/03/19	R210	06/05/2027	271.13 Call	Bond Future		1105.3300	1.1053	1493.1900	1.4932	35.090	0.0000	0.0000
2026/03/19	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R213	07/05/2026		Bond Future		8.4888	95.5988	8.5757	95.2743	1.024	0.0000	0.0000
2026/03/19	R213	07/05/2026	9.80 Call	Bond Future		4765.7300	4.7657	4445.8600	4.4459	6.712	0.0000	0.0000
2026/03/19	R213	07/05/2026	9.80 Put	Bond Future		11.7200	0.0117	16.3200	0.0163	39.249	0.0000	0.0000
2026/03/19	R213	06/08/2026		Bond Future		8.5666	97.3279	8.6593	96.9974	1.082	0.0000	0.0000
2026/03/19	R213	06/08/2026	9.69 Call	Bond Future		4091.1300	4.0911	3797.9700	3.7980	7.166	0.0000	0.0000
2026/03/19	R213	06/08/2026	9.69 Put	Bond Future		179.4100	0.1794	216.7100	0.2167	20.790	0.0000	0.0000
2026/03/19	R213	05/11/2026		Bond Future		8.6491	95.5324	8.7481	95.1959	1.145	0.0000	0.0000
2026/03/19	R213	05/11/2026	8.75 Call	Bond Future		1479.7900	1.4798	1299.3000	1.2993	12.197	0.0000	0.0000
2026/03/19	R213	05/11/2026	8.75 Put	Bond Future		1136.8000	1.1368	1292.7500	1.2928	13.718	0.0000	0.0000
2026/03/19	R213	04/02/2027		Bond Future		8.7545	97.2462	8.8608	96.9039	1.213	0.0000	0.0000
2026/03/19	R213	04/02/2027	8.14 Call	Bond Future		506.3900	0.5064	419.0400	0.4190	17.250	0.0000	0.0000
2026/03/19	R213	04/02/2027	8.14 Put	Bond Future		2517.0800	2.5171	2772.0300	2.7720	10.129	0.0000	0.0000
2026/03/19	R213	06/05/2027		Bond Future		8.8786	95.3968	8.9928	95.0488	1.286	0.0000	0.0000
2026/03/19	R213	06/05/2027	7.56 Call	Bond Future		91.1300	0.0911	67.7700	0.0678	25.634	0.0000	0.0000
2026/03/19	R213	06/05/2027	7.56 Put	Bond Future		4226.5300	4.2265	4551.2200	4.5512	7.682	0.0000	0.0000
2026/03/19	R213	06/05/2027	9.25 Call	Bond Future		2221.4500	2.2215	2009.9300	2.0099	9.522	0.0000	0.0000
2026/03/19	R213	06/05/2027	9.25 Put	Bond Future		1095.1600	1.0952	1231.6900	1.2317	12.467	0.0000	0.0000
2026/03/19	R213	06/05/2027	8.13 Put	Bond Future		2759.6500	2.7597	3029.0900	3.0291	9.764	0.0000	0.0000
2026/03/19	R213	06/05/2027	8.13 Call	Bond Future		438.5000	0.4385	359.8900	0.3599	17.927	0.0000	0.0000
2026/03/19	R214	07/05/2026		Bond Future		9.4708	77.8774	9.5564	77.3205	0.905	0.0000	0.0000
2026/03/19	R214	07/05/2026	11.53 Call	Bond Future		11934.3500	11.9344	11377.6500	11.3777	4.665	0.0000	0.0000
2026/03/19	R214	07/05/2026	11.53 Put	Bond Future		0.4400	0.0004	0.6500	0.0007	47.727	0.0000	0.0000
2026/03/19	R214	06/08/2026		Bond Future		9.5347	79.2860	9.6231	78.7189	0.927	0.0000	0.0000
2026/03/19	R214	06/08/2026	11.97 Call	Bond Future		13674.2500	13.6743	13111.1000	13.1111	4.118	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	
2026/03/19	R214	06/08/2026	11.97 Put	Bond Future	14.1200	0.0141	18.0300	0.0180	27.691	0.0000	0.0000
2026/03/19	R214	05/11/2026		Bond Future	9.5986	77.4188	9.6898	76.8415	0.950	0.0000	0.0000
2026/03/19	R214	05/11/2026	10.97 Call	Bond Future	8510.5500	8.5106	8001.6900	8.0017	5.979	0.0000	0.0000
2026/03/19	R214	05/11/2026	10.97 Put	Bond Future	442.8600	0.4429	511.3100	0.5113	15.456	0.0000	0.0000
2026/03/19	R214	04/02/2027		Bond Future	9.6713	78.8076	9.7654	78.2201	0.974	0.0000	0.0000
2026/03/19	R214	04/02/2027	9.90 Call	Bond Future	3477.5100	3.4775	3131.0100	3.1310	9.964	0.0000	0.0000
2026/03/19	R214	04/02/2027	9.90 Put	Bond Future	2061.4200	2.0614	2302.4300	2.3024	11.691	0.0000	0.0000
2026/03/19	R214	06/05/2027		Bond Future	9.7480	76.8890	9.8452	76.2914	0.997	0.0000	0.0000
2026/03/19	R214	06/05/2027	8.88 Call	Bond Future	515.3100	0.5153	416.6600	0.4167	19.144	0.0000	0.0000
2026/03/19	R214	06/05/2027	8.88 Put	Bond Future	6156.9300	6.1569	6655.8500	6.6559	8.103	0.0000	0.0000
2026/03/19	R248	07/05/2026		Bond Future	9.5238	94.6555	9.6095	93.9231	0.900	0.0000	0.0000
2026/03/19	R248	07/05/2026	11.72 Call	Bond Future	16175.6600	16.1757	15443.4400	15.4434	4.527	0.0000	0.0000
2026/03/19	R248	07/05/2026	11.72 Put	Bond Future	0.4200	0.0004	0.6200	0.0006	47.619	0.0000	0.0000
2026/03/19	R248	07/05/2026	8.30 Put	Bond Future	11559.9000	11.5599	12292.3100	12.2923	6.336	0.0000	0.0000
2026/03/19	R248	07/05/2026	8.30 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/19	R248	07/05/2026	8.70 Put	Bond Future	7545.6800	7.5457	8276.2700	8.2763	9.682	0.0000	0.0000
2026/03/19	R248	07/05/2026	8.70 Call	Bond Future	2.8000	0.0028	0.9700	0.0010	65.357	0.0000	0.0000
2026/03/19	R248	07/05/2026	9.18 Call	Bond Future	303.4600	0.3035	186.5900	0.1866	38.512	0.0000	0.0000
2026/03/19	R248	07/05/2026	9.18 Put	Bond Future	3338.0000	3.3380	3953.5500	3.9536	18.441	0.0000	0.0000
2026/03/19	R248	07/05/2026	9.19 Call	Bond Future	322.4500	0.3225	199.8400	0.1998	38.024	0.0000	0.0000
2026/03/19	R248	07/05/2026	9.19 Put	Bond Future	3266.4900	3.2665	3876.3000	3.8763	18.669	0.0000	0.0000
2026/03/19	R248	06/08/2026		Bond Future	9.5842	96.3675	9.6725	95.6219	0.922	0.0000	0.0000
2026/03/19	R248	06/08/2026	12.37 Call	Bond Future	19527.8000	19.5278	18784.8300	18.7848	3.805	0.0000	0.0000
2026/03/19	R248	06/08/2026	12.37 Put	Bond Future	9.4700	0.0095	12.1900	0.0122	28.722	0.0000	0.0000
2026/03/19	R248	06/08/2026	9.00 Call	Bond Future	766.2300	0.7662	609.1600	0.6092	20.499	0.0000	0.0000
2026/03/19	R248	06/08/2026	9.00 Put	Bond Future	5951.7800	5.9518	6540.4000	6.5404	9.890	0.0000	0.0000
2026/03/19	R248	06/08/2026	10.00 Call	Bond Future	4694.0500	4.6941	4170.2900	4.1703	11.158	0.0000	0.0000
2026/03/19	R248	06/08/2026	10.00 Put	Bond Future	1265.8900	1.2659	1487.8200	1.4878	17.532	0.0000	0.0000
2026/03/19	R248	05/11/2026		Bond Future	9.6441	93.6673	9.7351	92.9081	0.944	0.0000	0.0000
2026/03/19	R248	05/11/2026	11.31 Call	Bond Future	12838.8200	12.8388	12143.4800	12.1435	5.416	0.0000	0.0000
2026/03/19	R248	05/11/2026	11.31 Put	Bond Future	396.2600	0.3963	460.1500	0.4602	16.123	0.0000	0.0000
2026/03/19	R248	04/02/2027		Bond Future	9.7118	95.3474	9.8057	94.5748	0.966	0.0000	0.0000
2026/03/19	R248	04/02/2027	10.11 Call	Bond Future	5402.3300	5.4023	4901.1500	4.9012	9.277	0.0000	0.0000
2026/03/19	R248	04/02/2027	10.11 Put	Bond Future	2195.1000	2.1951	2466.5800	2.4666	12.368	0.0000	0.0000
2026/03/19	R248	06/05/2027		Bond Future	9.7829	92.5767	9.8796	91.7907	0.989	0.0000	0.0000
2026/03/19	R248	06/05/2027	9.05 Call	Bond Future	1003.3600	1.0034	831.8200	0.8318	17.097	0.0000	0.0000
2026/03/19	R248	06/05/2027	9.05 Put	Bond Future	7326.4300	7.3264	7940.8100	7.9408	8.386	0.0000	0.0000
2026/03/19	R2R9	07/05/2026		Bond Future	9.4420	104.3022	9.5176	103.7352	0.800	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	
2026/03/19	R2R9	07/05/2026	99.91 Call	Bond Future	93452.5000	93.4525	92885.5300	92.8855	0.607	0.0000	0.0000
2026/03/19	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R2R9	06/08/2026		Bond Future	9.5175	106.1887	9.5959	105.6114	0.823	0.0000	0.0000
2026/03/19	R2R9	06/08/2026	101.74 Call	Bond Future	93069.2400	93.0692	92491.8900	92.4919	0.620	0.0000	0.0000
2026/03/19	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R2R9	05/11/2026		Bond Future	9.5911	103.1246	9.6724	102.5368	0.847	0.0000	0.0000
2026/03/19	R2R9	05/11/2026	98.56 Call	Bond Future	92154.5400	92.1545	91566.7700	91.5668	0.638	0.0000	0.0000
2026/03/19	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R2R9	04/02/2027		Bond Future	9.6742	104.9741	9.7585	104.3760	0.871	0.0000	0.0000
2026/03/19	R2R9	04/02/2027	9.89 Call	Bond Future	3302.4900	3.3025	2945.8600	2.9459	10.799	0.0000	0.0000
2026/03/19	R2R9	04/02/2027	9.89 Put	Bond Future	1780.9500	1.7810	2022.4200	2.0224	13.558	0.0000	0.0000
2026/03/19	R2R9	06/05/2027		Bond Future	9.7676	101.8316	9.8551	101.2233	0.896	0.0000	0.0000
2026/03/19	R2R9	06/05/2027	8.83 Call	Bond Future	652.2100	0.6522	548.2200	0.5482	15.944	0.0000	0.0000
2026/03/19	R2R9	06/05/2027	8.83 Put	Bond Future	7506.1100	7.5061	8010.4600	8.0105	6.719	0.0000	0.0000
2026/03/19	R4R2	07/05/2026		Bond Future	9.5349	105.9211	9.6155	105.2481	0.845	0.0000	0.0000
2026/03/19	R4R2	07/05/2026	100.23 Call	Bond Future	94831.9700	94.8320	94159.0300	94.1590	0.710	0.0000	0.0000
2026/03/19	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R4R2	06/08/2026		Bond Future	9.6064	107.8368	9.6898	107.1517	0.868	0.0000	0.0000
2026/03/19	R4R2	06/08/2026	102.06 Call	Bond Future	94419.5400	94.4195	93734.3800	93.7344	0.726	0.0000	0.0000
2026/03/19	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R4R2	05/11/2026		Bond Future	9.6759	104.6764	9.7622	103.9788	0.891	0.0000	0.0000
2026/03/19	R4R2	05/11/2026	98.76 Call	Bond Future	93453.7700	93.4538	92756.2400	92.7562	0.746	0.0000	0.0000
2026/03/19	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	R4R2	04/02/2027		Bond Future	9.7537	106.5537	9.8430	105.8437	0.915	0.0000	0.0000
2026/03/19	R4R2	04/02/2027	10.13 Call	Bond Future	4475.3000	4.4753	4003.7800	4.0038	10.536	0.0000	0.0000
2026/03/19	R4R2	04/02/2027	10.13 Put	Bond Future	1529.9900	1.5300	1768.4600	1.7685	15.586	0.0000	0.0000
2026/03/19	R4R2	06/05/2027		Bond Future	9.8405	103.3127	9.9329	102.5906	0.939	0.0000	0.0000
2026/03/19	R4R2	06/05/2027	9.00 Call	Bond Future	876.2600	0.8763	734.1900	0.7342	16.213	0.0000	0.0000
2026/03/19	R4R2	06/05/2027	9.00 Put	Bond Future	7807.9300	7.8079	8387.9200	8.3879	7.428	0.0000	0.0000
2026/03/19	RR87	07/05/2026		Bond Future	7.2215	102.7921	7.4053	102.6885	2.545	0.0000	0.0000
2026/03/19	RR87	07/05/2026	6.81 Call	Bond Future	4.6861	0.0047	0.8083	0.0008	82.751	0.0000	0.0000
2026/03/19	RR87	07/05/2026	6.81 Put	Bond Future	237.3061	0.2373	337.0283	0.3370	42.023	0.0000	0.0000
2026/03/19	RR87	06/08/2026		Bond Future	7.1512	100.9101	7.4635	100.7999	4.368	0.0000	0.0000
2026/03/19	RR87	06/08/2026	6.53 Call	Bond Future	6.7263	0.0067	1.2740	0.0013	81.059	0.0000	0.0000
2026/03/19	RR87	06/08/2026	6.53 Put	Bond Future	226.5463	0.2265	331.2740	0.3313	46.228	0.0000	0.0000
2026/03/19	RR87	05/11/2026		Bond Future	6.6825	102.7289	7.6631	102.6167	14.674	0.0000	0.0000
2026/03/19	RR87	05/11/2026	5.27 Call	Bond Future	0.0402	0.0000	0.0000	0.0000	99.975	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	
2026/03/19	RR87	05/11/2026	5.27 Put	Bond Future	162.0802	0.1621	274.2300	0.2742	69.194	0.0000	0.0000
2026/03/19	RR88	07/05/2026		Bond Future	7.3666	105.5739	7.5134	105.3522	1.993	0.0000	0.0000
2026/03/19	RR88	07/05/2026	6.84 Call	Bond Future	8.6138	0.0086	2.3074	0.0023	73.213	0.0000	0.0000
2026/03/19	RR88	07/05/2026	6.84 Put	Bond Future	808.6138	0.8086	1023.9574	1.0240	26.631	0.0000	0.0000
2026/03/19	RR88	06/08/2026		Bond Future	7.3916	104.6224	7.5680	104.4113	2.386	0.0000	0.0000
2026/03/19	RR88	06/08/2026	6.79 Call	Bond Future	48.1716	0.0482	24.6232	0.0246	48.884	0.0000	0.0000
2026/03/19	RR88	06/08/2026	6.79 Put	Bond Future	772.5916	0.7726	960.1232	0.9601	24.273	0.0000	0.0000
2026/03/19	RR88	05/11/2026		Bond Future	7.3901	105.8839	7.6082	105.6566	2.951	0.0000	0.0000
2026/03/19	RR88	05/11/2026	6.71 Call	Bond Future	54.9796	0.0550	27.8071	0.0278	49.423	0.0000	0.0000
2026/03/19	RR88	05/11/2026	6.71 Put	Bond Future	768.0896	0.7681	968.1771	0.9682	26.050	0.0000	0.0000
2026/03/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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