



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 20/03/2026 TO 20/03/2026

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
2026/03/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	2029	07/05/2026		Bond Future	146.1504	146.1504	146.3273	0.121	0.0000	0.0000
2026/03/20	2029	07/05/2026	141.82 Call	Bond Future	4330.3600	4.3304	4507.2500	4.085	0.0000	0.0000
2026/03/20	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2029	06/08/2026		Bond Future	148.8298	148.8298	149.0235	0.130	0.0000	0.0000
2026/03/20	2029	06/08/2026	144.10 Call	Bond Future	4729.8000	4.7298	4923.5400	4.096	0.0000	0.0000
2026/03/20	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	
2026/03/20	2029	05/11/2026		Bond Future	150.0675	150.0675	150.3131	150.3131	0.164	0.0000	0.0000
2026/03/20	2029	05/11/2026	147.56 Call	Bond Future	2507.5200	2.5075	2753.1000	2.7531	9.794	0.0000	0.0000
2026/03/20	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2029	04/02/2027		Bond Future	152.7951	152.7951	153.1765	153.1765	0.250	0.0000	0.0000
2026/03/20	2029	04/02/2027	149.72 Call	Bond Future	3075.0900	3.0751	3456.5200	3.4565	12.404	0.0000	0.0000
2026/03/20	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2029	06/05/2027		Bond Future	153.9973	153.9973	154.5208	154.5208	0.340	0.0000	0.0000
2026/03/20	2029	06/05/2027	153.32 Call	Bond Future	677.2800	0.6773	1200.8200	1.2008	77.300	0.0000	0.0000
2026/03/20	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2030	07/05/2026	7.21 Put	Bond Future	3589.1600	3.5892	4161.9100	4.1619	15.958	0.0000	0.0000
2026/03/20	2030	07/05/2026	7.21 Call	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2026/03/20	2030	07/05/2026	7.71 Put	Bond Future	1990.1400	1.9901	2549.0700	2.5491	28.085	0.0000	0.0000
2026/03/20	2030	07/05/2026	7.71 Call	Bond Future	18.0300	0.0180	4.1500	0.0042	76.983	0.0000	0.0000
2026/03/20	2030	07/05/2026	7.92 Call	Bond Future	85.8600	0.0859	29.1900	0.0292	66.003	0.0000	0.0000
2026/03/20	2030	07/05/2026	7.92 Put	Bond Future	1388.1700	1.3882	1904.3100	1.9043	37.181	0.0000	0.0000
2026/03/20	2030	07/05/2026		Bond Future	8.3333	101.1641	8.5172	100.5913	2.207	0.0000	0.0000
2026/03/20	2030	07/05/2026	9.39 Call	Bond Future	3259.1200	3.2591	2710.5300	2.7105	16.832	0.0000	0.0000
2026/03/20	2030	07/05/2026	9.39 Put	Bond Future	22.5200	0.0225	46.7400	0.0467	107.549	0.0000	0.0000
2026/03/20	2030	06/08/2026		Bond Future	8.4305	98.9843	8.6271	98.4105	2.331	0.0000	0.0000
2026/03/20	2030	06/08/2026	9.22 Call	Bond Future	2545.3300	2.5453	2092.1600	2.0922	17.804	0.0000	0.0000
2026/03/20	2030	06/08/2026	9.22 Put	Bond Future	264.7000	0.2647	385.4100	0.3854	45.603	0.0000	0.0000
2026/03/20	2030	06/08/2026	7.21 Put	Bond Future	3663.1600	3.6632	4233.6000	4.2336	15.572	0.0000	0.0000
2026/03/20	2030	06/08/2026	7.21 Call	Bond Future	4.8800	0.0049	1.4400	0.0014	70.492	0.0000	0.0000
2026/03/20	2030	06/08/2026	7.71 Put	Bond Future	2235.6900	2.2357	2759.3500	2.7594	23.423	0.0000	0.0000
2026/03/20	2030	06/08/2026	7.71 Call	Bond Future	95.8900	0.0959	45.6700	0.0457	52.373	0.0000	0.0000
2026/03/20	2030	06/08/2026	8.06 Call	Bond Future	356.4400	0.3564	213.8700	0.2139	39.998	0.0000	0.0000
2026/03/20	2030	06/08/2026	8.06 Put	Bond Future	1449.7800	1.4498	1881.0900	1.8811	29.750	0.0000	0.0000
2026/03/20	2030	05/11/2026		Bond Future	8.5161	100.7685	8.7178	100.2168	2.368	0.0000	0.0000
2026/03/20	2030	05/11/2026	8.39 Call	Bond Future	863.8400	0.8638	635.8400	0.6358	26.394	0.0000	0.0000
2026/03/20	2030	05/11/2026	8.39 Put	Bond Future	1210.7900	1.2108	1534.4800	1.5345	26.734	0.0000	0.0000
2026/03/20	2030	04/02/2027		Bond Future	8.6312	98.5693	8.8175	98.0958	2.158	0.0000	0.0000
2026/03/20	2030	04/02/2027	7.82 Call	Bond Future	262.7800	0.2628	180.3500	0.1804	31.368	0.0000	0.0000
2026/03/20	2030	04/02/2027	7.82 Put	Bond Future	2358.5000	2.3585	2749.5200	2.7495	16.579	0.0000	0.0000
2026/03/20	2030	06/05/2027		Bond Future	8.7987	100.2910	8.9662	99.8982	1.904	0.0000	0.0000
2026/03/20	2030	06/05/2027	7.27 Call	Bond Future	31.6900	0.0317	19.0900	0.0191	39.760	0.0000	0.0000
2026/03/20	2030	06/05/2027	7.27 Put	Bond Future	3707.8600	3.7079	4088.0500	4.0881	10.254	0.0000	0.0000
2026/03/20	2031	07/05/2026		Bond Future	114.2574	114.2574	113.8702	113.8702	0.339	0.0000	0.0000
2026/03/20	2031	07/05/2026	113.84 Call	Bond Future	565.3500	0.5654	325.0100	0.3250	42.512	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	
2026/03/20	2031	07/05/2026	113.84 Put	Bond Future	147.9300	0.1479	294.7900	0.2948	99.277	0.0000	0.0000
2026/03/20	2031	06/08/2026		Bond Future	113.9360	113.9360	113.5522	113.5522	0.337	0.0000	0.0000
2026/03/20	2031	06/08/2026	113.81 Call	Bond Future	563.5300	0.5635	377.0900	0.3771	33.084	0.0000	0.0000
2026/03/20	2031	06/08/2026	113.81 Put	Bond Future	437.5100	0.4375	634.9400	0.6349	45.126	0.0000	0.0000
2026/03/20	2031	05/11/2026		Bond Future	116.0161	116.0161	115.6625	115.6625	0.305	0.0000	0.0000
2026/03/20	2031	05/11/2026	111.49 Call	Bond Future	4526.5900	4.5266	4173.5800	4.1736	7.799	0.0000	0.0000
2026/03/20	2031	05/11/2026	111.49 Put	Bond Future	0.5100	0.0005	1.1100	0.0011	117.647	0.0000	0.0000
2026/03/20	2031	04/02/2027		Bond Future	115.6643	115.6643	115.4051	115.4051	0.224	0.0000	0.0000
2026/03/20	2031	04/02/2027	116.18 Call	Bond Future	463.2200	0.4632	369.5600	0.3696	20.219	0.0000	0.0000
2026/03/20	2031	04/02/2027	116.18 Put	Bond Future	978.8900	0.9789	1144.5000	1.1445	16.918	0.0000	0.0000
2026/03/20	2031	06/05/2027		Bond Future	117.7127	117.7127	117.5523	117.5523	0.136	0.0000	0.0000
2026/03/20	2031	06/05/2027	116.87 Call	Bond Future	1224.4500	1.2245	1116.9400	1.1169	8.780	0.0000	0.0000
2026/03/20	2031	06/05/2027	116.87 Put	Bond Future	381.7500	0.3818	434.6600	0.4347	13.860	0.0000	0.0000
2026/03/20	2032	07/05/2026		Bond Future	8.7510	98.6644	8.9180	97.9227	1.908	0.0000	0.0000
2026/03/20	2032	07/05/2026	10.14 Call	Bond Future	5972.1100	5.9721	5241.5300	5.2415	12.233	0.0000	0.0000
2026/03/20	2032	07/05/2026	10.14 Put	Bond Future	11.2200	0.0112	22.3000	0.0223	98.752	0.0000	0.0000
2026/03/20	2032	07/05/2026	Put	Bond Future	1662.4100	1.6624	2243.5600	2.2436	34.958	0.0000	0.0000
2026/03/20	2032	07/05/2026	Call	Bond Future	326.8000	0.3268	166.2900	0.1663	49.116	0.0000	0.0000
2026/03/20	2032	06/08/2026		Bond Future	8.8353	100.4488	9.0097	99.7028	1.974	0.0000	0.0000
2026/03/20	2032	06/08/2026	10.12 Call	Bond Future	5495.3300	5.4953	4822.4000	4.8224	12.245	0.0000	0.0000
2026/03/20	2032	06/08/2026	10.12 Put	Bond Future	163.9200	0.1639	236.9800	0.2370	44.571	0.0000	0.0000
2026/03/20	2032	05/11/2026		Bond Future	8.9190	98.1003	9.0958	97.3731	1.982	0.0000	0.0000
2026/03/20	2032	05/11/2026	9.16 Call	Bond Future	2152.5400	2.1525	1734.6900	1.7347	19.412	0.0000	0.0000
2026/03/20	2032	05/11/2026	9.16 Put	Bond Future	1162.7600	1.1628	1472.1500	1.4722	26.608	0.0000	0.0000
2026/03/20	2032	04/02/2027		Bond Future	9.0206	99.8601	9.1863	99.2061	1.837	0.0000	0.0000
2026/03/20	2032	04/02/2027	8.48 Call	Bond Future	722.9000	0.7229	544.5100	0.5445	24.677	0.0000	0.0000
2026/03/20	2032	04/02/2027	8.48 Put	Bond Future	2895.4200	2.8954	3371.0000	3.3710	16.425	0.0000	0.0000
2026/03/20	2032	06/05/2027		Bond Future	9.1437	97.4479	9.2966	96.8704	1.673	0.0000	0.0000
2026/03/20	2032	06/05/2027	7.80 Call	Bond Future	134.0200	0.1340	92.5300	0.0925	30.958	0.0000	0.0000
2026/03/20	2032	06/05/2027	7.80 Put	Bond Future	5396.8100	5.3968	5932.8800	5.9329	9.933	0.0000	0.0000
2026/03/20	2033	07/05/2026		Bond Future	141.3423	141.3423	141.8905	141.8905	0.388	0.0000	0.0000
2026/03/20	2033	07/05/2026	135.16 Call	Bond Future	6182.3200	6.1823	6730.4600	6.7305	8.866	0.0000	0.0000
2026/03/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2033	06/08/2026		Bond Future	143.9336	143.9336	144.5049	144.5049	0.397	0.0000	0.0000
2026/03/20	2033	06/08/2026	134.25 Call	Bond Future	9683.6200	9.6836	10254.9300	10.2549	5.900	0.0000	0.0000
2026/03/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2033	05/11/2026		Bond Future	144.9798	144.9798	145.6084	145.6084	0.434	0.0000	0.0000
2026/03/20	2033	05/11/2026	137.26 Call	Bond Future	7719.7500	7.7198	8348.4100	8.3484	8.144	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	
2026/03/20	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2033	04/02/2027		Bond Future	147.6149	147.6149	148.3822	148.3822	0.520	0.0000	0.0000
2026/03/20	2033	04/02/2027	142.71 Call	Bond Future	4904.9100	4.9049	5672.1600	5.6722	15.642	0.0000	0.0000
2026/03/20	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2033	06/05/2027		Bond Future	148.6204	148.6204	149.5319	149.5319	0.613	0.0000	0.0000
2026/03/20	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2033	06/05/2027	151.21 Put	Bond Future	2589.6200	2.5896	1678.1000	1.6781	35.199	0.0000	0.0000
2026/03/20	2037	07/05/2026	9.00 Put	Bond Future	2561.6700	2.5617	3370.8700	3.3709	31.589	0.0000	0.0000
2026/03/20	2037	07/05/2026	9.00 Call	Bond Future	212.5600	0.2126	91.8600	0.0919	56.784	0.0000	0.0000
2026/03/20	2037	07/05/2026	9.49 Put	Bond Future	755.0300	0.7550	1155.3400	1.1553	53.019	0.0000	0.0000
2026/03/20	2037	07/05/2026	9.49 Call	Bond Future	1584.7900	1.5848	1055.2000	1.0552	33.417	0.0000	0.0000
2026/03/20	2037	07/05/2026	10.06 Call	Bond Future	4482.1300	4.4821	3647.0700	3.6471	18.631	0.0000	0.0000
2026/03/20	2037	07/05/2026	10.06 Put	Bond Future	129.3700	0.1294	224.2100	0.2242	73.309	0.0000	0.0000
2026/03/20	2037	07/05/2026	12.40 Call	Bond Future	17058.0500	17.0581	16128.1500	16.1282	5.451	0.0000	0.0000
2026/03/20	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2037	07/05/2026	10.95 Put	Bond Future	4.8700	0.0049	9.5300	0.0095	95.688	0.0000	0.0000
2026/03/20	2037	07/05/2026	10.95 Call	Bond Future	9506.6400	9.5066	8581.4000	8.5814	9.733	0.0000	0.0000
2026/03/20	2037	07/05/2026		Bond Future	9.3600	96.6057	9.5058	95.6758	1.558	0.0000	0.0000
2026/03/20	2037	07/05/2026	11.32 Call	Bond Future	11524.4200	11.5244	10595.2200	10.5952	8.063	0.0000	0.0000
2026/03/20	2037	07/05/2026	11.32 Put	Bond Future	0.6100	0.0006	1.3100	0.0013	114.754	0.0000	0.0000
2026/03/20	2037	06/08/2026		Bond Future	9.4420	94.0929	9.5922	93.1550	1.591	0.0000	0.0000
2026/03/20	2037	06/08/2026	11.71 Call	Bond Future	12925.5000	12.9255	11997.8400	11.9978	7.177	0.0000	0.0000
2026/03/20	2037	06/08/2026	11.71 Put	Bond Future	19.5100	0.0195	29.7400	0.0297	52.435	0.0000	0.0000
2026/03/20	2037	06/08/2026	11.30 Call	Bond Future	10821.9300	10.8219	9911.9900	9.9120	8.408	0.0000	0.0000
2026/03/20	2037	06/08/2026	11.30 Put	Bond Future	61.4500	0.0615	89.4000	0.0894	45.484	0.0000	0.0000
2026/03/20	2037	06/08/2026	10.70 Call	Bond Future	7730.8300	7.7308	6885.7200	6.8857	10.932	0.0000	0.0000
2026/03/20	2037	06/08/2026	10.70 Put	Bond Future	253.0500	0.2531	345.8300	0.3458	36.665	0.0000	0.0000
2026/03/20	2037	06/08/2026	10.02 Put	Bond Future	731.1300	0.7311	972.1100	0.9721	32.960	0.0000	0.0000
2026/03/20	2037	06/08/2026	10.02 Call	Bond Future	4271.3200	4.2713	3574.4100	3.5744	16.316	0.0000	0.0000
2026/03/20	2037	05/11/2026	10.83 Call	Bond Future	8128.2300	8.1282	7330.7800	7.3308	9.811	0.0000	0.0000
2026/03/20	2037	05/11/2026	10.83 Put	Bond Future	472.6600	0.4727	599.1500	0.5992	26.761	0.0000	0.0000
2026/03/20	2037	05/11/2026	10.23 Call	Bond Future	5246.8000	5.2468	4562.9800	4.5630	13.033	0.0000	0.0000
2026/03/20	2037	05/11/2026	10.23 Put	Bond Future	975.1200	0.9751	1215.2400	1.2152	24.625	0.0000	0.0000
2026/03/20	2037	05/11/2026	9.46 Put	Bond Future	2395.2400	2.3952	2894.9100	2.8949	20.861	0.0000	0.0000
2026/03/20	2037	05/11/2026	9.46 Call	Bond Future	2055.7200	2.0557	1631.4500	1.6315	20.639	0.0000	0.0000
2026/03/20	2037	05/11/2026		Bond Future	9.5150	95.7889	9.6659	94.8649	1.586	0.0000	0.0000
2026/03/20	2037	05/11/2026	10.62 Call	Bond Future	7114.6100	7.1146	6351.2600	6.3513	10.729	0.0000	0.0000
2026/03/20	2037	05/11/2026	10.62 Put	Bond Future	623.3400	0.6233	783.9300	0.7839	25.763	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	
2026/03/20	2037	04/02/2027		Bond Future	9.5992	93.2498	9.7422	92.3928	1.489	0.0000	0.0000
2026/03/20	2037	04/02/2027	9.51 Call	Bond Future	2141.5900	2.1416	1753.4400	1.7534	18.124	0.0000	0.0000
2026/03/20	2037	04/02/2027	9.51 Put	Bond Future	2681.9400	2.6819	3150.8100	3.1508	17.482	0.0000	0.0000
2026/03/20	2037	04/02/2027	9.81 Call	Bond Future	3233.3700	3.2334	2744.9300	2.7449	15.106	0.0000	0.0000
2026/03/20	2037	04/02/2027	9.81 Put	Bond Future	1973.4300	1.9734	2342.0100	2.3420	18.677	0.0000	0.0000
2026/03/20	2037	04/02/2027	9.31 Call	Bond Future	1520.7900	1.5208	1206.7500	1.2068	20.650	0.0000	0.0000
2026/03/20	2037	04/02/2027	9.31 Put	Bond Future	3287.5400	3.2875	3830.5200	3.8305	16.516	0.0000	0.0000
2026/03/20	2037	04/02/2027	8.44 Put	Bond Future	7488.3500	7.4884	8297.2600	8.2973	10.802	0.0000	0.0000
2026/03/20	2037	04/02/2027	8.44 Call	Bond Future	131.7200	0.1317	83.6100	0.0836	36.524	0.0000	0.0000
2026/03/20	2037	06/05/2027		Bond Future	9.6998	94.8780	9.8342	94.0900	1.385	0.0000	0.0000
2026/03/20	2037	06/05/2027	8.58 Call	Bond Future	279.6400	0.2796	201.7200	0.2017	27.864	0.0000	0.0000
2026/03/20	2037	06/05/2027	8.58 Put	Bond Future	7207.1400	7.2071	7917.2100	7.9172	9.852	0.0000	0.0000
2026/03/20	2038	07/05/2026		Bond Future	156.7058	156.7058	156.8733	156.8733	0.107	0.0000	0.0000
2026/03/20	2038	07/05/2026	144.53 Call	Bond Future	12175.8300	12.1758	12343.2500	12.3433	1.375	0.0000	0.0000
2026/03/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2038	06/08/2026		Bond Future	157.3852	157.3852	157.5700	157.5700	0.117	0.0000	0.0000
2026/03/20	2038	06/08/2026	144.72 Call	Bond Future	12665.1900	12.6652	12850.0300	12.8500	1.459	0.0000	0.0000
2026/03/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2038	05/11/2026		Bond Future	160.2585	160.2585	160.4984	160.4984	0.150	0.0000	0.0000
2026/03/20	2038	05/11/2026	146.31 Call	Bond Future	13948.4700	13.9485	14188.3700	14.1884	1.720	0.0000	0.0000
2026/03/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2038	04/02/2027		Bond Future	160.9378	160.9378	161.3216	161.3216	0.239	0.0000	0.0000
2026/03/20	2038	04/02/2027	153.83 Call	Bond Future	7107.7500	7.1078	7491.6000	7.4916	5.400	0.0000	0.0000
2026/03/20	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2038	06/05/2027		Bond Future	163.7894	163.7894	164.3241	164.3241	0.326	0.0000	0.0000
2026/03/20	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2038	06/05/2027	166.10 Put	Bond Future	2310.6300	2.3106	1775.9100	1.7759	23.142	0.0000	0.0000
2026/03/20	2040	07/05/2026	12.22 Call	Bond Future	16700.3000	16.7003	15534.8900	15.5349	6.978	0.0000	0.0000
2026/03/20	2040	07/05/2026	12.22 Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2026/03/20	2040	07/05/2026	11.72 Call	Bond Future	13869.5900	13.8696	12704.6100	12.7046	8.400	0.0000	0.0000
2026/03/20	2040	07/05/2026	11.72 Put	Bond Future	0.3300	0.0003	0.7800	0.0008	136.364	0.0000	0.0000
2026/03/20	2040	07/05/2026	10.70 Put	Bond Future	40.7700	0.0408	78.6400	0.0786	92.887	0.0000	0.0000
2026/03/20	2040	07/05/2026	10.70 Call	Bond Future	7649.2300	7.6492	6521.6700	6.5217	14.741	0.0000	0.0000
2026/03/20	2040	07/05/2026	12.53 Call	Bond Future	18382.6100	18.3826	17217.1800	17.2172	6.340	0.0000	0.0000
2026/03/20	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2040	07/05/2026	12.03 Call	Bond Future	15642.0000	15.6420	14476.6400	14.4766	7.450	0.0000	0.0000
2026/03/20	2040	07/05/2026	12.03 Put	Bond Future	0.0500	0.0001	0.1200	0.0001	140.000	0.0000	0.0000
2026/03/20	2040	07/05/2026	11.12 Put	Bond Future	8.8100	0.0088	17.9900	0.0180	104.200	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/03/20	2040	07/05/2026	11.12 Call	Bond Future	10277.7600	10.2778	9121.5100	9.1215	11.250	0.0000	0.0000
2026/03/20	2040	07/05/2026		Bond Future	9.5942	98.0040	9.7552	96.8386	1.678	0.0000	0.0000
2026/03/20	2040	07/05/2026	11.67 Call	Bond Future	13578.3200	13.5783	12413.5000	12.4135	8.579	0.0000	0.0000
2026/03/20	2040	07/05/2026	11.67 Put	Bond Future	0.4400	0.0004	1.0500	0.0011	138.636	0.0000	0.0000
2026/03/20	2040	07/05/2026	8.65 Put	Bond Future	7264.2600	7.2643	8429.2600	8.4293	16.037	0.0000	0.0000
2026/03/20	2040	07/05/2026	8.65 Call	Bond Future	0.4800	0.0005	0.0500	0.0001	89.583	0.0000	0.0000
2026/03/20	2040	07/05/2026	Put	Bond Future	2472.4100	2.4724	3391.1900	3.3912	37.161	0.0000	0.0000
2026/03/20	2040	07/05/2026	Call	Bond Future	476.3900	0.4764	229.7400	0.2297	51.775	0.0000	0.0000
2026/03/20	2040	06/08/2026		Bond Future	9.6749	95.2659	9.8405	94.0883	1.712	0.0000	0.0000
2026/03/20	2040	06/08/2026	12.19 Call	Bond Future	15844.5400	15.8445	14674.7000	14.6747	7.383	0.0000	0.0000
2026/03/20	2040	06/08/2026	12.19 Put	Bond Future	12.4900	0.0125	20.2800	0.0203	62.370	0.0000	0.0000
2026/03/20	2040	05/11/2026		Bond Future	9.7468	96.9830	9.9137	95.8154	1.712	0.0000	0.0000
2026/03/20	2040	05/11/2026	11.06 Call	Bond Future	9225.2200	9.2252	8223.4300	8.2234	10.859	0.0000	0.0000
2026/03/20	2040	05/11/2026	11.06 Put	Bond Future	567.8200	0.5678	733.6400	0.7336	29.203	0.0000	0.0000
2026/03/20	2040	05/11/2026	11.27 Call	Bond Future	10335.4500	10.3355	9293.3400	9.2933	10.083	0.0000	0.0000
2026/03/20	2040	05/11/2026	11.27 Put	Bond Future	400.5200	0.4005	526.0200	0.5260	31.334	0.0000	0.0000
2026/03/20	2040	05/11/2026	10.67 Call	Bond Future	7106.7000	7.1067	6188.5200	6.1885	12.920	0.0000	0.0000
2026/03/20	2040	05/11/2026	10.67 Put	Bond Future	897.1700	0.8972	1146.6000	1.1466	27.802	0.0000	0.0000
2026/03/20	2040	05/11/2026	9.91 Put	Bond Future	2149.2200	2.1492	2672.4700	2.6725	24.346	0.0000	0.0000
2026/03/20	2040	05/11/2026	9.91 Call	Bond Future	3291.3800	3.2914	2647.0200	2.6470	19.577	0.0000	0.0000
2026/03/20	2040	04/02/2027		Bond Future	9.8288	94.2148	9.9893	93.1107	1.634	0.0000	0.0000
2026/03/20	2040	04/02/2027	9.93 Call	Bond Future	3247.7900	3.2478	2665.4500	2.6655	17.930	0.0000	0.0000
2026/03/20	2040	04/02/2027	9.93 Put	Bond Future	2549.3800	2.5494	3071.1500	3.0712	20.467	0.0000	0.0000
2026/03/20	2040	04/02/2027	10.17 Call	Bond Future	4324.2500	4.3243	3647.9100	3.6479	15.641	0.0000	0.0000
2026/03/20	2040	04/02/2027	10.17 Put	Bond Future	1999.5200	1.9995	2427.2900	2.4273	21.394	0.0000	0.0000
2026/03/20	2040	04/02/2027	9.67 Call	Bond Future	2214.4800	2.2145	1748.9100	1.7489	21.024	0.0000	0.0000
2026/03/20	2040	04/02/2027	9.67 Put	Bond Future	3324.5200	3.3245	3963.0600	3.9631	19.207	0.0000	0.0000
2026/03/20	2040	04/02/2027	8.78 Put	Bond Future	7911.5800	7.9116	8931.2400	8.9312	12.888	0.0000	0.0000
2026/03/20	2040	04/02/2027	8.78 Call	Bond Future	223.2000	0.2232	138.7500	0.1388	37.836	0.0000	0.0000
2026/03/20	2040	06/05/2027		Bond Future	9.9246	95.8597	10.0784	94.8209	1.550	0.0000	0.0000
2026/03/20	2040	06/05/2027	8.88 Call	Bond Future	398.1700	0.3982	278.4300	0.2784	30.073	0.0000	0.0000
2026/03/20	2040	06/05/2027	8.88 Put	Bond Future	7904.5100	7.9045	8823.4800	8.8235	11.626	0.0000	0.0000
2026/03/20	2043	07/05/2026		Bond Future	121.3706	121.3706	121.3786	121.3786	0.007	0.0000	0.0000
2026/03/20	2043	07/05/2026	111.70 Call	Bond Future	9670.5500	9.6706	9678.6300	9.6786	0.084	0.0000	0.0000
2026/03/20	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	25.000	0.0000	0.0000
2026/03/20	2043	06/08/2026		Bond Future	120.7495	120.7495	120.7688	120.7688	0.016	0.0000	0.0000
2026/03/20	2043	06/08/2026	110.88 Call	Bond Future	9871.1102	9.8711	9890.2993	9.8903	0.194	0.0000	0.0000
2026/03/20	2043	06/08/2026	110.88 Put	Bond Future	1.5702	0.0016	1.4793	0.0015	5.791	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	
2026/03/20	2043	05/11/2026		Bond Future	122.9540	122.9540	123.0134	123.0134	0.048	0.0000	0.0000
2026/03/20	2043	05/11/2026	112.84 Call	Bond Future	10121.5465	10.1215	10180.4638	10.1805	0.582	0.0000	0.0000
2026/03/20	2043	05/11/2026	112.84 Put	Bond Future	7.5265	0.0075	7.0638	0.0071	6.148	0.0000	0.0000
2026/03/20	2043	04/02/2027		Bond Future	122.2905	122.2905	122.4581	122.4581	0.137	0.0000	0.0000
2026/03/20	2043	04/02/2027	117.63 Call	Bond Future	5049.5478	5.0495	5190.3670	5.1904	2.789	0.0000	0.0000
2026/03/20	2043	04/02/2027	117.63 Put	Bond Future	389.0878	0.3891	362.2370	0.3622	6.901	0.0000	0.0000
2026/03/20	2043	06/05/2027		Bond Future	124.4559	124.4559	124.7362	124.7362	0.225	0.0000	0.0000
2026/03/20	2043	06/05/2027	127.48 Call	Bond Future	962.1251	0.9621	1044.8634	1.0449	8.600	0.0000	0.0000
2026/03/20	2043	06/05/2027	127.48 Put	Bond Future	3986.2651	3.9863	3788.6434	3.7886	4.958	0.0000	0.0000
2026/03/20	2044	07/05/2026		Bond Future	9.6249	95.0446	9.8164	93.5405	1.990	0.0000	0.0000
2026/03/20	2044	07/05/2026	11.80 Call	Bond Future	15093.1900	15.0932	13589.6800	13.5897	9.962	0.0000	0.0000
2026/03/20	2044	07/05/2026	11.80 Put	Bond Future	0.3300	0.0003	0.9600	0.0010	190.909	0.0000	0.0000
2026/03/20	2044	07/05/2026	10.00 Call	Bond Future	3386.9400	3.3869	2285.3700	2.2854	32.524	0.0000	0.0000
2026/03/20	2044	07/05/2026	10.00 Put	Bond Future	475.0600	0.4751	877.6300	0.8776	84.741	0.0000	0.0000
2026/03/20	2044	07/05/2026	Put	Bond Future	5065.7000	5.0657	6493.5000	6.4935	28.186	0.0000	0.0000
2026/03/20	2044	07/05/2026	Call	Bond Future	110.3100	0.1103	33.9700	0.0340	69.205	0.0000	0.0000
2026/03/20	2044	06/08/2026	9.75 Call	Bond Future	2507.7600	2.5078	1756.5900	1.7566	29.954	0.0000	0.0000
2026/03/20	2044	06/08/2026	9.75 Put	Bond Future	2096.6200	2.0966	2868.1900	2.8682	36.801	0.0000	0.0000
2026/03/20	2044	06/08/2026	9.25 Call	Bond Future	700.1100	0.7001	391.1200	0.3911	44.134	0.0000	0.0000
2026/03/20	2044	06/08/2026	9.25 Put	Bond Future	4309.6700	4.3097	5523.4200	5.5234	28.163	0.0000	0.0000
2026/03/20	2044	06/08/2026	9.00 Call	Bond Future	381.5200	0.3815	201.2800	0.2013	47.243	0.0000	0.0000
2026/03/20	2044	06/08/2026	9.00 Put	Bond Future	6101.7800	6.1018	7444.2800	7.4443	22.002	0.0000	0.0000
2026/03/20	2044	06/08/2026		Bond Future	9.6974	92.3783	9.8941	90.8556	2.029	0.0000	0.0000
2026/03/20	2044	06/08/2026	12.42 Call	Bond Future	18057.3700	18.0574	16541.6500	16.5417	8.394	0.0000	0.0000
2026/03/20	2044	06/08/2026	12.42 Put	Bond Future	8.6200	0.0086	15.6400	0.0156	81.439	0.0000	0.0000
2026/03/20	2044	05/11/2026		Bond Future	9.7616	94.0434	9.9606	92.5233	2.038	0.0000	0.0000
2026/03/20	2044	05/11/2026	11.34 Call	Bond Future	11484.3800	11.4844	10123.2800	10.1233	11.852	0.0000	0.0000
2026/03/20	2044	05/11/2026	11.34 Put	Bond Future	414.0100	0.4140	572.9500	0.5730	38.390	0.0000	0.0000
2026/03/20	2044	04/02/2027		Bond Future	9.8343	91.3477	10.0290	89.8819	1.979	0.0000	0.0000
2026/03/20	2044	04/02/2027	10.18 Call	Bond Future	4784.3700	4.7844	3891.8500	3.8919	18.655	0.0000	0.0000
2026/03/20	2044	04/02/2027	10.18 Put	Bond Future	2205.6100	2.2056	2778.8300	2.7788	25.989	0.0000	0.0000
2026/03/20	2044	06/05/2027		Bond Future	9.9187	92.9424	10.1087	91.5328	1.916	0.0000	0.0000
2026/03/20	2044	06/05/2027	9.08 Call	Bond Future	768.7700	0.7688	523.8000	0.5238	31.865	0.0000	0.0000
2026/03/20	2044	06/05/2027	9.08 Put	Bond Future	7408.2100	7.4082	8572.8700	8.5729	15.721	0.0000	0.0000
2026/03/20	2046	07/05/2026		Bond Future	137.3677	137.3677	137.3768	137.3768	0.007	0.0000	0.0000
2026/03/20	2046	07/05/2026	124.95 Call	Bond Future	12417.6900	12.4177	12426.7500	12.4268	0.073	0.0000	0.0000
2026/03/20	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2046	06/08/2026		Bond Future	139.8862	139.8862	139.9081	139.9081	0.016	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	
2026/03/20	2046	06/08/2026	122.38 Call	Bond Future	17506.1700	17.5062	17528.0900	17.5281	0.125	0.0000	0.0000
2026/03/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2046	05/11/2026		Bond Future	140.1154	140.1154	140.1829	140.1829	0.048	0.0000	0.0000
2026/03/20	2046	05/11/2026	125.48 Call	Bond Future	14635.3500	14.6354	14702.9200	14.7029	0.462	0.0000	0.0000
2026/03/20	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2046	04/02/2027		Bond Future	142.6618	142.6618	142.8533	142.8533	0.134	0.0000	0.0000
2026/03/20	2046	04/02/2027	131.09 Call	Bond Future	11571.8400	11.5718	11763.3300	11.7633	1.655	0.0000	0.0000
2026/03/20	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2046	06/05/2027		Bond Future	142.8227	142.8227	143.1438	143.1438	0.225	0.0000	0.0000
2026/03/20	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2046	06/05/2027	148.99 Put	Bond Future	6167.2600	6.1673	5846.2500	5.8463	5.205	0.0000	0.0000
2026/03/20	2050	07/05/2026		Bond Future	140.5377	140.5377	141.4947	141.4947	0.681	0.0000	0.0000
2026/03/20	2050	07/05/2026	124.07 Call	Bond Future	16467.7300	16.4677	17424.6700	17.4247	5.811	0.0000	0.0000
2026/03/20	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2050	06/08/2026		Bond Future	140.6705	140.6705	141.6580	141.6580	0.702	0.0000	0.0000
2026/03/20	2050	06/08/2026	123.27 Call	Bond Future	17400.5400	17.4005	18387.9900	18.3880	5.675	0.0000	0.0000
2026/03/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2050	05/11/2026		Bond Future	143.2387	143.2387	144.2904	144.2904	0.734	0.0000	0.0000
2026/03/20	2050	05/11/2026	123.84 Call	Bond Future	19398.6800	19.3987	20450.4200	20.4504	5.422	0.0000	0.0000
2026/03/20	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2050	04/02/2027		Bond Future	143.3544	143.3544	144.5508	144.5508	0.835	0.0000	0.0000
2026/03/20	2050	04/02/2027	132.39 Call	Bond Future	10964.4400	10.9644	12160.7500	12.1608	10.911	0.0000	0.0000
2026/03/20	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2050	06/05/2027		Bond Future	145.8944	145.8944	147.2410	147.2410	0.923	0.0000	0.0000
2026/03/20	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	2050	06/05/2027	150.46 Put	Bond Future	4565.6000	4.5656	3219.0500	3.2191	29.493	0.0000	0.0000
2026/03/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	AL37	07/05/2026		Index Future	1243.3960	1243.3960	1235.2530	1235.2530	0.655	0.0000	0.0000
2026/03/20	AL37	06/08/2026		Index Future	1265.6420	1265.6420	1257.4670	1257.4670	0.646	0.0000	0.0000
2026/03/20	AL37	05/11/2026		Index Future	1288.6980	1288.6980	1280.7860	1280.7860	0.614	0.0000	0.0000
2026/03/20	AL37	04/02/2027		Index Future	1311.8330	1311.8330	1304.8930	1304.8930	0.529	0.0000	0.0000
2026/03/20	AL37	06/05/2027		Index Future	1334.8120	1334.8120	1328.9080	1328.9080	0.442	0.0000	0.0000
2026/03/20	AL7T	07/05/2026		Index Future	1587.7360	1587.7360	1573.2020	1573.2020	0.915	0.0000	0.0000
2026/03/20	AL7T	06/08/2026		Index Future	1616.1430	1616.1430	1601.4940	1601.4940	0.906	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	
2026/03/20	AL7T	05/11/2026	Index Future		1645.5840	1645.5840	1631.1920	1631.1920	0.875	0.0000	0.0000
2026/03/20	AL7T	04/02/2027	Index Future		1675.1250	1675.1250	1661.8960	1661.8960	0.790	0.0000	0.0000
2026/03/20	AL7T	06/05/2027	Index Future		1704.4690	1704.4690	1692.4810	1692.4810	0.703	0.0000	0.0000
2026/03/20	ALBI	07/05/2026	Index Future		1347.5370	1347.5370	1333.7120	1333.7120	1.026	0.0000	0.0000
2026/03/20	ALBI	06/08/2026	Index Future		1371.6470	1371.6470	1357.6960	1357.6960	1.017	0.0000	0.0000
2026/03/20	ALBI	05/11/2026	Index Future		1396.6340	1396.6340	1382.8740	1382.8740	0.985	0.0000	0.0000
2026/03/20	ALBI	04/02/2027	Index Future		1421.7060	1421.7060	1408.9030	1408.9030	0.901	0.0000	0.0000
2026/03/20	ALBI	06/05/2027	Index Future		1446.6100	1446.6100	1434.8320	1434.8320	0.814	0.0000	0.0000
2026/03/20	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/03/20	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	C219	31/03/2029	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	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
2026/03/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/03/20	ES33	07/05/2026		Bond Future	9.5233	90.6476	9.6744	89.9191	1.586	0.0000
2026/03/20	ES33	07/05/2026	11.69 Call	Bond Future	9767.0200	9.7670	9038.5400	9.0385	7.459	0.0000
2026/03/20	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/20	ES33	06/08/2026		Bond Future	9.6231	92.3095	9.7797	91.5760	1.627	0.0000
2026/03/20	ES33	06/08/2026	12.02 Call	Bond Future	10440.8100	10.4408	9707.3200	9.7073	7.025	0.0000
2026/03/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/20	ES33	05/11/2026		Bond Future	9.7258	90.2021	9.8835	89.4846	1.622	0.0000
2026/03/20	ES33	05/11/2026	10.83 Call	Bond Future	4873.6800	4.8737	4156.1800	4.1562	14.722	0.0000
2026/03/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/20	ES33	04/02/2027		Bond Future	9.8475	91.8407	9.9953	91.1893	1.501	0.0000
2026/03/20	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/20	ES33	04/02/2027	9.70 Put	Bond Future	655.8600	0.6559	1307.2200	1.3072	99.314	0.0000
2026/03/20	ES33	06/05/2027		Bond Future	9.9832	89.6739	10.1199	89.0913	1.369	0.0000
2026/03/20	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/03/20	ES33	06/05/2027	8.80 Put	Bond Future	5251.4600	5.2515	5834.0600	5.8341	11.094	0.0000
2026/03/20	ES42	07/05/2026		Bond Future	9.9649	88.8015	10.1309	87.6147	1.666	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	
2026/03/20	ES42	07/05/2026	12.20 Call	Bond Future	14160.0400	14.1600	12973.2800	12.9733	8.381	0.0000	0.0000
2026/03/20	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	ES42	06/08/2026		Bond Future	10.0445	90.4296	10.2150	89.2292	1.697	0.0000	0.0000
2026/03/20	ES42	06/08/2026	12.65 Call	Bond Future	15955.2600	15.9553	14754.8800	14.7549	7.523	0.0000	0.0000
2026/03/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	ES42	05/11/2026		Bond Future	10.1230	87.8167	10.2951	86.6234	1.700	0.0000	0.0000
2026/03/20	ES42	05/11/2026	11.66 Call	Bond Future	9851.9000	9.8519	8658.6100	8.6586	12.112	0.0000	0.0000
2026/03/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	ES42	04/02/2027		Bond Future	10.2097	89.4112	10.3762	88.2738	1.631	0.0000	0.0000
2026/03/20	ES42	04/02/2027	10.29 Call	Bond Future	551.3000	0.5513	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/03/20	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	586.1200	0.5861	100.000	0.0000	0.0000
2026/03/20	ES42	06/05/2027		Bond Future	10.3071	86.7301	10.4678	85.6514	1.559	0.0000	0.0000
2026/03/20	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	ES42	06/05/2027	9.33 Put	Bond Future	7012.2700	7.0123	8090.9400	8.0909	15.383	0.0000	0.0000
2026/03/20	GOVI	07/05/2026		GOVI	1320.7290	1320.7290	1306.7450	1306.7450	1.059	0.0000	0.0000
2026/03/20	GOVI	07/05/2026	1,177.00 Call	GOVI	1437290.0000	143.7290	1297450.0000	129.7450	9.729	0.0000	0.0000
2026/03/20	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	GOVI	06/08/2026		GOVI	1344.3590	1344.3590	1330.2450	1330.2450	1.050	0.0000	0.0000
2026/03/20	GOVI	06/08/2026	1,189.00 Call	GOVI	1553590.0000	155.3590	1412450.0000	141.2450	9.085	0.0000	0.0000
2026/03/20	GOVI	06/08/2026	1,189.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	GOVI	05/11/2026		GOVI	1368.8490	1368.8490	1354.9130	1354.9130	1.018	0.0000	0.0000
2026/03/20	GOVI	05/11/2026	1,277.00 Call	GOVI	918490.0000	91.8490	779130.0000	77.9130	15.173	0.0000	0.0000
2026/03/20	GOVI	05/11/2026	1,277.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	GOVI	04/02/2027		GOVI	1393.4220	1393.4220	1380.4160	1380.4160	0.933	0.0000	0.0000
2026/03/20	GOVI	04/02/2027	1,369.00 Call	GOVI	244220.0000	24.4220	114160.0000	11.4160	53.255	0.0000	0.0000
2026/03/20	GOVI	04/02/2027	1,369.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	GOVI	06/05/2027		GOVI	1417.8310	1417.8310	1405.8210	1405.8210	0.847	0.0000	0.0000
2026/03/20	GOVI	06/05/2027	1,427.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	GOVI	06/05/2027	1,427.00 Put	GOVI	91690.0000	9.1690	211790.0000	21.1790	130.985	0.0000	0.0000
2026/03/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/03/20	I258	07/05/2026		Bond Future	128.0078	128.0078	126.1241	126.1241	1.472	0.0000	0.0000
2026/03/20	I258	07/05/2026	113.73 Call	Bond Future	14277.7601	14.2778	12394.0923	12.3941	13.193	0.0000	0.0000
2026/03/20	I258	07/05/2026	113.73 Put	Bond Future	0.0001	0.0000	0.0023	0.0000	1,981.818	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	
2026/03/20	I258	06/08/2026		Bond Future	127.5086	127.5086	125.6018	125.6018	1.495	0.0000	0.0000
2026/03/20	I258	06/08/2026	112.95 Call	Bond Future	14559.9667	14.5600	12656.6512	12.6567	13.072	0.0000	0.0000
2026/03/20	I258	06/08/2026	112.95 Put	Bond Future	1.3667	0.0014	4.8712	0.0049	256.417	0.0000	0.0000
2026/03/20	I258	05/11/2026		Bond Future	129.8364	129.8364	127.9361	127.9361	1.464	0.0000	0.0000
2026/03/20	I258	05/11/2026	114.95 Call	Bond Future	14899.5212	14.8995	13017.0242	13.0170	12.635	0.0000	0.0000
2026/03/20	I258	05/11/2026	114.95 Put	Bond Future	13.1012	0.0131	30.9642	0.0310	136.347	0.0000	0.0000
2026/03/20	I258	04/02/2027		Bond Future	129.2979	129.2979	127.4746	127.4746	1.410	0.0000	0.0000
2026/03/20	I258	04/02/2027	118.90 Call	Bond Future	10637.0318	10.6370	8973.5206	8.9735	15.639	0.0000	0.0000
2026/03/20	I258	04/02/2027	118.90 Put	Bond Future	239.1118	0.2391	398.9406	0.3989	66.843	0.0000	0.0000
2026/03/20	I258	06/05/2027		Bond Future	131.5876	131.5876	129.8462	129.8462	1.323	0.0000	0.0000
2026/03/20	I258	06/05/2027	134.78 Call	Bond Future	2046.3846	2.0464	1471.1503	1.4712	28.110	0.0000	0.0000
2026/03/20	I258	06/05/2027	134.78 Put	Bond Future	5238.8346	5.2388	6404.9403	6.4049	22.259	0.0000	0.0000
2026/03/20	IGOV	07/05/2026		Index Future	433.4560	433.4560	434.5550	434.5550	0.254	0.0000	0.0000
2026/03/20	IGOV	06/08/2026		Index Future	441.3170	441.3170	442.4760	442.4760	0.263	0.0000	0.0000
2026/03/20	IGOV	05/11/2026		Index Future	449.4600	449.4600	450.7850	450.7850	0.295	0.0000	0.0000
2026/03/20	IGOV	04/02/2027		Index Future	457.6310	457.6310	459.3730	459.3730	0.381	0.0000	0.0000
2026/03/20	IGOV	06/05/2027		Index Future	465.7480	465.7480	467.9270	467.9270	0.468	0.0000	0.0000
2026/03/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/03/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/03/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/03/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/03/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/03/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/03/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/03/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/03/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/03/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/03/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/03/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/03/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2026/03/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/03/20	R033	07/05/2026		Bond Future	8.8396	107.0192	9.0013	106.1719	1.829	0.0000	0.0000
2026/03/20	R033	07/05/2026	10.38 Call	Bond Future	7783.4700	7.7835	6964.3700	6.9644	10.524	0.0000	0.0000
2026/03/20	R033	07/05/2026	10.38 Put	Bond Future	52.4800	0.0525	80.7300	0.0807	53.830	0.0000	0.0000
2026/03/20	R033	06/08/2026		Bond Future	8.9212	108.9548	9.0895	108.1020	1.886	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	
2026/03/20	R033	06/08/2026	10.25 Call	Bond Future	7114.1600	7.1142	6405.3700	6.4054	9.963	0.0000	0.0000
2026/03/20	R033	06/08/2026	10.25 Put	Bond Future	613.6600	0.6137	757.6700	0.7577	23.467	0.0000	0.0000
2026/03/20	R033	05/11/2026		Bond Future	9.0018	105.8775	9.1719	105.0441	1.890	0.0000	0.0000
2026/03/20	R033	05/11/2026	9.33 Call	Bond Future	3599.5000	3.5995	3108.9500	3.1090	13.628	0.0000	0.0000
2026/03/20	R033	05/11/2026	9.33 Put	Bond Future	1998.8900	1.9989	2341.7500	2.3418	17.153	0.0000	0.0000
2026/03/20	R033	04/02/2027		Bond Future	9.0978	107.7765	9.2576	107.0215	1.756	0.0000	0.0000
2026/03/20	R033	04/02/2027	8.65 Call	Bond Future	1900.3400	1.9003	1614.1700	1.6142	15.059	0.0000	0.0000
2026/03/20	R033	04/02/2027	8.65 Put	Bond Future	4054.7300	4.0547	4523.5800	4.5236	11.563	0.0000	0.0000
2026/03/20	R033	06/05/2027		Bond Future	9.2122	104.6203	9.3602	103.9469	1.607	0.0000	0.0000
2026/03/20	R033	06/05/2027	7.93 Call	Bond Future	630.7100	0.6307	513.0000	0.5130	18.663	0.0000	0.0000
2026/03/20	R033	06/05/2027	7.93 Put	Bond Future	6703.8400	6.7038	7259.5700	7.2596	8.290	0.0000	0.0000
2026/03/20	R035	07/05/2026	8.29 Put	Bond Future	4751.6500	4.7517	5639.9800	5.6400	18.695	0.0000	0.0000
2026/03/20	R035	07/05/2026	8.29 Call	Bond Future	3.9300	0.0039	0.7100	0.0007	81.934	0.0000	0.0000
2026/03/20	R035	07/05/2026	8.79 Put	Bond Future	1960.9100	1.9609	2687.0500	2.6871	37.031	0.0000	0.0000
2026/03/20	R035	07/05/2026	8.79 Call	Bond Future	305.3900	0.3054	139.9800	0.1400	54.164	0.0000	0.0000
2026/03/20	R035	07/05/2026	9.20 Call	Bond Future	1468.5000	1.4685	960.2900	0.9603	34.607	0.0000	0.0000
2026/03/20	R035	07/05/2026	9.20 Put	Bond Future	677.4700	0.6775	1060.8100	1.0608	56.584	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.66 Call	Bond Future	8899.0700	8.8991	8011.7900	8.0118	9.970	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.66 Put	Bond Future	4.1600	0.0042	8.4300	0.0084	102.644	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.16 Call	Bond Future	6252.3100	6.2523	5387.3900	5.3874	13.834	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.16 Put	Bond Future	29.9700	0.0300	56.6000	0.0566	88.856	0.0000	0.0000
2026/03/20	R035	07/05/2026	9.66 Put	Bond Future	162.9400	0.1629	285.2400	0.2852	75.058	0.0000	0.0000
2026/03/20	R035	07/05/2026	9.66 Call	Bond Future	3607.1400	3.6071	2837.8900	2.8379	21.326	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.71 Call	Bond Future	9159.7200	9.1597	8271.5200	8.2715	9.697	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.71 Put	Bond Future	3.1800	0.0032	6.5300	0.0065	105.346	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.21 Call	Bond Future	6519.5500	6.5196	5650.6900	5.6507	13.327	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.21 Put	Bond Future	25.2800	0.0253	47.9700	0.0480	89.755	0.0000	0.0000
2026/03/20	R035	07/05/2026	9.71 Put	Bond Future	137.9800	0.1380	243.9600	0.2440	76.808	0.0000	0.0000
2026/03/20	R035	07/05/2026	9.71 Call	Bond Future	3864.8800	3.8649	3079.3100	3.0793	20.326	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.64 Call	Bond Future	8794.6100	8.7946	7907.7500	7.9078	10.084	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.64 Put	Bond Future	4.6300	0.0046	9.3200	0.0093	101.296	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.14 Call	Bond Future	6145.3500	6.1454	5282.1800	5.2822	14.046	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.14 Put	Bond Future	32.0800	0.0321	60.4600	0.0605	88.466	0.0000	0.0000
2026/03/20	R035	07/05/2026	9.64 Put	Bond Future	174.1300	0.1741	303.5500	0.3036	74.324	0.0000	0.0000
2026/03/20	R035	07/05/2026	9.64 Call	Bond Future	3504.9400	3.5049	2742.8100	2.7428	21.744	0.0000	0.0000
2026/03/20	R035	07/05/2026		Bond Future	9.0660	100.5957	9.2171	99.7041	1.667	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.86 Call	Bond Future	9936.7800	9.9368	9046.7900	9.0468	8.957	0.0000	0.0000
2026/03/20	R035	07/05/2026	10.86 Put	Bond Future	1.3800	0.0014	2.9400	0.0029	113.043	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
2026/03/20	R035	07/05/2026	8.31 Call	Bond Future	5.0900	0.0051	0.9700	0.0010	80.943	0.0000	0.0000
2026/03/20	R035	07/05/2026	8.31 Put	Bond Future	4626.7700	4.6268	5514.2000	5.5142	19.180	0.0000	0.0000
2026/03/20	R035	07/05/2026	8.55 Call	Bond Future	60.2900	0.0603	19.2200	0.0192	68.121	0.0000	0.0000
2026/03/20	R035	07/05/2026	8.55 Put	Bond Future	3184.8900	3.1849	4035.3700	4.0354	26.704	0.0000	0.0000
2026/03/20	R035	06/08/2026	7.70 Put	Bond Future	8820.2800	8.8203	9717.7500	9.7178	10.175	0.0000	0.0000
2026/03/20	R035	06/08/2026	7.70 Call	Bond Future	1.4400	0.0014	0.4400	0.0004	69.444	0.0000	0.0000
2026/03/20	R035	06/08/2026	7.90 Put	Bond Future	7540.9100	7.5409	8435.8400	8.4358	11.868	0.0000	0.0000
2026/03/20	R035	06/08/2026	7.90 Call	Bond Future	5.4000	0.0054	1.8600	0.0019	65.556	0.0000	0.0000
2026/03/20	R035	06/08/2026	8.34 Call	Bond Future	97.6100	0.0976	48.1600	0.0482	50.661	0.0000	0.0000
2026/03/20	R035	06/08/2026	8.34 Put	Bond Future	4878.6700	4.8787	5727.6900	5.7277	17.403	0.0000	0.0000
2026/03/20	R035	06/08/2026	7.95 Put	Bond Future	7225.1300	7.2251	8118.8400	8.1188	12.369	0.0000	0.0000
2026/03/20	R035	06/08/2026	7.95 Call	Bond Future	7.3600	0.0074	2.6000	0.0026	64.674	0.0000	0.0000
2026/03/20	R035	06/08/2026		Bond Future	9.1410	102.4151	9.2972	101.5166	1.708	0.0000	0.0000
2026/03/20	R035	06/08/2026	11.06 Call	Bond Future	10378.9200	10.3789	9502.7900	9.5028	8.441	0.0000	0.0000
2026/03/20	R035	06/08/2026	11.06 Put	Bond Future	44.5800	0.0446	66.9200	0.0669	50.112	0.0000	0.0000
2026/03/20	R035	06/08/2026	10.22 Call	Bond Future	6281.9600	6.2820	5495.6200	5.4956	12.517	0.0000	0.0000
2026/03/20	R035	06/08/2026	10.22 Put	Bond Future	286.9800	0.2870	399.1100	0.3991	39.072	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.72 Call	Bond Future	3925.7300	3.9257	3257.2100	3.2572	17.029	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.72 Put	Bond Future	647.6400	0.6476	877.5900	0.8776	35.506	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.22 Put	Bond Future	1436.1600	1.4362	1871.7400	1.8717	30.329	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.22 Call	Bond Future	1892.0500	1.8921	1429.1600	1.4292	24.465	0.0000	0.0000
2026/03/20	R035	06/08/2026	10.13 Call	Bond Future	5845.3300	5.8453	5074.8000	5.0748	13.182	0.0000	0.0000
2026/03/20	R035	06/08/2026	10.13 Put	Bond Future	331.8200	0.3318	459.7600	0.4598	38.557	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.63 Call	Bond Future	3528.2100	3.5282	2889.8000	2.8898	18.094	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.63 Put	Bond Future	750.2100	0.7502	1010.2700	1.0103	34.665	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.13 Put	Bond Future	1649.8600	1.6499	2131.6900	2.1317	29.204	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.13 Call	Bond Future	1586.2300	1.5862	1169.5900	1.1696	26.266	0.0000	0.0000
2026/03/20	R035	06/08/2026	8.29 Put	Bond Future	5162.0500	5.1621	6022.2200	6.0222	16.663	0.0000	0.0000
2026/03/20	R035	06/08/2026	8.29 Call	Bond Future	72.6800	0.0727	34.3800	0.0344	52.697	0.0000	0.0000
2026/03/20	R035	06/08/2026	8.79 Put	Bond Future	2725.9900	2.7260	3392.2300	3.3922	24.440	0.0000	0.0000
2026/03/20	R035	06/08/2026	8.79 Call	Bond Future	667.0800	0.6671	434.8500	0.4349	34.813	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.39 Call	Bond Future	2529.4300	2.5294	1986.1900	1.9862	21.477	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.39 Put	Bond Future	1101.8900	1.1019	1457.1200	1.4571	32.238	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.71 Call	Bond Future	3880.9400	3.8809	3215.6100	3.2156	17.144	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.71 Put	Bond Future	658.2500	0.6583	891.3900	0.8914	35.418	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.21 Call	Bond Future	1856.8600	1.8569	1398.9900	1.3990	24.658	0.0000	0.0000
2026/03/20	R035	06/08/2026	9.21 Put	Bond Future	1458.5100	1.4585	1899.1100	1.8991	30.209	0.0000	0.0000
2026/03/20	R035	06/08/2026	8.71 Put	Bond Future	3048.5300	3.0485	3756.0200	3.7560	23.208	0.0000	0.0000
2026/03/20	R035	06/08/2026	8.71 Call	Bond Future	512.5300	0.5125	321.5500	0.3216	37.262	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	
2026/03/20	R035	05/11/2026	9.80 Call	Bond Future	4225.2500	4.2253	3604.7100	3.6047	14.686	0.0000	0.0000
2026/03/20	R035	05/11/2026	9.80 Put	Bond Future	1006.1400	1.0061	1267.8000	1.2678	26.006	0.0000	0.0000
2026/03/20	R035	05/11/2026	9.30 Call	Bond Future	2307.2300	2.3072	1850.9100	1.8509	19.778	0.0000	0.0000
2026/03/20	R035	05/11/2026	9.30 Put	Bond Future	1841.8600	1.8419	2267.7400	2.2677	23.122	0.0000	0.0000
2026/03/20	R035	05/11/2026	8.80 Put	Bond Future	3281.1200	3.2811	3915.6700	3.9157	19.339	0.0000	0.0000
2026/03/20	R035	05/11/2026	8.80 Call	Bond Future	888.1700	0.8882	640.5200	0.6405	27.883	0.0000	0.0000
2026/03/20	R035	05/11/2026		Bond Future	9.2173	99.7604	9.3745	98.8782	1.705	0.0000	0.0000
2026/03/20	R035	05/11/2026	10.03 Call	Bond Future	5211.4900	5.2115	4534.7800	4.5348	12.985	0.0000	0.0000
2026/03/20	R035	05/11/2026	10.03 Put	Bond Future	759.5900	0.7596	965.0800	0.9651	27.053	0.0000	0.0000
2026/03/20	R035	05/11/2026	8.97 Call	Bond Future	1299.8000	1.2998	979.1100	0.9791	24.672	0.0000	0.0000
2026/03/20	R035	05/11/2026	8.97 Put	Bond Future	2708.9100	2.7089	3270.4200	3.2704	20.728	0.0000	0.0000
2026/03/20	R035	05/11/2026	8.47 Call	Bond Future	337.0800	0.3371	217.2000	0.2172	35.564	0.0000	0.0000
2026/03/20	R035	05/11/2026	8.47 Put	Bond Future	4675.9600	4.6760	5438.2800	5.4383	16.303	0.0000	0.0000
2026/03/20	R035	05/11/2026	7.97 Put	Bond Future	7416.9600	7.4170	8281.1700	8.2812	11.652	0.0000	0.0000
2026/03/20	R035	05/11/2026	7.97 Call	Bond Future	36.2000	0.0362	18.2100	0.0182	49.696	0.0000	0.0000
2026/03/20	R035	04/02/2027	7.70 Put	Bond Future	9392.4900	9.3925	10192.5200	10.1925	8.518	0.0000	0.0000
2026/03/20	R035	04/02/2027	7.70 Call	Bond Future	23.6600	0.0237	13.1900	0.0132	44.252	0.0000	0.0000
2026/03/20	R035	04/02/2027	8.20 Put	Bond Future	6519.8100	6.5198	7267.4800	7.2675	11.468	0.0000	0.0000
2026/03/20	R035	04/02/2027	8.20 Call	Bond Future	184.5700	0.1846	121.7400	0.1217	34.041	0.0000	0.0000
2026/03/20	R035	04/02/2027	8.85 Call	Bond Future	1103.3600	1.1034	857.7900	0.8578	22.257	0.0000	0.0000
2026/03/20	R035	04/02/2027	8.85 Put	Bond Future	3657.7600	3.6578	4222.6900	4.2227	15.445	0.0000	0.0000
2026/03/20	R035	04/02/2027		Bond Future	9.3073	101.5500	9.4556	100.7395	1.594	0.0000	0.0000
2026/03/20	R035	04/02/2027	9.02 Call	Bond Future	1511.8200	1.5118	1209.1300	1.2091	20.022	0.0000	0.0000
2026/03/20	R035	04/02/2027	9.02 Put	Bond Future	3106.6700	3.1067	3614.4800	3.6145	16.346	0.0000	0.0000
2026/03/20	R035	06/05/2027		Bond Future	9.4055	98.8248	9.5440	98.0883	1.473	0.0000	0.0000
2026/03/20	R035	06/05/2027	8.25 Call	Bond Future	232.4200	0.2324	165.1700	0.1652	28.935	0.0000	0.0000
2026/03/20	R035	06/05/2027	8.25 Put	Bond Future	6667.4700	6.6675	7336.7000	7.3367	10.037	0.0000	0.0000
2026/03/20	R038	07/05/2026		Bond Future	9.4438	111.3196	9.5845	110.2645	1.490	0.0000	0.0000
2026/03/20	R038	07/05/2026	11.40 Call	Bond Future	13471.0500	13.4711	12416.7000	12.4167	7.827	0.0000	0.0000
2026/03/20	R038	07/05/2026	11.40 Put	Bond Future	0.6700	0.0007	1.4200	0.0014	111.940	0.0000	0.0000
2026/03/20	R038	06/08/2026		Bond Future	9.5245	113.3329	9.6693	112.2690	1.521	0.0000	0.0000
2026/03/20	R038	06/08/2026	11.77 Call	Bond Future	15005.8300	15.0058	13956.0400	13.9560	6.996	0.0000	0.0000
2026/03/20	R038	06/08/2026	11.77 Put	Bond Future	29.8300	0.0298	44.0000	0.0440	47.503	0.0000	0.0000
2026/03/20	R038	05/11/2026		Bond Future	9.6034	109.8934	9.7489	108.8464	1.514	0.0000	0.0000
2026/03/20	R038	05/11/2026	10.72 Call	Bond Future	8254.4500	8.2545	7367.5800	7.3676	10.744	0.0000	0.0000
2026/03/20	R038	05/11/2026	10.72 Put	Bond Future	566.9900	0.5670	727.0700	0.7271	28.233	0.0000	0.0000
2026/03/20	R038	04/02/2027		Bond Future	9.6928	111.8644	9.8303	110.8955	1.418	0.0000	0.0000
2026/03/20	R038	04/02/2027	9.60 Call	Bond Future	2563.3600	2.5634	2123.3700	2.1234	17.165	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	
2026/03/20	R038	04/02/2027	9.60 Put	Bond Future	3224.2900	3.2243	3753.2200	3.7532	16.405	0.0000	0.0000
2026/03/20	R038	06/05/2027		Bond Future	9.7937	108.3385	9.9225	107.4507	1.315	0.0000	0.0000
2026/03/20	R038	06/05/2027	8.71 Call	Bond Future	325.9700	0.3260	236.7200	0.2367	27.380	0.0000	0.0000
2026/03/20	R038	06/05/2027	8.71 Put	Bond Future	8217.9800	8.2180	9016.4800	9.0165	9.716	0.0000	0.0000
2026/03/20	R053	07/05/2026		Bond Future	9.5130	121.6864	9.6892	119.7187	1.853	0.0000	0.0000
2026/03/20	R053	07/05/2026	11.69 Call	Bond Future	20911.9200	20.9119	18945.1500	18.9452	9.405	0.0000	0.0000
2026/03/20	R053	07/05/2026	11.69 Put	Bond Future	0.6400	0.0006	1.6400	0.0016	156.250	0.0000	0.0000
2026/03/20	R053	06/08/2026		Bond Future	9.5731	123.8873	9.7538	121.8950	1.887	0.0000	0.0000
2026/03/20	R053	06/08/2026	12.28 Call	Bond Future	24793.4100	24.7934	22813.0900	22.8131	7.987	0.0000	0.0000
2026/03/20	R053	06/08/2026	12.28 Put	Bond Future	17.3800	0.0174	29.4000	0.0294	69.160	0.0000	0.0000
2026/03/20	R053	06/08/2026	8.10 Put	Bond Future	18616.0200	18.6160	20606.7500	20.6068	10.694	0.0000	0.0000
2026/03/20	R053	06/08/2026	8.10 Call	Bond Future	2.1700	0.0022	0.5600	0.0006	74.194	0.0000	0.0000
2026/03/20	R053	06/08/2026	8.60 Put	Bond Future	11843.1500	11.8432	13798.3000	13.7983	16.509	0.0000	0.0000
2026/03/20	R053	06/08/2026	8.60 Call	Bond Future	58.7200	0.0587	21.5300	0.0215	63.334	0.0000	0.0000
2026/03/20	R053	06/08/2026	9.10 Call	Bond Future	1036.5900	1.0366	623.9700	0.6240	39.806	0.0000	0.0000
2026/03/20	R053	06/08/2026	9.10 Put	Bond Future	6533.8300	6.5338	8113.5500	8.1136	24.178	0.0000	0.0000
2026/03/20	R053	06/08/2026	9.60 Call	Bond Future	3313.3300	3.3133	2350.8200	2.3508	29.050	0.0000	0.0000
2026/03/20	R053	06/08/2026	9.60 Put	Bond Future	3013.0900	3.0131	4042.9200	4.0429	34.179	0.0000	0.0000
2026/03/20	R053	05/11/2026		Bond Future	9.6310	120.2600	9.8135	118.2710	1.896	0.0000	0.0000
2026/03/20	R053	05/11/2026	11.21 Call	Bond Future	16104.7300	16.1047	14327.1000	14.3271	11.038	0.0000	0.0000
2026/03/20	R053	05/11/2026	11.21 Put	Bond Future	620.5000	0.6205	831.8500	0.8319	34.061	0.0000	0.0000
2026/03/20	R053	04/02/2027		Bond Future	9.6952	122.4170	9.8736	120.4975	1.840	0.0000	0.0000
2026/03/20	R053	04/02/2027	9.99 Call	Bond Future	6613.8000	6.6138	5472.4000	5.4724	17.258	0.0000	0.0000
2026/03/20	R053	04/02/2027	9.99 Put	Bond Future	3470.0400	3.4700	4248.1600	4.2482	22.424	0.0000	0.0000
2026/03/20	R053	06/05/2027		Bond Future	9.7663	118.6975	9.9403	116.8511	1.781	0.0000	0.0000
2026/03/20	R053	06/05/2027	8.92 Call	Bond Future	1153.5500	1.1536	820.7400	0.8207	28.851	0.0000	0.0000
2026/03/20	R053	06/05/2027	8.92 Put	Bond Future	10894.4600	10.8945	12408.0800	12.4081	13.893	0.0000	0.0000
2026/03/20	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/03/20	R186	07/05/2026	8.69 Call	Bond Future	57.7800	0.0578	57.1900	0.0572	1.021	0.0000	0.0000
2026/03/20	R186	07/05/2026	8.69 Put	Bond Future	57.7800	0.0578	57.1900	0.0572	1.021	0.0000	0.0000
2026/03/20	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/03/20	R186	06/08/2026	8.57 Call	Bond Future	66.6000	0.0666	66.3700	0.0664	0.345	0.0000	0.0000
2026/03/20	R186	06/08/2026	8.57 Put	Bond Future	66.6000	0.0666	66.3700	0.0664	0.345	0.0000	0.0000
2026/03/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/03/20	R186	05/11/2026	8.12 Call	Bond Future	42.3700	0.0424	42.2800	0.0423	0.212	0.0000	0.0000
2026/03/20	R186	05/11/2026	8.12 Put	Bond Future	42.3700	0.0424	42.2800	0.0423	0.212	0.0000	0.0000
2026/03/20	R202	07/05/2026		Bond Future	293.6725	293.6725	295.4366	295.4366	0.601	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	
2026/03/20	R202	07/05/2026	277.55 Call	Bond Future	16122.5400	16.1225	17886.5500	17.8866	10.941	0.0000	0.0000
2026/03/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R202	06/08/2026		Bond Future	293.6535	293.6535	295.4769	295.4769	0.621	0.0000	0.0000
2026/03/20	R202	06/08/2026	278.86 Call	Bond Future	14793.5200	14.7935	16616.8500	16.6169	12.325	0.0000	0.0000
2026/03/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R202	05/11/2026		Bond Future	299.0144	299.0144	300.9678	300.9678	0.653	0.0000	0.0000
2026/03/20	R202	05/11/2026	280.46 Call	Bond Future	18554.3700	18.5544	20507.8300	20.5078	10.528	0.0000	0.0000
2026/03/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R202	04/02/2027		Bond Future	298.9503	298.9503	301.1997	301.1997	0.752	0.0000	0.0000
2026/03/20	R202	04/02/2027	294.73 Call	Bond Future	4220.3000	4.2203	6469.7200	6.4697	53.300	0.0000	0.0000
2026/03/20	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R202	06/05/2027		Bond Future	304.2474	304.2474	306.8057	306.8057	0.841	0.0000	0.0000
2026/03/20	R202	06/05/2027	306.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R202	06/05/2027	306.99 Put	Bond Future	2742.5600	2.7426	184.3200	0.1843	93.279	0.0000	0.0000
2026/03/20	R209	07/05/2026		Bond Future	9.2091	81.7675	9.3601	80.9292	1.639	0.0000	0.0000
2026/03/20	R209	07/05/2026	11.07 Call	Bond Future	9598.4700	9.5985	8761.1000	8.7611	8.724	0.0000	0.0000
2026/03/20	R209	07/05/2026	11.07 Put	Bond Future	0.8000	0.0008	1.7500	0.0018	118.750	0.0000	0.0000
2026/03/20	R209	06/08/2026		Bond Future	9.2805	83.2463	9.4358	82.4004	1.673	0.0000	0.0000
2026/03/20	R209	06/08/2026	11.39 Call	Bond Future	10604.5900	10.6046	9771.7800	9.7718	7.853	0.0000	0.0000
2026/03/20	R209	06/08/2026	11.39 Put	Bond Future	24.7600	0.0248	37.8800	0.0379	52.989	0.0000	0.0000
2026/03/20	R209	05/11/2026		Bond Future	9.3502	81.5961	9.5064	80.7615	1.670	0.0000	0.0000
2026/03/20	R209	05/11/2026	10.32 Call	Bond Future	5576.9700	5.5770	4902.2000	4.9022	12.099	0.0000	0.0000
2026/03/20	R209	05/11/2026	10.32 Put	Bond Future	567.9700	0.5680	727.7800	0.7278	28.137	0.0000	0.0000
2026/03/20	R209	04/02/2027		Bond Future	9.4300	83.0598	9.5785	82.2818	1.576	0.0000	0.0000
2026/03/20	R209	04/02/2027	9.28 Call	Bond Future	1736.0800	1.7361	1403.3300	1.4033	19.167	0.0000	0.0000
2026/03/20	R209	04/02/2027	9.28 Put	Bond Future	2531.2700	2.5313	2976.6100	2.9766	17.594	0.0000	0.0000
2026/03/20	R209	04/02/2027	8.96 Call	Bond Future	956.6100	0.9566	731.0100	0.7310	23.583	0.0000	0.0000
2026/03/20	R209	04/02/2027	8.96 Put	Bond Future	3482.0100	3.4820	4034.5000	4.0345	15.867	0.0000	0.0000
2026/03/20	R209	04/02/2027	8.03 Put	Bond Future	7875.3300	7.8753	8632.2800	8.6323	9.612	0.0000	0.0000
2026/03/20	R209	04/02/2027	8.03 Call	Bond Future	51.4200	0.0514	30.2800	0.0303	41.112	0.0000	0.0000
2026/03/20	R209	06/05/2027	9.32 Call	Bond Future	1851.7800	1.8518	1547.8800	1.5479	16.411	0.0000	0.0000
2026/03/20	R209	06/05/2027	9.32 Put	Bond Future	2896.3700	2.8964	3311.2500	3.3113	14.324	0.0000	0.0000
2026/03/20	R209	06/05/2027	8.25 Put	Bond Future	7061.9200	7.0619	7731.1200	7.7311	9.476	0.0000	0.0000
2026/03/20	R209	06/05/2027	8.25 Call	Bond Future	160.0300	0.1600	110.4500	0.1105	30.982	0.0000	0.0000
2026/03/20	R209	06/05/2027		Bond Future	9.5210	81.3622	9.6612	80.6434	1.473	0.0000	0.0000
2026/03/20	R209	06/05/2027	8.41 Call	Bond Future	266.4400	0.2664	191.2300	0.1912	28.228	0.0000	0.0000
2026/03/20	R209	06/05/2027	8.41 Put	Bond Future	6259.6500	6.2597	6903.2200	6.9032	10.281	0.0000	0.0000
2026/03/20	R210	07/05/2026		Bond Future	260.4630	260.4630	260.5772	260.5772	0.044	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	
2026/03/20	R210	07/05/2026	255.40 Call	Bond Future	5063.0300	5.0630	5177.2200	5.1772	2.255	0.0000	0.0000
2026/03/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R210	06/08/2026		Bond Future	265.2382	265.2382	265.3787	265.3787	0.053	0.0000	0.0000
2026/03/20	R210	06/08/2026	259.84 Call	Bond Future	5398.1900	5.3982	5538.6600	5.5387	2.602	0.0000	0.0000
2026/03/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R210	05/11/2026		Bond Future	266.5566	266.5566	266.7856	266.7856	0.086	0.0000	0.0000
2026/03/20	R210	05/11/2026	253.33 Call	Bond Future	13226.6100	13.2266	13455.6100	13.4556	1.731	0.0000	0.0000
2026/03/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R210	04/02/2027		Bond Future	271.4012	271.4012	271.8678	271.8678	0.172	0.0000	0.0000
2026/03/20	R210	04/02/2027	266.03 Call	Bond Future	5371.1800	5.3712	5837.8200	5.8378	8.688	0.0000	0.0000
2026/03/20	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R210	06/05/2027		Bond Future	272.6232	272.6232	273.3381	273.3381	0.262	0.0000	0.0000
2026/03/20	R210	06/05/2027	271.13 Call	Bond Future	1493.1900	1.4932	2208.0800	2.2081	47.877	0.0000	0.0000
2026/03/20	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R213	07/05/2026		Bond Future	8.5757	95.2743	8.7483	94.6339	2.013	0.0000	0.0000
2026/03/20	R213	07/05/2026	9.80 Call	Bond Future	4445.8600	4.4459	3821.8200	3.8218	14.036	0.0000	0.0000
2026/03/20	R213	07/05/2026	9.80 Put	Bond Future	16.3200	0.0163	32.6500	0.0327	100.061	0.0000	0.0000
2026/03/20	R213	06/08/2026		Bond Future	8.6593	96.9974	8.8408	96.3543	2.096	0.0000	0.0000
2026/03/20	R213	06/08/2026	9.69 Call	Bond Future	3797.9700	3.7980	3249.6100	3.2496	14.438	0.0000	0.0000
2026/03/20	R213	06/08/2026	9.69 Put	Bond Future	216.7100	0.2167	311.4800	0.3115	43.731	0.0000	0.0000
2026/03/20	R213	05/11/2026		Bond Future	8.7481	95.1959	8.9328	94.5721	2.111	0.0000	0.0000
2026/03/20	R213	05/11/2026	8.75 Call	Bond Future	1299.3000	1.2993	1003.7600	1.0038	22.746	0.0000	0.0000
2026/03/20	R213	05/11/2026	8.75 Put	Bond Future	1292.7500	1.2928	1621.0600	1.6211	25.396	0.0000	0.0000
2026/03/20	R213	04/02/2027		Bond Future	8.8608	96.9039	9.0329	96.3523	1.943	0.0000	0.0000
2026/03/20	R213	04/02/2027	8.14 Call	Bond Future	419.0400	0.4190	303.3300	0.3033	27.613	0.0000	0.0000
2026/03/20	R213	04/02/2027	8.14 Put	Bond Future	2772.0300	2.7720	3207.9100	3.2079	15.724	0.0000	0.0000
2026/03/20	R213	06/05/2027		Bond Future	8.9928	95.0488	9.1500	94.5721	1.748	0.0000	0.0000
2026/03/20	R213	06/05/2027	7.56 Call	Bond Future	67.7700	0.0678	44.2100	0.0442	34.765	0.0000	0.0000
2026/03/20	R213	06/05/2027	7.56 Put	Bond Future	4551.2200	4.5512	5004.3000	5.0043	9.955	0.0000	0.0000
2026/03/20	R213	06/05/2027	9.25 Call	Bond Future	2009.9300	2.0099	1740.0600	1.7401	13.427	0.0000	0.0000
2026/03/20	R213	06/05/2027	9.25 Put	Bond Future	1231.6900	1.2317	1438.4600	1.4385	16.788	0.0000	0.0000
2026/03/20	R213	06/05/2027	8.13 Put	Bond Future	3029.0900	3.0291	3416.3600	3.4164	12.785	0.0000	0.0000
2026/03/20	R213	06/05/2027	8.13 Call	Bond Future	359.8900	0.3599	270.5200	0.2705	24.833	0.0000	0.0000
2026/03/20	R214	07/05/2026		Bond Future	9.5564	77.3205	9.7224	76.2576	1.737	0.0000	0.0000
2026/03/20	R214	07/05/2026	11.53 Call	Bond Future	11377.6500	11.3777	10315.6800	10.3157	9.334	0.0000	0.0000
2026/03/20	R214	07/05/2026	11.53 Put	Bond Future	0.6500	0.0007	1.5700	0.0016	141.538	0.0000	0.0000
2026/03/20	R214	06/08/2026		Bond Future	9.6231	78.7189	9.7934	77.6439	1.769	0.0000	0.0000
2026/03/20	R214	06/08/2026	11.97 Call	Bond Future	13111.1000	13.1111	12047.1700	12.0472	8.115	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
2026/03/20	R214	06/08/2026	11.97 Put	Bond Future		18.0300	0.0180	29.1200	0.0291	61.509	0.0000	0.0000
2026/03/20	R214	05/11/2026		Bond Future		9.6898	76.8415	9.8614	75.7719	1.771	0.0000	0.0000
2026/03/20	R214	05/11/2026	10.97 Call	Bond Future		8001.6900	8.0017	7087.0800	7.0871	11.430	0.0000	0.0000
2026/03/20	R214	05/11/2026	10.97 Put	Bond Future		511.3100	0.5113	666.2900	0.6663	30.310	0.0000	0.0000
2026/03/20	R214	04/02/2027		Bond Future		9.7654	78.2201	9.9317	77.1983	1.702	0.0000	0.0000
2026/03/20	R214	04/02/2027	9.90 Call	Bond Future		3131.0100	3.1310	2579.1600	2.5792	17.625	0.0000	0.0000
2026/03/20	R214	04/02/2027	9.90 Put	Bond Future		2302.4300	2.3024	2772.3600	2.7724	20.410	0.0000	0.0000
2026/03/20	R214	06/05/2027		Bond Future		9.8452	76.2914	10.0056	75.3194	1.629	0.0000	0.0000
2026/03/20	R214	06/05/2027	8.88 Call	Bond Future		416.6600	0.4167	288.9100	0.2889	30.660	0.0000	0.0000
2026/03/20	R214	06/05/2027	8.88 Put	Bond Future		6655.8500	6.6559	7500.0700	7.5001	12.684	0.0000	0.0000
2026/03/20	R248	07/05/2026		Bond Future		9.6095	93.9231	9.7806	92.4879	1.781	0.0000	0.0000
2026/03/20	R248	07/05/2026	11.72 Call	Bond Future		15443.4400	15.4434	14009.0900	14.0091	9.288	0.0000	0.0000
2026/03/20	R248	07/05/2026	11.72 Put	Bond Future		0.6200	0.0006	1.5400	0.0015	148.387	0.0000	0.0000
2026/03/20	R248	07/05/2026	8.30 Put	Bond Future		12292.3100	12.2923	13727.5800	13.7276	11.676	0.0000	0.0000
2026/03/20	R248	07/05/2026	8.30 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R248	07/05/2026	8.70 Put	Bond Future		8276.2700	8.2763	9710.6700	9.7107	17.331	0.0000	0.0000
2026/03/20	R248	07/05/2026	8.70 Call	Bond Future		0.9700	0.0010	0.1000	0.0001	89.691	0.0000	0.0000
2026/03/20	R248	07/05/2026	9.18 Call	Bond Future		186.5900	0.1866	63.3200	0.0633	66.065	0.0000	0.0000
2026/03/20	R248	07/05/2026	9.18 Put	Bond Future		3953.5500	3.9536	5265.5500	5.2656	33.185	0.0000	0.0000
2026/03/20	R248	07/05/2026	9.19 Call	Bond Future		199.8400	0.1998	68.9700	0.0690	65.487	0.0000	0.0000
2026/03/20	R248	07/05/2026	9.19 Put	Bond Future		3876.3000	3.8763	5180.7000	5.1807	33.651	0.0000	0.0000
2026/03/20	R248	06/08/2026	9.00 Call	Bond Future		609.1600	0.6092	377.9700	0.3780	37.952	0.0000	0.0000
2026/03/20	R248	06/08/2026	9.00 Put	Bond Future		6540.4000	6.5404	7761.9100	7.7619	18.676	0.0000	0.0000
2026/03/20	R248	06/08/2026	10.00 Call	Bond Future		4170.2900	4.1703	3244.9800	3.2450	22.188	0.0000	0.0000
2026/03/20	R248	06/08/2026	10.00 Put	Bond Future		1487.8200	1.4878	2015.2100	2.0152	35.447	0.0000	0.0000
2026/03/20	R248	06/08/2026		Bond Future		9.6725	95.6219	9.8479	94.1692	1.814	0.0000	0.0000
2026/03/20	R248	06/08/2026	12.37 Call	Bond Future		18784.8300	18.7848	17340.3200	17.3403	7.690	0.0000	0.0000
2026/03/20	R248	06/08/2026	12.37 Put	Bond Future		12.1900	0.0122	20.3800	0.0204	67.186	0.0000	0.0000
2026/03/20	R248	05/11/2026		Bond Future		9.7351	92.9081	9.9122	91.4593	1.819	0.0000	0.0000
2026/03/20	R248	05/11/2026	11.31 Call	Bond Future		12143.4800	12.1435	10846.7600	10.8468	10.678	0.0000	0.0000
2026/03/20	R248	05/11/2026	11.31 Put	Bond Future		460.1500	0.4602	612.2300	0.6122	33.050	0.0000	0.0000
2026/03/20	R248	04/02/2027		Bond Future		9.8057	94.5748	9.9783	93.1810	1.760	0.0000	0.0000
2026/03/20	R248	04/02/2027	10.11 Call	Bond Future		4901.1500	4.9012	4064.8900	4.0649	17.063	0.0000	0.0000
2026/03/20	R248	04/02/2027	10.11 Put	Bond Future		2466.5800	2.4666	3024.1400	3.0241	22.605	0.0000	0.0000
2026/03/20	R248	06/05/2027		Bond Future		9.8796	91.7907	10.0473	90.4541	1.697	0.0000	0.0000
2026/03/20	R248	06/05/2027	9.05 Call	Bond Future		831.8200	0.8318	593.0700	0.5931	28.702	0.0000	0.0000
2026/03/20	R248	06/05/2027	9.05 Put	Bond Future		7940.8100	7.9408	9038.6800	9.0387	13.826	0.0000	0.0000
2026/03/20	R2R9	07/05/2026		Bond Future		9.5176	103.7352	9.6633	102.6540	1.531	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	
2026/03/20	R2R9	07/05/2026	99.91 Call	Bond Future	92885.5300	92.8855	91804.3000	91.8043	1.164	0.0000	0.0000
2026/03/20	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R2R9	06/08/2026		Bond Future	9.5959	105.6114	9.7457	104.5201	1.562	0.0000	0.0000
2026/03/20	R2R9	06/08/2026	101.74 Call	Bond Future	92491.8900	92.4919	91400.6200	91.4006	1.180	0.0000	0.0000
2026/03/20	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R2R9	05/11/2026		Bond Future	9.6724	102.5368	9.8230	101.4596	1.558	0.0000	0.0000
2026/03/20	R2R9	05/11/2026	98.56 Call	Bond Future	91566.7700	91.5668	90489.5100	90.4895	1.176	0.0000	0.0000
2026/03/20	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R2R9	04/02/2027		Bond Future	9.7585	104.3760	9.9019	103.3695	1.470	0.0000	0.0000
2026/03/20	R2R9	04/02/2027	9.89 Call	Bond Future	2945.8600	2.9459	2399.6100	2.3996	18.543	0.0000	0.0000
2026/03/20	R2R9	04/02/2027	9.89 Put	Bond Future	2022.4200	2.0224	2482.6400	2.4826	22.756	0.0000	0.0000
2026/03/20	R2R9	06/05/2027		Bond Future	9.8551	101.2233	9.9907	100.2907	1.376	0.0000	0.0000
2026/03/20	R2R9	06/05/2027	8.83 Call	Bond Future	548.2200	0.5482	415.0700	0.4151	24.288	0.0000	0.0000
2026/03/20	R2R9	06/05/2027	8.83 Put	Bond Future	8010.4600	8.0105	8809.8300	8.8098	9.979	0.0000	0.0000
2026/03/20	R4R2	07/05/2026		Bond Future	9.6155	105.2481	9.7866	103.8404	1.780	0.0000	0.0000
2026/03/20	R4R2	07/05/2026	100.23 Call	Bond Future	94159.0300	94.1590	92751.2600	92.7513	1.495	0.0000	0.0000
2026/03/20	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R4R2	06/08/2026		Bond Future	9.6898	107.1517	9.8657	105.7281	1.815	0.0000	0.0000
2026/03/20	R4R2	06/08/2026	102.06 Call	Bond Future	93734.3800	93.7344	92310.8000	92.3108	1.519	0.0000	0.0000
2026/03/20	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R4R2	05/11/2026		Bond Future	9.7622	103.9788	9.9398	102.5636	1.820	0.0000	0.0000
2026/03/20	R4R2	05/11/2026	98.76 Call	Bond Future	92756.2400	92.7562	91341.0400	91.3410	1.526	0.0000	0.0000
2026/03/20	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	R4R2	04/02/2027		Bond Future	9.8430	105.8437	10.0151	104.4944	1.749	0.0000	0.0000
2026/03/20	R4R2	04/02/2027	10.13 Call	Bond Future	4003.7800	4.0038	3186.5100	3.1865	20.412	0.0000	0.0000
2026/03/20	R4R2	04/02/2027	10.13 Put	Bond Future	1768.4600	1.7685	2300.4900	2.3005	30.084	0.0000	0.0000
2026/03/20	R4R2	06/05/2027		Bond Future	9.9329	102.5906	10.0991	101.3102	1.673	0.0000	0.0000
2026/03/20	R4R2	06/05/2027	9.00 Call	Bond Future	734.1900	0.7342	527.5100	0.5275	28.151	0.0000	0.0000
2026/03/20	R4R2	06/05/2027	9.00 Put	Bond Future	8387.9200	8.3879	9461.6900	9.4617	12.801	0.0000	0.0000
2026/03/20	RR87	07/05/2026		Bond Future	7.4053	102.6885	7.5128	102.6280	1.451	0.0000	0.0000
2026/03/20	RR87	07/05/2026	6.81 Call	Bond Future	0.8083	0.0008	0.2274	0.0002	71.871	0.0000	0.0000
2026/03/20	RR87	07/05/2026	6.81 Put	Bond Future	337.0283	0.3370	396.9574	0.3970	17.782	0.0000	0.0000
2026/03/20	RR87	06/08/2026		Bond Future	7.4635	100.7999	7.6196	100.7449	2.090	0.0000	0.0000
2026/03/20	RR87	06/08/2026	6.53 Call	Bond Future	1.2740	0.0013	0.4722	0.0005	62.934	0.0000	0.0000
2026/03/20	RR87	06/08/2026	6.53 Put	Bond Future	331.2740	0.3313	385.4122	0.3854	16.342	0.0000	0.0000
2026/03/20	RR87	05/11/2026		Bond Future	7.6631	102.6167	7.8615	102.5940	2.589	0.0000	0.0000
2026/03/20	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	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	
2026/03/20	RR87	05/11/2026	5.27 Put	Bond Future	274.2300	0.2742	296.9000	0.2969	8.267	0.0000	0.0000
2026/03/20	RR88	07/05/2026		Bond Future	7.5134	105.3522	7.6325	105.1729	1.585	0.0000	0.0000
2026/03/20	RR88	07/05/2026	6.84 Call	Bond Future	2.3074	0.0023	0.6541	0.0007	71.654	0.0000	0.0000
2026/03/20	RR88	07/05/2026	6.84 Put	Bond Future	1023.9574	1.0240	1201.6641	1.2017	17.355	0.0000	0.0000
2026/03/20	RR88	06/08/2026		Bond Future	7.5680	104.4113	7.7035	104.2495	1.790	0.0000	0.0000
2026/03/20	RR88	06/08/2026	6.79 Call	Bond Future	24.6232	0.0246	13.8343	0.0138	43.816	0.0000	0.0000
2026/03/20	RR88	06/08/2026	6.79 Put	Bond Future	960.1232	0.9601	1111.1543	1.1112	15.730	0.0000	0.0000
2026/03/20	RR88	05/11/2026		Bond Future	7.6082	105.6566	7.7434	105.5160	1.777	0.0000	0.0000
2026/03/20	RR88	05/11/2026	6.71 Call	Bond Future	27.8071	0.0278	17.3843	0.0174	37.482	0.0000	0.0000
2026/03/20	RR88	05/11/2026	6.71 Put	Bond Future	968.1771	0.9682	1098.3243	1.0983	13.442	0.0000	0.0000
2026/03/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/03/20	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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