



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 02/04/2026 TO 02/04/2026

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
2026/04/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/02	2029	07/05/2026		Bond Future	146.1561	146.1561	146.1908	0.024	0.0000	0.0000
2026/04/02	2029	07/05/2026	141.82 Call	Bond Future	4336.0800	4.3361	4370.8100	0.801	0.0000	0.0000
2026/04/02	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2029	06/08/2026		Bond Future	148.8443	148.8443	148.8954	0.034	0.0000	0.0000
2026/04/02	2029	06/08/2026	144.10 Call	Bond Future	4744.3000	4.7443	4795.4300	1.078	0.0000	0.0000
2026/04/02	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0

0

0

0

0

0

4,503

0

0

1,581

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	2029	05/11/2026		Bond Future	150.1332	150.1332	150.1988	150.1988	0.044	0.0000	0.0000
2026/04/02	2029	05/11/2026	147.56 Call	Bond Future	2573.1500	2.5732	2638.8100	2.6388	2.552	0.0000	0.0000
2026/04/02	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2029	04/02/2027		Bond Future	152.9994	152.9994	153.0915	153.0915	0.060	0.0000	0.0000
2026/04/02	2029	04/02/2027	149.72 Call	Bond Future	3279.4300	3.2794	3371.5400	3.3715	2.809	0.0000	0.0000
2026/04/02	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2029	06/05/2027		Bond Future	154.3825	154.3825	154.4822	154.4822	0.065	0.0000	0.0000
2026/04/02	2029	06/05/2027	153.32 Call	Bond Future	1062.4500	1.0625	1162.1700	1.1622	9.386	0.0000	0.0000
2026/04/02	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2030	07/05/2026	7.21 Put	Bond Future	2916.7000	2.9167	3129.3900	3.1294	7.292	0.0000	0.0000
2026/04/02	2030	07/05/2026	7.21 Call	Bond Future	2.5700	0.0026	5.1500	0.0052	100.389	0.0000	0.0000
2026/04/02	2030	07/05/2026	7.71 Put	Bond Future	1359.0200	1.3590	1601.9000	1.6019	17.872	0.0000	0.0000
2026/04/02	2030	07/05/2026	7.71 Call	Bond Future	61.8700	0.0619	94.6400	0.0946	52.966	0.0000	0.0000
2026/04/02	2030	07/05/2026	7.92 Call	Bond Future	196.0900	0.1961	245.2600	0.2453	25.075	0.0000	0.0000
2026/04/02	2030	07/05/2026	7.92 Put	Bond Future	823.4400	0.8234	1082.7200	1.0827	31.487	0.0000	0.0000
2026/04/02	2030	07/05/2026		Bond Future	8.1183	101.8391	8.1850	101.6290	0.822	0.0000	0.0000
2026/04/02	2030	07/05/2026	9.39 Call	Bond Future	3918.5700	3.9186	3725.3700	3.7254	4.930	0.0000	0.0000
2026/04/02	2030	07/05/2026	9.39 Put	Bond Future	7.0100	0.0070	23.9200	0.0239	241.227	0.0000	0.0000
2026/04/02	2030	06/08/2026		Bond Future	8.1951	99.6773	8.2638	99.4744	0.839	0.0000	0.0000
2026/04/02	2030	06/08/2026	9.22 Call	Bond Future	3188.6000	3.1886	3095.5600	3.0956	2.918	0.0000	0.0000
2026/04/02	2030	06/08/2026	9.22 Put	Bond Future	214.9800	0.2150	324.8900	0.3249	51.126	0.0000	0.0000
2026/04/02	2030	06/08/2026	7.21 Put	Bond Future	3068.0200	3.0680	3277.9800	3.2780	6.844	0.0000	0.0000
2026/04/02	2030	06/08/2026	7.21 Call	Bond Future	102.7300	0.1027	109.7400	0.1097	6.824	0.0000	0.0000
2026/04/02	2030	06/08/2026	7.71 Put	Bond Future	1776.7400	1.7767	1993.0400	1.9930	12.174	0.0000	0.0000
2026/04/02	2030	06/08/2026	7.71 Call	Bond Future	329.9300	0.3299	343.2800	0.3433	4.046	0.0000	0.0000
2026/04/02	2030	06/08/2026	8.06 Call	Bond Future	705.5600	0.7056	717.8600	0.7179	1.743	0.0000	0.0000
2026/04/02	2030	06/08/2026	8.06 Put	Bond Future	1105.9100	1.1059	1321.1600	1.3212	19.464	0.0000	0.0000
2026/04/02	2030	05/11/2026		Bond Future	8.2475	101.5092	8.3189	101.3117	0.865	0.0000	0.0000
2026/04/02	2030	05/11/2026	8.39 Call	Bond Future	1368.1900	1.3682	1363.9200	1.3639	0.312	0.0000	0.0000
2026/04/02	2030	05/11/2026	8.39 Put	Bond Future	974.4000	0.9744	1167.6400	1.1676	19.832	0.0000	0.0000
2026/04/02	2030	04/02/2027		Bond Future	8.3006	99.4167	8.3722	99.2325	0.862	0.0000	0.0000
2026/04/02	2030	04/02/2027	7.82 Call	Bond Future	675.0400	0.6750	671.7900	0.6718	0.481	0.0000	0.0000
2026/04/02	2030	04/02/2027	7.82 Put	Bond Future	1923.3100	1.9233	2104.2600	2.1043	9.408	0.0000	0.0000
2026/04/02	2030	06/05/2027		Bond Future	8.3821	101.2760	8.4596	101.0919	0.924	0.0000	0.0000
2026/04/02	2030	06/05/2027	7.27 Call	Bond Future	411.0300	0.4110	368.7700	0.3688	10.281	0.0000	0.0000
2026/04/02	2030	06/05/2027	7.27 Put	Bond Future	3102.2000	3.1022	3244.0000	3.2440	4.571	0.0000	0.0000
2026/04/02	2031	07/05/2026		Bond Future	114.1438	114.1438	114.1882	114.1882	0.039	0.0000	0.0000
2026/04/02	2031	07/05/2026	113.84 Call	Bond Future	576.8200	0.5768	574.1900	0.5742	0.456	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	
2026/04/02	2031	07/05/2026	113.84 Put	Bond Future	273.0700	0.2731	226.0300	0.2260	17.226	0.0000	0.0000
2026/04/02	2031	06/08/2026		Bond Future	113.8264	113.8264	113.8839	113.8839	0.051	0.0000	0.0000
2026/04/02	2031	06/08/2026	113.81 Call	Bond Future	718.0200	0.7180	750.0600	0.7501	4.462	0.0000	0.0000
2026/04/02	2031	06/08/2026	113.81 Put	Bond Future	701.6000	0.7016	676.1300	0.6761	3.630	0.0000	0.0000
2026/04/02	2031	05/11/2026		Bond Future	115.9446	115.9446	116.0137	116.0137	0.060	0.0000	0.0000
2026/04/02	2031	05/11/2026	111.49 Call	Bond Future	4469.3600	4.4694	4538.5600	4.5386	1.548	0.0000	0.0000
2026/04/02	2031	05/11/2026	111.49 Put	Bond Future	14.7500	0.0148	14.8600	0.0149	0.746	0.0000	0.0000
2026/04/02	2031	04/02/2027		Bond Future	115.6893	115.6893	115.7791	115.7791	0.078	0.0000	0.0000
2026/04/02	2031	04/02/2027	116.18 Call	Bond Future	765.4500	0.7655	840.5100	0.8405	9.806	0.0000	0.0000
2026/04/02	2031	04/02/2027	116.18 Put	Bond Future	1256.1200	1.2561	1241.4100	1.2414	1.171	0.0000	0.0000
2026/04/02	2031	06/05/2027		Bond Future	117.8791	117.8791	117.9750	117.9750	0.081	0.0000	0.0000
2026/04/02	2031	06/05/2027	116.87 Call	Bond Future	1625.3200	1.6253	1732.4300	1.7324	6.590	0.0000	0.0000
2026/04/02	2031	06/05/2027	116.87 Put	Bond Future	616.1900	0.6162	627.4700	0.6275	1.831	0.0000	0.0000
2026/04/02	2032	07/05/2026		Bond Future	8.5256	99.6768	8.6069	99.3103	0.953	0.0000	0.0000
2026/04/02	2032	07/05/2026	10.14 Call	Bond Future	6981.1800	6.9812	6621.3700	6.6214	5.154	0.0000	0.0000
2026/04/02	2032	07/05/2026	10.14 Put	Bond Future	7.8500	0.0079	14.5900	0.0146	85.860	0.0000	0.0000
2026/04/02	2032	07/05/2026	Put	Bond Future	1256.1900	1.2562	1421.2900	1.4213	13.143	0.0000	0.0000
2026/04/02	2032	07/05/2026	Call	Bond Future	933.0200	0.9330	731.5700	0.7316	21.591	0.0000	0.0000
2026/04/02	2032	06/08/2026		Bond Future	8.5956	101.4853	8.6790	101.1229	0.971	0.0000	0.0000
2026/04/02	2032	06/08/2026	10.12 Call	Bond Future	6568.2000	6.5682	6296.0700	6.2961	4.143	0.0000	0.0000
2026/04/02	2032	06/08/2026	10.12 Put	Bond Future	200.2800	0.2003	290.6100	0.2906	45.102	0.0000	0.0000
2026/04/02	2032	05/11/2026		Bond Future	8.6570	99.1906	8.7431	98.8306	0.995	0.0000	0.0000
2026/04/02	2032	05/11/2026	9.16 Call	Bond Future	3239.1700	3.2392	3114.7900	3.1148	3.840	0.0000	0.0000
2026/04/02	2032	05/11/2026	9.16 Put	Bond Future	1159.1300	1.1591	1394.7400	1.3947	20.326	0.0000	0.0000
2026/04/02	2032	04/02/2027		Bond Future	8.7197	101.0619	8.8069	100.7119	1.000	0.0000	0.0000
2026/04/02	2032	04/02/2027	8.48 Call	Bond Future	1670.5700	1.6706	1592.4000	1.5924	4.679	0.0000	0.0000
2026/04/02	2032	04/02/2027	8.48 Put	Bond Future	2641.2600	2.6413	2913.1500	2.9132	10.294	0.0000	0.0000
2026/04/02	2032	06/05/2027		Bond Future	8.7919	98.7926	8.8837	98.4396	1.044	0.0000	0.0000
2026/04/02	2032	06/05/2027	7.80 Call	Bond Future	884.1900	0.8842	826.7100	0.8267	6.501	0.0000	0.0000
2026/04/02	2032	06/05/2027	7.80 Put	Bond Future	4802.3300	4.8023	5097.8100	5.0978	6.153	0.0000	0.0000
2026/04/02	2033	07/05/2026		Bond Future	141.1508	141.1508	141.1457	141.1457	0.004	0.0000	0.0000
2026/04/02	2033	07/05/2026	135.16 Call	Bond Future	5990.7800	5.9908	5985.7000	5.9857	0.085	0.0000	0.0000
2026/04/02	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2033	06/08/2026		Bond Future	143.7469	143.7469	143.7570	143.7570	0.007	0.0000	0.0000
2026/04/02	2033	06/08/2026	134.25 Call	Bond Future	9496.8900	9.4969	9506.9900	9.5070	0.106	0.0000	0.0000
2026/04/02	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2033	05/11/2026		Bond Future	144.8392	144.8392	144.8624	144.8624	0.016	0.0000	0.0000
2026/04/02	2033	05/11/2026	137.26 Call	Bond Future	7579.1500	7.5792	7602.4100	7.6024	0.307	0.0000	0.0000

0

1,727

0

0

0

0

0

0

0

0

0

0

124,997

0

0

0

44,130

0

0

0

0

0

0

0

0

0

0

9,943

0

0

330

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2033	04/02/2027		Bond Future	147.6043	147.6043	147.6524	147.6524	0.033	0.0000	0.0000
2026/04/02	2033	04/02/2027	142.71 Call	Bond Future	4894.3100	4.8943	4942.3700	4.9424	0.982	0.0000	0.0000
2026/04/02	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2033	06/05/2027		Bond Future	148.7799	148.7799	148.8345	148.8345	0.037	0.0000	0.0000
2026/04/02	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2033	06/05/2027	151.21 Put	Bond Future	2430.0800	2.4301	2375.5300	2.3755	2.245	0.0000	0.0000
2026/04/02	2037	07/05/2026	9.00 Put	Bond Future	2399.6900	2.3997	2837.8400	2.8378	18.259	0.0000	0.0000
2026/04/02	2037	07/05/2026	9.00 Call	Bond Future	540.5700	0.5406	459.7900	0.4598	14.943	0.0000	0.0000
2026/04/02	2037	07/05/2026	9.49 Put	Bond Future	779.8800	0.7799	1042.2600	1.0423	33.644	0.0000	0.0000
2026/04/02	2037	07/05/2026	9.49 Call	Bond Future	2099.6300	2.0996	1843.0800	1.8431	12.219	0.0000	0.0000
2026/04/02	2037	07/05/2026	10.06 Call	Bond Future	5014.2200	5.0142	4584.3800	4.5844	8.572	0.0000	0.0000
2026/04/02	2037	07/05/2026	10.06 Put	Bond Future	171.4700	0.1715	260.5600	0.2606	51.957	0.0000	0.0000
2026/04/02	2037	07/05/2026	12.40 Call	Bond Future	17548.0700	17.5481	17029.1900	17.0292	2.957	0.0000	0.0000
2026/04/02	2037	07/05/2026	12.40 Put	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0.0000	0.0000
2026/04/02	2037	07/05/2026	10.95 Put	Bond Future	15.2900	0.0153	23.5400	0.0235	53.957	0.0000	0.0000
2026/04/02	2037	07/05/2026	10.95 Call	Bond Future	10007.0500	10.0071	9496.3700	9.4964	5.103	0.0000	0.0000
2026/04/02	2037	07/05/2026		Bond Future	9.2839	97.0957	9.3645	96.5768	0.868	0.0000	0.0000
2026/04/02	2037	07/05/2026	11.32 Call	Bond Future	12019.0800	12.0191	11502.9900	11.5030	4.294	0.0000	0.0000
2026/04/02	2037	07/05/2026	11.32 Put	Bond Future	5.2800	0.0053	8.1200	0.0081	53.788	0.0000	0.0000
2026/04/02	2037	06/08/2026		Bond Future	9.3620	94.5973	9.4441	94.0793	0.877	0.0000	0.0000
2026/04/02	2037	06/08/2026	11.71 Call	Bond Future	13520.7700	13.5208	13065.0000	13.0650	3.371	0.0000	0.0000
2026/04/02	2037	06/08/2026	11.71 Put	Bond Future	110.3800	0.1104	172.5900	0.1726	56.360	0.0000	0.0000
2026/04/02	2037	06/08/2026	11.30 Call	Bond Future	11496.3700	11.4964	11051.6100	11.0516	3.869	0.0000	0.0000
2026/04/02	2037	06/08/2026	11.30 Put	Bond Future	231.4900	0.2315	304.7100	0.3047	31.630	0.0000	0.0000
2026/04/02	2037	06/08/2026	10.70 Call	Bond Future	8444.4900	8.4445	8066.0000	8.0660	4.482	0.0000	0.0000
2026/04/02	2037	06/08/2026	10.70 Put	Bond Future	462.3100	0.4623	601.8000	0.6018	30.172	0.0000	0.0000
2026/04/02	2037	06/08/2026	10.02 Put	Bond Future	1033.3500	1.0334	1293.8400	1.2938	25.208	0.0000	0.0000
2026/04/02	2037	06/08/2026	10.02 Call	Bond Future	5077.9400	5.0779	4820.4500	4.8205	5.071	0.0000	0.0000
2026/04/02	2037	05/11/2026	10.83 Call	Bond Future	9079.8400	9.0798	8742.1200	8.7421	3.719	0.0000	0.0000
2026/04/02	2037	05/11/2026	10.83 Put	Bond Future	877.2100	0.8772	1058.3700	1.0584	20.652	0.0000	0.0000
2026/04/02	2037	05/11/2026	10.23 Call	Bond Future	6267.0200	6.2670	6012.9100	6.0129	4.055	0.0000	0.0000
2026/04/02	2037	05/11/2026	10.23 Put	Bond Future	1448.2800	1.4483	1713.0500	1.7131	18.282	0.0000	0.0000
2026/04/02	2037	05/11/2026	9.46 Put	Bond Future	2893.2500	2.8933	3291.8700	3.2919	13.778	0.0000	0.0000
2026/04/02	2037	05/11/2026	9.46 Call	Bond Future	3100.7900	3.1008	2980.5300	2.9805	3.878	0.0000	0.0000
2026/04/02	2037	05/11/2026		Bond Future	9.4265	96.3359	9.5104	95.8171	0.889	0.0000	0.0000
2026/04/02	2037	05/11/2026	10.62 Call	Bond Future	8082.3200	8.0823	7775.8500	7.7759	3.792	0.0000	0.0000
2026/04/02	2037	05/11/2026	10.62 Put	Bond Future	1043.9900	1.0440	1256.4000	1.2564	20.346	0.0000	0.0000

0
0
0
0
0
0
0
0
0
1,500
0
1,500
0
1,500
0
142
0
142
215,121
0
0
22,990
0
0
0
2,541
0
2,541
0
2,541
0
4,490
0
4,490
0
4,490
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	2037	04/02/2027		Bond Future	9.4927	93.8954	9.5772	93.3829	0.890	0.0000	0.0000
2026/04/02	2037	04/02/2027	9.51 Call	Bond Future	3511.4600	3.5115	3387.1300	3.3871	3.541	0.0000	0.0000
2026/04/02	2037	04/02/2027	9.51 Put	Bond Future	3406.2100	3.4062	3794.4000	3.7944	11.397	0.0000	0.0000
2026/04/02	2037	04/02/2027	9.81 Call	Bond Future	4601.8300	4.6018	4436.9100	4.4369	3.584	0.0000	0.0000
2026/04/02	2037	04/02/2027	9.81 Put	Bond Future	2696.2900	2.6963	3043.8900	3.0439	12.892	0.0000	0.0000
2026/04/02	2037	04/02/2027	9.31 Call	Bond Future	2879.1700	2.8792	2780.7600	2.7808	3.418	0.0000	0.0000
2026/04/02	2037	04/02/2027	9.31 Put	Bond Future	4000.3200	4.0003	4414.4300	4.4144	10.352	0.0000	0.0000
2026/04/02	2037	04/02/2027	8.44 Put	Bond Future	7869.8000	7.8698	8374.5500	8.3746	6.414	0.0000	0.0000
2026/04/02	2037	04/02/2027	8.44 Call	Bond Future	1158.7700	1.1588	1151.0000	1.1510	0.671	0.0000	0.0000
2026/04/02	2037	06/05/2027		Bond Future	9.5694	95.6512	9.6568	95.1325	0.913	0.0000	0.0000
2026/04/02	2037	06/05/2027	8.58 Call	Bond Future	1556.0900	1.5561	1488.5900	1.4886	4.338	0.0000	0.0000
2026/04/02	2037	06/05/2027	8.58 Put	Bond Future	7710.3900	7.7104	8161.6500	8.1617	5.853	0.0000	0.0000
2026/04/02	2038	07/05/2026		Bond Future	155.8409	155.8409	155.1394	155.1394	0.450	0.0000	0.0000
2026/04/02	2038	07/05/2026	144.53 Call	Bond Future	11310.9000	11.3109	10609.4400	10.6094	6.202	0.0000	0.0000
2026/04/02	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2038	06/08/2026		Bond Future	156.5131	156.5131	155.8155	155.8155	0.446	0.0000	0.0000
2026/04/02	2038	06/08/2026	144.72 Call	Bond Future	11793.0700	11.7931	11095.4500	11.0955	5.916	0.0000	0.0000
2026/04/02	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2038	05/11/2026		Bond Future	159.4255	159.4255	158.7291	158.7291	0.437	0.0000	0.0000
2026/04/02	2038	05/11/2026	146.31 Call	Bond Future	13115.5000	13.1155	12419.1200	12.4191	5.310	0.0000	0.0000
2026/04/02	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2038	04/02/2027		Bond Future	160.2278	160.2278	159.5445	159.5445	0.426	0.0000	0.0000
2026/04/02	2038	04/02/2027	153.83 Call	Bond Future	6397.7500	6.3978	5714.5300	5.7145	10.679	0.0000	0.0000
2026/04/02	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2038	06/05/2027		Bond Future	163.2611	163.2611	162.5712	162.5712	0.423	0.0000	0.0000
2026/04/02	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2038	06/05/2027	166.10 Put	Bond Future	2838.9100	2.8389	3528.8400	3.5288	24.303	0.0000	0.0000
2026/04/02	2040	07/05/2026	12.22 Call	Bond Future	16624.2300	16.6242	16004.3900	16.0044	3.729	0.0000	0.0000
2026/04/02	2040	07/05/2026	12.22 Put	Bond Future	0.6400	0.0006	1.4700	0.0015	129.688	0.0000	0.0000
2026/04/02	2040	07/05/2026	11.72 Call	Bond Future	13798.1400	13.7981	13182.2300	13.1822	4.464	0.0000	0.0000
2026/04/02	2040	07/05/2026	11.72 Put	Bond Future	5.5800	0.0056	10.3400	0.0103	85.305	0.0000	0.0000
2026/04/02	2040	07/05/2026	10.70 Put	Bond Future	97.1700	0.0972	146.6900	0.1467	50.962	0.0000	0.0000
2026/04/02	2040	07/05/2026	10.70 Call	Bond Future	7628.9300	7.6289	7057.7800	7.0578	7.487	0.0000	0.0000
2026/04/02	2040	07/05/2026	12.53 Call	Bond Future	18306.0600	18.3061	17685.6200	17.6856	3.389	0.0000	0.0000
2026/04/02	2040	07/05/2026	12.53 Put	Bond Future	0.1500	0.0002	0.3800	0.0004	153.333	0.0000	0.0000
2026/04/02	2040	07/05/2026	12.03 Call	Bond Future	15566.7600	15.5668	14947.8100	14.9478	3.976	0.0000	0.0000
2026/04/02	2040	07/05/2026	12.03 Put	Bond Future	1.5100	0.0015	3.2300	0.0032	113.907	0.0000	0.0000
2026/04/02	2040	07/05/2026	11.12 Put	Bond Future	33.3000	0.0333	49.2400	0.0492	47.868	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	
2026/04/02	2040	07/05/2026	11.12 Call	Bond Future	10225.5500	10.2256	9620.8200	9.6208	5.914	0.0000	0.0000
2026/04/02	2040	07/05/2026		Bond Future	9.6047	97.9273	9.6902	97.3066	0.890	0.0000	0.0000
2026/04/02	2040	07/05/2026	11.67 Call	Bond Future	13508.0000	13.5080	12892.2600	12.8923	4.558	0.0000	0.0000
2026/04/02	2040	07/05/2026	11.67 Put	Bond Future	6.8200	0.0068	11.7500	0.0118	72.287	0.0000	0.0000
2026/04/02	2040	07/05/2026	8.65 Put	Bond Future	7382.1200	7.3821	7998.0000	7.9980	8.343	0.0000	0.0000
2026/04/02	2040	07/05/2026	8.65 Call	Bond Future	41.6400	0.0416	36.8500	0.0369	11.503	0.0000	0.0000
2026/04/02	2040	07/05/2026	Put	Bond Future	3145.6200	3.1456	3517.5800	3.5176	11.825	0.0000	0.0000
2026/04/02	2040	07/05/2026	Call	Bond Future	1072.9000	1.0729	824.1900	0.8242	23.181	0.0000	0.0000
2026/04/02	2040	06/08/2026		Bond Future	9.6850	95.1934	9.7721	94.5720	0.900	0.0000	0.0000
2026/04/02	2040	06/08/2026	12.19 Call	Bond Future	15868.1100	15.8681	15313.5800	15.3136	3.495	0.0000	0.0000
2026/04/02	2040	06/08/2026	12.19 Put	Bond Future	108.5400	0.1085	175.4800	0.1755	61.673	0.0000	0.0000
2026/04/02	2040	05/11/2026		Bond Future	9.7525	96.9430	9.8414	96.3188	0.912	0.0000	0.0000
2026/04/02	2040	05/11/2026	11.06 Call	Bond Future	9788.4100	9.7884	9378.2400	9.3782	4.190	0.0000	0.0000
2026/04/02	2040	05/11/2026	11.06 Put	Bond Future	1170.9500	1.1710	1385.0200	1.3850	18.282	0.0000	0.0000
2026/04/02	2040	05/11/2026	11.27 Call	Bond Future	10887.3800	10.8874	10436.0800	10.4361	4.145	0.0000	0.0000
2026/04/02	2040	05/11/2026	11.27 Put	Bond Future	992.3900	0.9924	1165.3300	1.1653	17.427	0.0000	0.0000
2026/04/02	2040	05/11/2026	10.67 Call	Bond Future	7774.6000	7.7746	7413.6400	7.4136	4.643	0.0000	0.0000
2026/04/02	2040	05/11/2026	10.67 Put	Bond Future	1605.0100	1.6050	1868.2900	1.8683	16.404	0.0000	0.0000
2026/04/02	2040	05/11/2026	9.91 Put	Bond Future	3041.2100	3.0412	3460.3000	3.4603	13.780	0.0000	0.0000
2026/04/02	2040	05/11/2026	9.91 Call	Bond Future	4143.4300	4.1434	3938.2800	3.9383	4.951	0.0000	0.0000
2026/04/02	2040	04/02/2027		Bond Future	9.8217	94.2634	9.9115	93.6437	0.913	0.0000	0.0000
2026/04/02	2040	04/02/2027	9.93 Call	Bond Future	4496.5000	4.4965	4295.7000	4.2957	4.466	0.0000	0.0000
2026/04/02	2040	04/02/2027	9.93 Put	Bond Future	3749.4600	3.7495	4168.3600	4.1684	11.172	0.0000	0.0000
2026/04/02	2040	04/02/2027	10.17 Call	Bond Future	5513.7600	5.5138	5264.7800	5.2648	4.516	0.0000	0.0000
2026/04/02	2040	04/02/2027	10.17 Put	Bond Future	3140.4000	3.1404	3511.1200	3.5111	11.805	0.0000	0.0000
2026/04/02	2040	04/02/2027	9.67 Call	Bond Future	3510.9700	3.5110	3365.3200	3.3653	4.148	0.0000	0.0000
2026/04/02	2040	04/02/2027	9.67 Put	Bond Future	4572.3800	4.5724	5046.4300	5.0464	10.368	0.0000	0.0000
2026/04/02	2040	04/02/2027	8.78 Put	Bond Future	9000.3000	9.0003	9652.3000	9.6523	7.244	0.0000	0.0000
2026/04/02	2040	04/02/2027	8.78 Call	Bond Future	1360.5500	1.3606	1392.8500	1.3929	2.374	0.0000	0.0000
2026/04/02	2040	06/05/2027		Bond Future	9.9001	96.0260	9.9926	95.3981	0.934	0.0000	0.0000
2026/04/02	2040	06/05/2027	8.88 Call	Bond Future	1782.9900	1.7830	1789.4500	1.7895	0.362	0.0000	0.0000
2026/04/02	2040	06/05/2027	8.88 Put	Bond Future	9122.9400	9.1229	9757.3900	9.7574	6.954	0.0000	0.0000
2026/04/02	2043	07/05/2026		Bond Future	118.8442	118.8442	119.3793	119.3793	0.450	0.0000	0.0000
2026/04/02	2043	07/05/2026	111.70 Call	Bond Future	7145.5397	7.1455	7688.1204	7.6881	7.593	0.0000	0.0000
2026/04/02	2043	07/05/2026	111.70 Put	Bond Future	1.3397	0.0013	8.8104	0.0088	557.641	0.0000	0.0000
2026/04/02	2043	06/08/2026		Bond Future	118.1833	118.1833	118.7410	118.7410	0.472	0.0000	0.0000
2026/04/02	2043	06/08/2026	110.88 Call	Bond Future	7407.9403	7.4079	8037.8981	8.0379	8.504	0.0000	0.0000
2026/04/02	2043	06/08/2026	110.88 Put	Bond Future	104.6603	0.1047	176.8781	0.1769	69.002	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	
2026/04/02	2043	05/11/2026		Bond Future	120.3826	120.3826	120.9617	120.9617	0.481	0.0000	0.0000
2026/04/02	2043	05/11/2026	112.84 Call	Bond Future	7811.2859	7.8113	8513.2466	8.5132	8.986	0.0000	0.0000
2026/04/02	2043	05/11/2026	112.84 Put	Bond Future	268.6459	0.2686	391.5366	0.3915	45.744	0.0000	0.0000
2026/04/02	2043	04/02/2027		Bond Future	119.7727	119.7727	120.3831	120.3831	0.510	0.0000	0.0000
2026/04/02	2043	04/02/2027	117.63 Call	Bond Future	3985.2596	3.9853	4780.0173	4.7800	19.942	0.0000	0.0000
2026/04/02	2043	04/02/2027	117.63 Put	Bond Future	1842.6096	1.8426	2026.9373	2.0269	10.004	0.0000	0.0000
2026/04/02	2043	06/05/2027		Bond Future	122.0397	122.0397	122.6661	122.6661	0.513	0.0000	0.0000
2026/04/02	2043	06/05/2027	127.48 Call	Bond Future	1187.3818	1.1874	1741.9907	1.7420	46.709	0.0000	0.0000
2026/04/02	2043	06/05/2027	127.48 Put	Bond Future	6627.7318	6.6277	6555.8807	6.5559	1.084	0.0000	0.0000
2026/04/02	2044	07/05/2026		Bond Future	9.6823	94.5892	9.7779	93.8394	0.987	0.0000	0.0000
2026/04/02	2044	07/05/2026	11.80 Call	Bond Future	14644.0500	14.6441	13901.6800	13.9017	5.069	0.0000	0.0000
2026/04/02	2044	07/05/2026	11.80 Put	Bond Future	6.6200	0.0066	14.0400	0.0140	112.085	0.0000	0.0000
2026/04/02	2044	07/05/2026	10.00 Call	Bond Future	3244.4500	3.2445	2776.2500	2.7763	14.431	0.0000	0.0000
2026/04/02	2044	07/05/2026	10.00 Put	Bond Future	788.0000	0.7880	1069.5900	1.0696	35.735	0.0000	0.0000
2026/04/02	2044	07/05/2026	Put	Bond Future	5855.3700	5.8554	6481.7800	6.4818	10.698	0.0000	0.0000
2026/04/02	2044	07/05/2026	Call	Bond Future	444.5500	0.4446	321.1700	0.3212	27.754	0.0000	0.0000
2026/04/02	2044	06/08/2026	9.75 Call	Bond Future	2967.9900	2.9680	2750.7700	2.7508	7.319	0.0000	0.0000
2026/04/02	2044	06/08/2026	9.75 Put	Bond Future	3015.1400	3.0151	3551.2000	3.5512	17.779	0.0000	0.0000
2026/04/02	2044	06/08/2026	9.25 Call	Bond Future	1298.8800	1.2989	1264.8800	1.2649	2.618	0.0000	0.0000
2026/04/02	2044	06/08/2026	9.25 Put	Bond Future	5366.7300	5.3667	6086.0100	6.0860	13.403	0.0000	0.0000
2026/04/02	2044	06/08/2026	9.00 Call	Bond Future	829.4200	0.8294	801.3800	0.8014	3.381	0.0000	0.0000
2026/04/02	2044	06/08/2026	9.00 Put	Bond Future	7007.9700	7.0080	7733.2100	7.7332	10.349	0.0000	0.0000
2026/04/02	2044	06/08/2026		Bond Future	9.7561	91.9200	9.8535	91.1668	0.999	0.0000	0.0000
2026/04/02	2044	06/08/2026	12.42 Call	Bond Future	17696.2800	17.6963	17001.7200	17.0017	3.925	0.0000	0.0000
2026/04/02	2044	06/08/2026	12.42 Put	Bond Future	105.8200	0.1058	164.5400	0.1645	55.490	0.0000	0.0000
2026/04/02	2044	05/11/2026		Bond Future	9.8179	93.6094	9.9173	92.8508	1.012	0.0000	0.0000
2026/04/02	2044	05/11/2026	11.34 Call	Bond Future	11761.5300	11.7615	11190.1200	11.1901	4.858	0.0000	0.0000
2026/04/02	2044	05/11/2026	11.34 Put	Bond Future	1125.1400	1.1251	1312.3800	1.3124	16.641	0.0000	0.0000
2026/04/02	2044	04/02/2027		Bond Future	9.8811	90.9923	9.9817	90.2349	1.018	0.0000	0.0000
2026/04/02	2044	04/02/2027	10.18 Call	Bond Future	5817.6000	5.8176	5494.0200	5.4940	5.562	0.0000	0.0000
2026/04/02	2044	04/02/2027	10.18 Put	Bond Future	3594.2200	3.5942	4028.0000	4.0280	12.069	0.0000	0.0000
2026/04/02	2044	06/05/2027		Bond Future	9.9519	92.6937	10.0553	91.9254	1.039	0.0000	0.0000
2026/04/02	2044	06/05/2027	9.08 Call	Bond Future	2243.6400	2.2436	2182.2000	2.1822	2.738	0.0000	0.0000
2026/04/02	2044	06/05/2027	9.08 Put	Bond Future	9131.8600	9.1319	9838.7200	9.8387	7.741	0.0000	0.0000
2026/04/02	2046	07/05/2026		Bond Future	134.9554	134.9554	135.5465	135.5465	0.438	0.0000	0.0000
2026/04/02	2046	07/05/2026	124.95 Call	Bond Future	10005.3500	10.0054	10596.5100	10.5965	5.908	0.0000	0.0000
2026/04/02	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2046	06/08/2026		Bond Future	137.4375	137.4375	138.0543	138.0543	0.449	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0

153,671

0
0
0

15,000

0
0
0

14,500

0

7,000

0

7,000

7,030

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

18,662

0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	2046	06/08/2026	122.38 Call	Bond Future	15057.5200	15.0575	15674.2700	15.6743	4.096	0.0000	0.0000
2026/04/02	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2046	05/11/2026		Bond Future	137.6681	137.6681	138.3089	138.3089	0.465	0.0000	0.0000
2026/04/02	2046	05/11/2026	125.48 Call	Bond Future	12188.1100	12.1881	12828.9100	12.8289	5.258	0.0000	0.0000
2026/04/02	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2046	04/02/2027		Bond Future	140.2965	140.2965	140.9729	140.9729	0.482	0.0000	0.0000
2026/04/02	2046	04/02/2027	131.09 Call	Bond Future	9206.4500	9.2065	9882.8600	9.8829	7.347	0.0000	0.0000
2026/04/02	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2046	06/05/2027		Bond Future	140.5738	140.5738	141.2680	141.2680	0.494	0.0000	0.0000
2026/04/02	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2046	06/05/2027	148.99 Put	Bond Future	8416.2200	8.4162	7721.9600	7.7220	8.249	0.0000	0.0000
2026/04/02	2050	07/05/2026		Bond Future	136.8285	136.8285	138.6581	138.6581	1.337	0.0000	0.0000
2026/04/02	2050	07/05/2026	124.07 Call	Bond Future	12758.5100	12.7585	14588.1200	14.5881	14.340	0.0000	0.0000
2026/04/02	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2050	06/08/2026		Bond Future	136.9008	136.9008	138.7793	138.7793	1.372	0.0000	0.0000
2026/04/02	2050	06/08/2026	123.27 Call	Bond Future	13630.7900	13.6308	15509.2900	15.5093	13.781	0.0000	0.0000
2026/04/02	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2050	05/11/2026		Bond Future	139.4484	139.4484	141.3745	141.3745	1.381	0.0000	0.0000
2026/04/02	2050	05/11/2026	123.84 Call	Bond Future	15608.4100	15.6084	17534.4800	17.5345	12.340	0.0000	0.0000
2026/04/02	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2050	04/02/2027		Bond Future	139.6161	139.6161	141.6026	141.6026	1.423	0.0000	0.0000
2026/04/02	2050	04/02/2027	132.39 Call	Bond Future	7226.1000	7.2261	9212.5600	9.2126	27.490	0.0000	0.0000
2026/04/02	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2050	06/05/2027		Bond Future	142.2593	142.2593	144.2886	144.2886	1.426	0.0000	0.0000
2026/04/02	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	2050	06/05/2027	150.46 Put	Bond Future	8200.6700	8.2007	6171.4000	6.1714	24.745	0.0000	0.0000
2026/04/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	AL37	07/05/2026		Index Future	1179.7130	1179.7130	1176.2590	1176.2590	0.293	0.0000	0.0000
2026/04/02	AL37	06/08/2026		Index Future	1200.8860	1200.8860	1197.5000	1197.5000	0.282	0.0000	0.0000
2026/04/02	AL37	05/11/2026		Index Future	1223.1870	1223.1870	1219.8490	1219.8490	0.273	0.0000	0.0000
2026/04/02	AL37	04/02/2027		Index Future	1246.2610	1246.2610	1243.0650	1243.0650	0.256	0.0000	0.0000
2026/04/02	AL37	06/05/2027		Index Future	1269.5870	1269.5870	1266.3800	1266.3800	0.253	0.0000	0.0000
2026/04/02	AL7T	07/05/2026		Index Future	1488.5730	1488.5730	1481.0220	1481.0220	0.507	0.0000	0.0000
2026/04/02	AL7T	06/08/2026		Index Future	1515.2890	1515.2890	1507.7650	1507.7650	0.497	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	
2026/04/02	AL7T	05/11/2026		Index Future	1543.4290	1543.4290	1535.9050	1535.9050	0.487	0.0000	0.0000
2026/04/02	AL7T	04/02/2027		Index Future	1572.5440	1572.5440	1565.1360	1565.1360	0.471	0.0000	0.0000
2026/04/02	AL7T	06/05/2027		Index Future	1601.9780	1601.9780	1594.4910	1594.4910	0.467	0.0000	0.0000
2026/04/02	ALBI	07/05/2026		Index Future	1351.7530	1351.7530	1344.5460	1344.5460	0.533	0.0000	0.0000
2026/04/02	ALBI	06/08/2026		Index Future	1376.0140	1376.0140	1368.8260	1368.8260	0.522	0.0000	0.0000
2026/04/02	ALBI	05/11/2026		Index Future	1401.5670	1401.5670	1394.3720	1394.3720	0.513	0.0000	0.0000
2026/04/02	ALBI	04/02/2027		Index Future	1428.0060	1428.0060	1420.9100	1420.9100	0.497	0.0000	0.0000
2026/04/02	ALBI	06/05/2027		Index Future	1454.7340	1454.7340	1447.5600	1447.5600	0.493	0.0000	0.0000
2026/04/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/04/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	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	
2026/04/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/02	ES33	07/05/2026		Bond Future	9.4137	91.1811	9.4944	90.7879	0.858	0.0000	0.0000
2026/04/02	ES33	07/05/2026	11.69 Call	Bond Future	10300.5900	10.3006	9907.3400	9.9073	3.818	0.0000	0.0000
2026/04/02	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	ES33	06/08/2026		Bond Future	9.5070	92.8582	9.5895	92.4676	0.868	0.0000	0.0000
2026/04/02	ES33	06/08/2026	12.02 Call	Bond Future	10989.5300	10.9895	10598.9100	10.5989	3.554	0.0000	0.0000
2026/04/02	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	ES33	05/11/2026		Bond Future	9.5971	90.7928	9.6819	90.4032	0.883	0.0000	0.0000
2026/04/02	ES33	05/11/2026	10.83 Call	Bond Future	5464.4500	5.4645	5074.8500	5.0749	7.130	0.0000	0.0000
2026/04/02	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	ES33	04/02/2027		Bond Future	9.6933	92.5264	9.7790	92.1446	0.883	0.0000	0.0000
2026/04/02	ES33	04/02/2027	9.70 Call	Bond Future	29.8100	0.0298	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/02	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	351.9600	0.3520	100.000	0.0000	0.0000
2026/04/02	ES33	06/05/2027		Bond Future	9.7954	90.4827	9.8847	90.0970	0.912	0.0000	0.0000
2026/04/02	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	ES33	06/05/2027	8.80 Put	Bond Future	4442.6400	4.4426	4828.3400	4.8283	8.682	0.0000	0.0000
2026/04/02	ES42	07/05/2026		Bond Future	9.9800	88.6926	10.0704	88.0442	0.906	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	
2026/04/02	ES42	07/05/2026	12.20 Call	Bond Future	14051.1900	14.0512	13402.8200	13.4028	4.614	0.0000	0.0000
2026/04/02	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	ES42	06/08/2026		Bond Future	10.0594	90.3239	10.1516	89.6732	0.916	0.0000	0.0000
2026/04/02	ES42	06/08/2026	12.65 Call	Bond Future	15849.5200	15.8495	15198.8700	15.1989	4.105	0.0000	0.0000
2026/04/02	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	ES42	05/11/2026		Bond Future	10.1339	87.7405	10.2280	87.0860	0.928	0.0000	0.0000
2026/04/02	ES42	05/11/2026	11.66 Call	Bond Future	9775.7300	9.7757	9121.1700	9.1212	6.696	0.0000	0.0000
2026/04/02	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	ES42	04/02/2027		Bond Future	10.2090	89.4159	10.3041	88.7636	0.932	0.0000	0.0000
2026/04/02	ES42	04/02/2027	10.29 Call	Bond Future	555.9800	0.5560	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/02	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	96.3100	0.0963	100.000	0.0000	0.0000
2026/04/02	ES42	06/05/2027		Bond Future	10.2904	86.8438	10.3883	86.1824	0.952	0.0000	0.0000
2026/04/02	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	ES42	06/05/2027	9.33 Put	Bond Future	6898.5100	6.8985	7559.9100	7.5599	9.588	0.0000	0.0000
2026/04/02	GOVI	07/05/2026		GOVI	1324.8970	1324.8970	1317.6690	1317.6690	0.546	0.0000	0.0000
2026/04/02	GOVI	07/05/2026	1,177. Call 00	GOVI	1478970.0000	147.8970	1406690.0000	140.6690	4.887	0.0000	0.0000
2026/04/02	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	GOVI	06/08/2026		GOVI	1348.6750	1348.6750	1341.4630	1341.4630	0.535	0.0000	0.0000
2026/04/02	GOVI	06/08/2026	1,189. Call 00	GOVI	1596750.0000	159.6750	1524630.0000	152.4630	4.517	0.0000	0.0000
2026/04/02	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	GOVI	05/11/2026		GOVI	1373.7210	1373.7210	1366.4990	1366.4990	0.526	0.0000	0.0000
2026/04/02	GOVI	05/11/2026	1,277. Call 00	GOVI	967210.0000	96.7210	894990.0000	89.4990	7.467	0.0000	0.0000
2026/04/02	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	GOVI	04/02/2027		GOVI	1399.6350	1399.6350	1392.5060	1392.5060	0.509	0.0000	0.0000
2026/04/02	GOVI	04/02/2027	1,369. Call 00	GOVI	306350.0000	30.6350	235060.0000	23.5060	23.271	0.0000	0.0000
2026/04/02	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	GOVI	06/05/2027		GOVI	1425.8310	1425.8310	1418.6240	1418.6240	0.505	0.0000	0.0000
2026/04/02	GOVI	06/05/2027	1,427. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	GOVI	06/05/2027	1,427. Put 00	GOVI	11690.0000	1.1690	83760.0000	8.3760	616.510	0.0000	0.0000
2026/04/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/04/02	I258	07/05/2026		Bond Future	125.0764	125.0764	126.1027	126.1027	0.821	0.0000	0.0000
2026/04/02	I258	07/05/2026	113.73 Call	Bond Future	11347.6052	11.3476	12379.6788	12.3797	9.095	0.0000	0.0000
2026/04/02	I258	07/05/2026	113.73 Put	Bond Future	1.2352	0.0012	7.0288	0.0070	469.061	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	
2026/04/02	I258	06/08/2026		Bond Future	124.5299	124.5299	125.5887	125.5887	0.850	0.0000	0.0000
2026/04/02	I258	06/08/2026	112.95 Call	Bond Future	11715.6765	11.7157	12845.1461	12.8451	9.641	0.0000	0.0000
2026/04/02	I258	06/08/2026	112.95 Put	Bond Future	135.7365	0.1357	206.4261	0.2064	52.079	0.0000	0.0000
2026/04/02	I258	05/11/2026		Bond Future	126.8473	126.8473	127.9375	127.9375	0.859	0.0000	0.0000
2026/04/02	I258	05/11/2026	114.95 Call	Bond Future	12280.2185	12.2802	13492.8093	13.4928	9.874	0.0000	0.0000
2026/04/02	I258	05/11/2026	114.95 Put	Bond Future	382.8985	0.3829	505.3293	0.5053	31.975	0.0000	0.0000
2026/04/02	I258	04/02/2027		Bond Future	126.3609	126.3609	127.4931	127.4931	0.896	0.0000	0.0000
2026/04/02	I258	04/02/2027	118.90 Call	Bond Future	9007.6929	9.0077	10302.6652	10.3027	14.376	0.0000	0.0000
2026/04/02	I258	04/02/2027	118.90 Put	Bond Future	1546.7629	1.5468	1709.5452	1.7095	10.524	0.0000	0.0000
2026/04/02	I258	06/05/2027		Bond Future	128.7526	128.7526	129.9111	129.9111	0.900	0.0000	0.0000
2026/04/02	I258	06/05/2027	134.78 Call	Bond Future	2616.8597	2.6169	3561.2196	3.5612	36.088	0.0000	0.0000
2026/04/02	I258	06/05/2027	134.78 Put	Bond Future	8644.2997	8.6443	8430.1296	8.4301	2.478	0.0000	0.0000
2026/04/02	IGOV	07/05/2026		Index Future	429.5480	429.5480	430.5990	430.5990	0.245	0.0000	0.0000
2026/04/02	IGOV	06/08/2026		Index Future	437.3630	437.3630	438.4810	438.4810	0.256	0.0000	0.0000
2026/04/02	IGOV	05/11/2026		Index Future	445.5890	445.5890	446.7680	446.7680	0.265	0.0000	0.0000
2026/04/02	IGOV	04/02/2027		Index Future	454.0960	454.0960	455.3730	455.3730	0.281	0.0000	0.0000
2026/04/02	IGOV	06/05/2027		Index Future	462.6950	462.6950	464.0130	464.0130	0.285	0.0000	0.0000
2026/04/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/04/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/04/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/04/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/04/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/04/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/04/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/04/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/04/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/04/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/04/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/04/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/04/02	R033	07/05/2026		Bond Future	8.6151	108.2105	8.6962	107.7780	0.942	0.0000	0.0000
2026/04/02	R033	07/05/2026	10.38 Call	Bond Future	8927.8400	8.9278	8499.8300	8.4998	4.794	0.0000	0.0000
2026/04/02	R033	07/05/2026	10.38 Put	Bond Future	5.5500	0.0056	10.0200	0.0100	80.541	0.0000	0.0000
2026/04/02	R033	06/08/2026		Bond Future	8.6837	110.1739	8.7668	109.7452	0.957	0.0000	0.0000
2026/04/02	R033	06/08/2026	10.25 Call	Bond Future	7950.1200	7.9501	7604.0300	7.6040	4.353	0.0000	0.0000
2026/04/02	R033	06/08/2026	10.25 Put	Bond Future	230.5100	0.2305	313.1000	0.3131	35.829	0.0000	0.0000
2026/04/02	R033	05/11/2026		Bond Future	8.7440	107.1565	8.8296	106.7299	0.978	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0

263

0
0
0
0

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

9,663

0
0

223

0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	R033	05/11/2026	9.33 Call	Bond Future	4142.8600	4.1429	3975.8700	3.9759	4.031	0.0000	0.0000
2026/04/02	R033	05/11/2026	9.33 Put	Bond Future	1263.2400	1.2632	1522.8900	1.5229	20.554	0.0000	0.0000
2026/04/02	R033	04/02/2027		Bond Future	8.8052	109.1782	8.8916	108.7615	0.982	0.0000	0.0000
2026/04/02	R033	04/02/2027	8.65 Call	Bond Future	2190.4500	2.1905	2097.5200	2.0975	4.243	0.0000	0.0000
2026/04/02	R033	04/02/2027	8.65 Put	Bond Future	2943.2200	2.9432	3266.9200	3.2669	10.998	0.0000	0.0000
2026/04/02	R033	06/05/2027		Bond Future	8.8744	106.1780	8.9650	105.7575	1.020	0.0000	0.0000
2026/04/02	R033	06/05/2027	7.93 Call	Bond Future	1169.2400	1.1692	1030.5700	1.0306	11.860	0.0000	0.0000
2026/04/02	R033	06/05/2027	7.93 Put	Bond Future	5684.6600	5.6847	5966.4800	5.9665	4.958	0.0000	0.0000
2026/04/02	R035	07/05/2026	8.29 Put	Bond Future	4083.8300	4.0838	4538.5800	4.5386	11.135	0.0000	0.0000
2026/04/02	R035	07/05/2026	8.29 Call	Bond Future	117.2700	0.1173	88.9100	0.0889	24.184	0.0000	0.0000
2026/04/02	R035	07/05/2026	8.79 Put	Bond Future	1634.5000	1.6345	2005.8400	2.0058	22.719	0.0000	0.0000
2026/04/02	R035	07/05/2026	8.79 Call	Bond Future	760.1400	0.7601	648.3700	0.6484	14.704	0.0000	0.0000
2026/04/02	R035	07/05/2026	9.20 Call	Bond Future	2158.7000	2.1587	1902.5300	1.9025	11.867	0.0000	0.0000
2026/04/02	R035	07/05/2026	9.20 Put	Bond Future	586.5100	0.5865	813.4500	0.8135	38.693	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.66 Call	Bond Future	9685.2200	9.6852	9207.5800	9.2076	4.932	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.66 Put	Bond Future	9.1500	0.0092	14.6200	0.0146	59.781	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.16 Call	Bond Future	7041.7200	7.0417	6587.3700	6.5874	6.452	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.16 Put	Bond Future	38.2200	0.0382	66.9800	0.0670	75.249	0.0000	0.0000
2026/04/02	R035	07/05/2026	9.66 Put	Bond Future	161.5300	0.1615	254.5200	0.2545	57.568	0.0000	0.0000
2026/04/02	R035	07/05/2026	9.66 Call	Bond Future	4386.8900	4.3869	3996.7700	3.9968	8.893	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.71 Call	Bond Future	9945.6600	9.9457	9467.0500	9.4671	4.812	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.71 Put	Bond Future	7.9600	0.0080	12.4600	0.0125	56.533	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.21 Call	Bond Future	7308.4800	7.3085	6850.8600	6.8509	6.261	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.21 Put	Bond Future	33.0500	0.0331	58.5400	0.0585	77.126	0.0000	0.0000
2026/04/02	R035	07/05/2026	9.71 Put	Bond Future	140.0200	0.1400	223.2200	0.2232	59.420	0.0000	0.0000
2026/04/02	R035	07/05/2026	9.71 Call	Bond Future	4648.0800	4.6481	4248.1700	4.2482	8.604	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.64 Call	Bond Future	9580.8200	9.5808	9103.6100	9.1036	4.981	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.64 Put	Bond Future	9.6800	0.0097	15.5800	0.0156	60.950	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.14 Call	Bond Future	6934.9500	6.9350	6482.0200	6.4820	6.531	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.14 Put	Bond Future	40.5200	0.0405	70.7000	0.0707	74.482	0.0000	0.0000
2026/04/02	R035	07/05/2026	9.64 Put	Bond Future	170.9800	0.1710	268.1900	0.2682	56.855	0.0000	0.0000
2026/04/02	R035	07/05/2026	9.64 Call	Bond Future	4282.9500	4.2830	3897.0500	3.8971	9.010	0.0000	0.0000
2026/04/02	R035	07/05/2026		Bond Future	8.9350	101.3768	9.0159	100.8937	0.905	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.86 Call	Bond Future	10721.8300	10.7218	10241.1500	10.2412	4.483	0.0000	0.0000
2026/04/02	R035	07/05/2026	10.86 Put	Bond Future	5.2700	0.0053	7.7000	0.0077	46.110	0.0000	0.0000
2026/04/02	R035	07/05/2026	8.31 Call	Bond Future	127.3700	0.1274	98.0000	0.0980	23.059	0.0000	0.0000
2026/04/02	R035	07/05/2026	8.31 Put	Bond Future	3967.8900	3.9679	4421.6300	4.4216	11.435	0.0000	0.0000
2026/04/02	R035	07/05/2026	8.55 Call	Bond Future	326.9700	0.3270	278.1800	0.2782	14.922	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
1,000
0
1,000
0
1,000
0
200
0
200
0
200
0
350
0
350
0
350
0
250
0
250
0
250
81,803
0
0
0
16,000
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	R035	07/05/2026	8.55 Put	Bond Future	2670.4100	2.6704	3104.7300	3.1047	16.264	0.0000	0.0000
2026/04/02	R035	06/08/2026	7.70 Put	Bond Future	8235.3800	8.2354	8710.7600	8.7108	5.772	0.0000	0.0000
2026/04/02	R035	06/08/2026	7.70 Call	Bond Future	217.6400	0.2176	212.0100	0.2120	2.587	0.0000	0.0000
2026/04/02	R035	06/08/2026	7.90 Put	Bond Future	7031.1400	7.0311	7510.4800	7.5105	6.817	0.0000	0.0000
2026/04/02	R035	06/08/2026	7.90 Call	Bond Future	296.7300	0.2967	295.0600	0.2951	0.563	0.0000	0.0000
2026/04/02	R035	06/08/2026	8.34 Call	Bond Future	661.8900	0.6619	627.6100	0.6276	5.179	0.0000	0.0000
2026/04/02	R035	06/08/2026	8.34 Put	Bond Future	4641.8500	4.6419	5088.5800	5.0886	9.624	0.0000	0.0000
2026/04/02	R035	06/08/2026	7.95 Put	Bond Future	6737.5000	6.7375	7218.0000	7.2180	7.132	0.0000	0.0000
2026/04/02	R035	06/08/2026	7.95 Call	Bond Future	320.8300	0.3208	320.3200	0.3203	0.159	0.0000	0.0000
2026/04/02	R035	06/08/2026		Bond Future	9.0033	103.2162	9.0858	102.7352	0.916	0.0000	0.0000
2026/04/02	R035	06/08/2026	11.06 Call	Bond Future	11296.6600	11.2967	10864.0700	10.8641	3.829	0.0000	0.0000
2026/04/02	R035	06/08/2026	11.06 Put	Bond Future	161.2200	0.1612	209.6400	0.2096	30.033	0.0000	0.0000
2026/04/02	R035	06/08/2026	10.22 Call	Bond Future	7219.0300	7.2190	6914.2100	6.9142	4.222	0.0000	0.0000
2026/04/02	R035	06/08/2026	10.22 Put	Bond Future	422.9500	0.4230	599.1400	0.5991	41.657	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.72 Call	Bond Future	4869.0400	4.8690	4661.1400	4.6611	4.270	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.72 Put	Bond Future	789.8500	0.7899	1062.9600	1.0630	34.577	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.22 Put	Bond Future	1529.4900	1.5295	1913.1400	1.9131	25.084	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.22 Call	Bond Future	2786.4800	2.7865	2689.1200	2.6891	3.494	0.0000	0.0000
2026/04/02	R035	06/08/2026	10.13 Call	Bond Future	6785.1200	6.7851	6497.0500	6.4971	4.246	0.0000	0.0000
2026/04/02	R035	06/08/2026	10.13 Put	Bond Future	470.5100	0.4705	663.4500	0.6635	41.007	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.63 Call	Bond Future	4467.2800	4.4673	4278.6600	4.2787	4.222	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.63 Put	Bond Future	888.1800	0.8882	1180.5700	1.1806	32.920	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.13 Put	Bond Future	1743.5000	1.7435	2127.8300	2.1278	22.044	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.13 Call	Bond Future	2480.9700	2.4810	2384.2900	2.3843	3.897	0.0000	0.0000
2026/04/02	R035	06/08/2026	8.29 Put	Bond Future	4892.6300	4.8926	5335.9200	5.3359	9.060	0.0000	0.0000
2026/04/02	R035	06/08/2026	8.29 Call	Bond Future	604.3600	0.6044	566.6400	0.5666	6.241	0.0000	0.0000
2026/04/02	R035	06/08/2026	8.79 Put	Bond Future	2736.9800	2.7370	3153.2700	3.1533	15.210	0.0000	0.0000
2026/04/02	R035	06/08/2026	8.79 Call	Bond Future	1479.1700	1.4792	1414.4500	1.4145	4.375	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.39 Call	Bond Future	3445.6600	3.4457	3312.9700	3.3130	3.851	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.39 Put	Bond Future	1217.0200	1.2170	1565.3400	1.5653	28.621	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.71 Call	Bond Future	4824.0000	4.8240	4618.2600	4.6183	4.265	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.71 Put	Bond Future	800.2100	0.8002	1075.4800	1.0755	34.400	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.21 Call	Bond Future	2751.7900	2.7518	2654.4300	2.6544	3.538	0.0000	0.0000
2026/04/02	R035	06/08/2026	9.21 Put	Bond Future	1552.3400	1.5523	1935.9900	1.9360	24.714	0.0000	0.0000
2026/04/02	R035	06/08/2026	8.71 Put	Bond Future	3023.1000	3.0231	3451.8600	3.4519	14.183	0.0000	0.0000
2026/04/02	R035	06/08/2026	8.71 Call	Bond Future	1288.2000	1.2882	1235.9500	1.2360	4.056	0.0000	0.0000
2026/04/02	R035	05/11/2026	9.80 Call	Bond Future	5398.4600	5.3985	5182.1100	5.1821	4.008	0.0000	0.0000
2026/04/02	R035	05/11/2026	9.80 Put	Bond Future	1328.4800	1.3285	1592.8300	1.5928	19.899	0.0000	0.0000
2026/04/02	R035	05/11/2026	9.30 Call	Bond Future	3432.8200	3.4328	3297.0200	3.2970	3.956	0.0000	0.0000

16,000

0

5,000

0

0

0

5,000

0

5,000

26,660

0

0

0

250

0

250

0

250

0

200

0

200

0

200

0

1,000

0

1,000

0

1,000

0

350

0

350

0

350

0

200

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	R035	05/11/2026	9.30 Put	Bond Future	2116.5800	2.1166	2461.4800	2.4615	16.295	0.0000	0.0000
2026/04/02	R035	05/11/2026	8.80 Put	Bond Future	3450.8900	3.4509	3853.6100	3.8536	11.670	0.0000	0.0000
2026/04/02	R035	05/11/2026	8.80 Call	Bond Future	1908.8100	1.9088	1830.8300	1.8308	4.085	0.0000	0.0000
2026/04/02	R035	05/11/2026		Bond Future	9.0674	100.6113	9.1519	100.1306	0.932	0.0000	0.0000
2026/04/02	R035	05/11/2026	10.03 Call	Bond Future	6386.2500	6.3863	6136.2500	6.1363	3.915	0.0000	0.0000
2026/04/02	R035	05/11/2026	10.03 Put	Bond Future	1083.4800	1.0835	1314.1800	1.3142	21.293	0.0000	0.0000
2026/04/02	R035	05/11/2026	8.97 Call	Bond Future	2361.0600	2.3611	2270.2300	2.2702	3.847	0.0000	0.0000
2026/04/02	R035	05/11/2026	8.97 Put	Bond Future	2919.3000	2.9193	3309.1700	3.3092	13.355	0.0000	0.0000
2026/04/02	R035	05/11/2026	8.47 Call	Bond Future	1249.2600	1.2493	1186.2400	1.1862	5.045	0.0000	0.0000
2026/04/02	R035	05/11/2026	8.47 Put	Bond Future	4737.2700	4.7373	5154.9500	5.1550	8.817	0.0000	0.0000
2026/04/02	R035	05/11/2026	7.97 Put	Bond Future	7210.2700	7.2103	7640.6100	7.6406	5.968	0.0000	0.0000
2026/04/02	R035	05/11/2026	7.97 Call	Bond Future	680.3800	0.6804	630.0200	0.6300	7.402	0.0000	0.0000
2026/04/02	R035	04/02/2027	7.70 Put	Bond Future	9155.1500	9.1552	9545.1200	9.5451	4.260	0.0000	0.0000
2026/04/02	R035	04/02/2027	7.70 Call	Bond Future	745.6200	0.7456	662.8000	0.6628	11.108	0.0000	0.0000
2026/04/02	R035	04/02/2027	8.20 Put	Bond Future	6512.9600	6.5130	6945.9200	6.9459	6.648	0.0000	0.0000
2026/04/02	R035	04/02/2027	8.20 Call	Bond Future	1137.0200	1.1370	1097.1900	1.0972	3.503	0.0000	0.0000
2026/04/02	R035	04/02/2027	8.85 Call	Bond Future	2276.6400	2.2766	2196.5700	2.1966	3.517	0.0000	0.0000
2026/04/02	R035	04/02/2027	8.85 Put	Bond Future	3871.7400	3.8717	4264.4600	4.2645	10.143	0.0000	0.0000
2026/04/02	R035	04/02/2027		Bond Future	9.1338	102.5093	9.2190	102.0366	0.933	0.0000	0.0000
2026/04/02	R035	04/02/2027	9.02 Call	Bond Future	2721.8600	2.7219	2619.5200	2.6195	3.760	0.0000	0.0000
2026/04/02	R035	04/02/2027	9.02 Put	Bond Future	3357.4100	3.3574	3727.8600	3.7279	11.034	0.0000	0.0000
2026/04/02	R035	06/05/2027		Bond Future	9.2014	99.9232	9.2899	99.4451	0.961	0.0000	0.0000
2026/04/02	R035	06/05/2027	8.25 Call	Bond Future	1388.0100	1.3880	1311.8900	1.3119	5.484	0.0000	0.0000
2026/04/02	R035	06/05/2027	8.25 Put	Bond Future	6724.6700	6.7247	7126.6300	7.1266	5.977	0.0000	0.0000
2026/04/02	R038	07/05/2026		Bond Future	9.3478	112.0480	9.4385	111.3598	0.970	0.0000	0.0000
2026/04/02	R038	07/05/2026	11.40 Call	Bond Future	14203.8500	14.2039	13520.2400	13.5202	4.813	0.0000	0.0000
2026/04/02	R038	07/05/2026	11.40 Put	Bond Future	5.0700	0.0051	9.6900	0.0097	91.124	0.0000	0.0000
2026/04/02	R038	06/08/2026		Bond Future	9.4238	114.0810	9.5164	113.3923	0.983	0.0000	0.0000
2026/04/02	R038	06/08/2026	11.77 Call	Bond Future	15824.5700	15.8246	15221.0600	15.2211	3.814	0.0000	0.0000
2026/04/02	R038	06/08/2026	11.77 Put	Bond Future	100.5100	0.1005	185.6500	0.1857	84.708	0.0000	0.0000
2026/04/02	R038	05/11/2026		Bond Future	9.4935	110.6943	9.5883	110.0031	0.999	0.0000	0.0000
2026/04/02	R038	05/11/2026	10.72 Call	Bond Future	9687.2300	9.6872	9248.2400	9.2482	4.532	0.0000	0.0000
2026/04/02	R038	05/11/2026	10.72 Put	Bond Future	1198.8300	1.1988	1451.0500	1.4511	21.039	0.0000	0.0000
2026/04/02	R038	04/02/2027		Bond Future	9.5641	112.7827	9.6600	112.0972	1.003	0.0000	0.0000
2026/04/02	R038	04/02/2027	9.60 Call	Bond Future	4224.0000	4.2240	4028.7800	4.0288	4.622	0.0000	0.0000
2026/04/02	R038	04/02/2027	9.60 Put	Bond Future	3966.6400	3.9666	4456.9400	4.4569	12.361	0.0000	0.0000
2026/04/02	R038	06/05/2027		Bond Future	9.6403	109.4087	9.7396	108.7144	1.029	0.0000	0.0000
2026/04/02	R038	06/05/2027	8.71 Call	Bond Future	1933.9800	1.9340	1795.7800	1.7958	7.146	0.0000	0.0000

200

0

200

210

0

0

0

600

0

600

0

600

0

3,000

0

3,000

0

3,000

0

0

0

0

0

0

4,638

0

0

0

0

0

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	R038	06/05/2027	8.71 Put	Bond Future	8755.7700	8.7558	9311.9100	9.3119	6.352	0.0000	0.0000
2026/04/02	R053	07/05/2026		Bond Future	9.5625	121.1288	9.6530	120.1188	0.947	0.0000	0.0000
2026/04/02	R053	07/05/2026	11.69 Call	Bond Future	20364.2400	20.3642	19362.1500	19.3622	4.921	0.0000	0.0000
2026/04/02	R053	07/05/2026	11.69 Put	Bond Future	10.6100	0.0106	18.4900	0.0185	74.270	0.0000	0.0000
2026/04/02	R053	06/08/2026		Bond Future	9.6234	123.3266	9.7156	122.3112	0.958	0.0000	0.0000
2026/04/02	R053	06/08/2026	12.28 Call	Bond Future	24380.2600	24.3803	23448.8600	23.4489	3.820	0.0000	0.0000
2026/04/02	R053	06/08/2026	12.28 Put	Bond Future	164.9300	0.1649	248.9200	0.2489	50.925	0.0000	0.0000
2026/04/02	R053	06/08/2026	8.10 Put	Bond Future	19461.7200	19.4617	20510.6000	20.5106	5.389	0.0000	0.0000
2026/04/02	R053	06/08/2026	8.10 Call	Bond Future	287.1700	0.2872	320.6600	0.3207	11.662	0.0000	0.0000
2026/04/02	R053	06/08/2026	8.60 Put	Bond Future	13011.8200	13.0118	14064.9200	14.0649	8.093	0.0000	0.0000
2026/04/02	R053	06/08/2026	8.60 Call	Bond Future	666.6900	0.6667	704.4000	0.7044	5.656	0.0000	0.0000
2026/04/02	R053	06/08/2026	9.10 Call	Bond Future	1756.6100	1.7566	1704.6900	1.7047	2.956	0.0000	0.0000
2026/04/02	R053	06/08/2026	9.10 Put	Bond Future	7814.5500	7.8146	8778.0200	8.7780	12.329	0.0000	0.0000
2026/04/02	R053	06/08/2026	9.60 Call	Bond Future	4085.8500	4.0859	3800.3000	3.8003	6.989	0.0000	0.0000
2026/04/02	R053	06/08/2026	9.60 Put	Bond Future	4346.3100	4.3463	5076.1500	5.0762	16.792	0.0000	0.0000
2026/04/02	R053	05/11/2026		Bond Future	9.6789	119.7316	9.7729	118.7086	0.971	0.0000	0.0000
2026/04/02	R053	05/11/2026	11.21 Call	Bond Future	16553.6900	16.5537	15748.4500	15.7485	4.864	0.0000	0.0000
2026/04/02	R053	05/11/2026	11.21 Put	Bond Future	1597.8600	1.5979	1815.5700	1.8156	13.625	0.0000	0.0000
2026/04/02	R053	04/02/2027		Bond Future	9.7344	121.9905	9.8294	120.9683	0.976	0.0000	0.0000
2026/04/02	R053	04/02/2027	9.99 Call	Bond Future	7939.5500	7.9396	7502.6500	7.5027	5.503	0.0000	0.0000
2026/04/02	R053	04/02/2027	9.99 Put	Bond Future	5222.3100	5.2223	5807.5700	5.8076	11.207	0.0000	0.0000
2026/04/02	R053	06/05/2027		Bond Future	9.7931	118.4106	9.8906	117.3736	0.996	0.0000	0.0000
2026/04/02	R053	06/05/2027	8.92 Call	Bond Future	3116.5700	3.1166	2994.4100	2.9944	3.920	0.0000	0.0000
2026/04/02	R053	06/05/2027	8.92 Put	Bond Future	13144.3900	13.1444	14059.2100	14.0592	6.960	0.0000	0.0000
2026/04/02	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/04/02	R186	07/05/2026	8.69 Call	Bond Future	49.5300	0.0495	48.8300	0.0488	1.413	0.0000	0.0000
2026/04/02	R186	07/05/2026	8.69 Put	Bond Future	49.5300	0.0495	48.8300	0.0488	1.413	0.0000	0.0000
2026/04/02	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/04/02	R186	06/08/2026	8.57 Call	Bond Future	63.4400	0.0634	63.1900	0.0632	0.394	0.0000	0.0000
2026/04/02	R186	06/08/2026	8.57 Put	Bond Future	63.4400	0.0634	63.1900	0.0632	0.394	0.0000	0.0000
2026/04/02	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/04/02	R186	05/11/2026	8.12 Call	Bond Future	41.1600	0.0412	41.0700	0.0411	0.219	0.0000	0.0000
2026/04/02	R186	05/11/2026	8.12 Put	Bond Future	41.1600	0.0412	41.0700	0.0411	0.219	0.0000	0.0000
2026/04/02	R202	07/05/2026		Bond Future	293.4653	293.4653	293.2639	293.2639	0.069	0.0000	0.0000
2026/04/02	R202	07/05/2026	277.55 Call	Bond Future	15915.2800	15.9153	15713.8700	15.7139	1.266	0.0000	0.0000
2026/04/02	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R202	06/08/2026		Bond Future	293.4593	293.4593	293.2856	293.2856	0.059	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	
2026/04/02	R202	06/08/2026	278.86 Call	Bond Future	14599.2500	14.5993	14425.5800	14.4256	1.190	0.0000	0.0000
2026/04/02	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R202	05/11/2026		Bond Future	298.9199	298.9199	298.7697	298.7697	0.050	0.0000	0.0000
2026/04/02	R202	05/11/2026	280.46 Call	Bond Future	18459.8500	18.4599	18309.6800	18.3097	0.813	0.0000	0.0000
2026/04/02	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R202	04/02/2027		Bond Future	299.1153	299.1153	299.0118	299.0118	0.035	0.0000	0.0000
2026/04/02	R202	04/02/2027	294.73 Call	Bond Future	4385.3400	4.3853	4281.7600	4.2818	2.362	0.0000	0.0000
2026/04/02	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R202	06/05/2027		Bond Future	304.7781	304.7781	304.6843	304.6843	0.031	0.0000	0.0000
2026/04/02	R202	06/05/2027	306.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R202	06/05/2027	306.99 Put	Bond Future	2211.8600	2.2119	2305.7200	2.3057	4.243	0.0000	0.0000
2026/04/02	R209	07/05/2026		Bond Future	9.1044	82.3557	9.1851	81.9021	0.886	0.0000	0.0000
2026/04/02	R209	07/05/2026	11.07 Call	Bond Future	10191.1500	10.1912	9741.7700	9.7418	4.410	0.0000	0.0000
2026/04/02	R209	07/05/2026	11.07 Put	Bond Future	5.3300	0.0053	9.4800	0.0095	77.861	0.0000	0.0000
2026/04/02	R209	06/08/2026		Bond Future	9.1710	83.8499	9.2531	83.3970	0.895	0.0000	0.0000
2026/04/02	R209	06/08/2026	11.39 Call	Bond Future	11318.9800	11.3190	10909.3400	10.9093	3.619	0.0000	0.0000
2026/04/02	R209	06/08/2026	11.39 Put	Bond Future	135.5700	0.1356	178.8400	0.1788	31.917	0.0000	0.0000
2026/04/02	R209	05/11/2026		Bond Future	9.2312	82.2395	9.3150	81.7858	0.908	0.0000	0.0000
2026/04/02	R209	05/11/2026	10.32 Call	Bond Future	6641.3600	6.6414	6389.1100	6.3891	3.798	0.0000	0.0000
2026/04/02	R209	05/11/2026	10.32 Put	Bond Future	988.9600	0.9890	1190.4200	1.1904	20.371	0.0000	0.0000
2026/04/02	R209	04/02/2027		Bond Future	9.2920	83.7910	9.3764	83.3425	0.909	0.0000	0.0000
2026/04/02	R209	04/02/2027	9.28 Call	Bond Future	2963.3300	2.9633	2859.5600	2.8596	3.502	0.0000	0.0000
2026/04/02	R209	04/02/2027	9.28 Put	Bond Future	3027.3700	3.0274	3372.0500	3.3721	11.385	0.0000	0.0000
2026/04/02	R209	04/02/2027	8.96 Call	Bond Future	2130.5000	2.1305	2056.4500	2.0565	3.476	0.0000	0.0000
2026/04/02	R209	04/02/2027	8.96 Put	Bond Future	3924.7500	3.9248	4299.1500	4.2992	9.539	0.0000	0.0000
2026/04/02	R209	04/02/2027	8.03 Put	Bond Future	7918.6600	7.9187	8349.0300	8.3490	5.435	0.0000	0.0000
2026/04/02	R209	04/02/2027	8.03 Call	Bond Future	825.9000	0.8259	807.8200	0.8078	2.189	0.0000	0.0000
2026/04/02	R209	06/05/2027	9.32 Call	Bond Future	3191.0400	3.1910	3056.8300	3.0568	4.206	0.0000	0.0000
2026/04/02	R209	06/05/2027	9.32 Put	Bond Future	3390.7700	3.3908	3710.3200	3.7103	9.424	0.0000	0.0000
2026/04/02	R209	06/05/2027	8.25 Put	Bond Future	7294.5500	7.2946	7663.8500	7.6639	5.063	0.0000	0.0000
2026/04/02	R209	06/05/2027	8.25 Call	Bond Future	1237.5200	1.2375	1153.0600	1.1531	6.825	0.0000	0.0000
2026/04/02	R209	06/05/2027		Bond Future	9.3582	82.2071	9.4454	81.7533	0.932	0.0000	0.0000
2026/04/02	R209	06/05/2027	8.41 Call	Bond Future	1391.6900	1.3917	1303.3200	1.3033	6.350	0.0000	0.0000
2026/04/02	R209	06/05/2027	8.41 Put	Bond Future	6540.0400	6.5400	6905.4300	6.9054	5.587	0.0000	0.0000
2026/04/02	R210	07/05/2026		Bond Future	261.2275	261.2275	261.2130	261.2130	0.006	0.0000	0.0000
2026/04/02	R210	07/05/2026	255.40 Call	Bond Future	5827.4900	5.8275	5812.9500	5.8130	0.250	0.0000	0.0000
2026/04/02	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R210	06/08/2026		Bond Future	266.0321	266.0321	266.0456	266.0456	0.005	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0

46,242

0
0
770
0
0
0
0
0
0
0
0
0
0
0
0
0

3,237

0

3,237

0

4,620

0

4,620

0

0

0

1,096

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	R210	06/08/2026	259.84 Call	Bond Future	6192.1000	6.1921	6205.5900	6.2056	0.218	0.0000	0.0000
2026/04/02	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R210	05/11/2026		Bond Future	267.4552	267.4552	267.4931	267.4931	0.014	0.0000	0.0000
2026/04/02	R210	05/11/2026	253.33 Call	Bond Future	14125.1700	14.1252	14163.0900	14.1631	0.268	0.0000	0.0000
2026/04/02	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R210	04/02/2027		Bond Future	272.5614	272.5614	272.6449	272.6449	0.031	0.0000	0.0000
2026/04/02	R210	04/02/2027	266.03 Call	Bond Future	6531.3800	6.5314	6614.9400	6.6149	1.279	0.0000	0.0000
2026/04/02	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R210	06/05/2027		Bond Future	274.1156	274.1156	274.2111	274.2111	0.035	0.0000	0.0000
2026/04/02	R210	06/05/2027	271.13 Call	Bond Future	2985.6200	2.9856	3081.0500	3.0811	3.196	0.0000	0.0000
2026/04/02	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R213	07/05/2026		Bond Future	8.3649	96.0637	8.4414	95.7763	0.915	0.0000	0.0000
2026/04/02	R213	07/05/2026	9.80 Call	Bond Future	5226.4500	5.2265	4951.6800	4.9517	5.257	0.0000	0.0000
2026/04/02	R213	07/05/2026	9.80 Put	Bond Future	7.5500	0.0076	20.1700	0.0202	167.152	0.0000	0.0000
2026/04/02	R213	06/08/2026		Bond Future	8.4330	97.8066	8.5117	97.5244	0.933	0.0000	0.0000
2026/04/02	R213	06/08/2026	9.69 Call	Bond Future	4617.9200	4.6179	4434.0000	4.4340	3.983	0.0000	0.0000
2026/04/02	R213	06/08/2026	9.69 Put	Bond Future	227.4200	0.2274	325.7700	0.3258	43.246	0.0000	0.0000
2026/04/02	R213	05/11/2026		Bond Future	8.4967	96.0533	8.5781	95.7745	0.958	0.0000	0.0000
2026/04/02	R213	05/11/2026	8.75 Call	Bond Future	2006.3100	2.0063	1962.4700	1.9625	2.185	0.0000	0.0000
2026/04/02	R213	05/11/2026	8.75 Put	Bond Future	1142.4200	1.1424	1377.3000	1.3773	20.560	0.0000	0.0000
2026/04/02	R213	04/02/2027		Bond Future	8.5636	97.8653	8.6460	97.5975	0.962	0.0000	0.0000
2026/04/02	R213	04/02/2027	8.14 Call	Bond Future	1019.0400	1.0190	986.7600	0.9868	3.168	0.0000	0.0000
2026/04/02	R213	04/02/2027	8.14 Put	Bond Future	2410.5900	2.4106	2646.1300	2.6461	9.771	0.0000	0.0000
2026/04/02	R213	06/05/2027		Bond Future	8.6352	96.1440	8.7227	95.8746	1.013	0.0000	0.0000
2026/04/02	R213	06/05/2027	7.56 Call	Bond Future	570.2700	0.5703	564.5600	0.5646	1.001	0.0000	0.0000
2026/04/02	R213	06/05/2027	7.56 Put	Bond Future	3958.4800	3.9585	4222.1400	4.2221	6.661	0.0000	0.0000
2026/04/02	R213	06/05/2027	9.25 Call	Bond Future	3048.6100	3.0486	2932.1700	2.9322	3.819	0.0000	0.0000
2026/04/02	R213	06/05/2027	9.25 Put	Bond Future	1175.1300	1.1751	1328.0600	1.3281	13.014	0.0000	0.0000
2026/04/02	R213	06/05/2027	8.13 Put	Bond Future	2647.1400	2.6471	2852.4800	2.8525	7.757	0.0000	0.0000
2026/04/02	R213	06/05/2027	8.13 Call	Bond Future	1073.1800	1.0732	1009.1500	1.0092	5.966	0.0000	0.0000
2026/04/02	R214	07/05/2026		Bond Future	9.5745	77.2040	9.6650	76.6229	0.946	0.0000	0.0000
2026/04/02	R214	07/05/2026	11.53 Call	Bond Future	11270.8200	11.2708	10694.5400	10.6945	5.113	0.0000	0.0000
2026/04/02	R214	07/05/2026	11.53 Put	Bond Future	10.2900	0.0103	15.1200	0.0151	46.939	0.0000	0.0000
2026/04/02	R214	06/08/2026		Bond Future	9.6411	78.6048	9.7332	78.0214	0.956	0.0000	0.0000
2026/04/02	R214	06/08/2026	11.97 Call	Bond Future	13124.4100	13.1244	12615.3000	12.6153	3.879	0.0000	0.0000
2026/04/02	R214	06/08/2026	11.97 Put	Bond Future	145.4800	0.1455	219.7600	0.2198	51.059	0.0000	0.0000
2026/04/02	R214	05/11/2026		Bond Future	9.7040	76.7522	9.7979	76.1651	0.968	0.0000	0.0000
2026/04/02	R214	05/11/2026	10.97 Call	Bond Future	8500.3500	8.5004	8108.7500	8.1088	4.607	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0

81,241

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

2,830

0

2,830

41,220

0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/04/02	R214	05/11/2026	10.97 Put	Bond Future	1099.2400	1.0992	1294.8000	1.2948	17.790	0.0000	0.0000
2026/04/02	R214	04/02/2027		Bond Future	9.7686	78.2001	9.8635	77.6148	0.971	0.0000	0.0000
2026/04/02	R214	04/02/2027	9.90 Call	Bond Future	4111.3600	4.1114	3908.3400	3.9083	4.938	0.0000	0.0000
2026/04/02	R214	04/02/2027	9.90 Put	Bond Future	3302.7000	3.3027	3684.9900	3.6850	11.575	0.0000	0.0000
2026/04/02	R214	06/05/2027		Bond Future	9.8333	76.3645	9.9308	75.7710	0.991	0.0000	0.0000
2026/04/02	R214	06/05/2027	8.88 Call	Bond Future	1688.3900	1.6884	1643.4900	1.6435	2.659	0.0000	0.0000
2026/04/02	R214	06/05/2027	8.88 Put	Bond Future	7854.4600	7.8545	8403.1300	8.4031	6.985	0.0000	0.0000
2026/04/02	R248	07/05/2026		Bond Future	9.6383	93.6788	9.7288	92.9182	0.939	0.0000	0.0000
2026/04/02	R248	07/05/2026	11.72 Call	Bond Future	15207.6400	15.2076	14454.7000	14.4547	4.951	0.0000	0.0000
2026/04/02	R248	07/05/2026	11.72 Put	Bond Future	9.1000	0.0091	16.8400	0.0168	85.055	0.0000	0.0000
2026/04/02	R248	07/05/2026	8.30 Put	Bond Future	12545.5200	12.5455	13306.2000	13.3062	6.063	0.0000	0.0000
2026/04/02	R248	07/05/2026	8.30 Call	Bond Future	8.9300	0.0089	8.9300	0.0089	0.000	0.0000	0.0000
2026/04/02	R248	07/05/2026	8.70 Put	Bond Future	8570.0300	8.5700	9322.8000	9.3228	8.784	0.0000	0.0000
2026/04/02	R248	07/05/2026	8.70 Call	Bond Future	50.4500	0.0505	42.5400	0.0425	15.679	0.0000	0.0000
2026/04/02	R248	07/05/2026	9.18 Call	Bond Future	396.3700	0.3964	329.6700	0.3297	16.828	0.0000	0.0000
2026/04/02	R248	07/05/2026	9.18 Put	Bond Future	4407.6100	4.4076	5101.5900	5.1016	15.745	0.0000	0.0000
2026/04/02	R248	07/05/2026	9.19 Call	Bond Future	412.0900	0.4121	342.1100	0.3421	16.982	0.0000	0.0000
2026/04/02	R248	07/05/2026	9.19 Put	Bond Future	4332.8300	4.3328	5023.5300	5.0235	15.941	0.0000	0.0000
2026/04/02	R248	06/08/2026	9.00 Call	Bond Future	952.0300	0.9520	938.6800	0.9387	1.402	0.0000	0.0000
2026/04/02	R248	06/08/2026	9.00 Put	Bond Future	7126.6000	7.1266	7877.6700	7.8777	10.539	0.0000	0.0000
2026/04/02	R248	06/08/2026	10.00 Call	Bond Future	4687.9100	4.6879	4360.1500	4.3602	6.992	0.0000	0.0000
2026/04/02	R248	06/08/2026	10.00 Put	Bond Future	2248.7700	2.2488	2685.4300	2.6854	19.418	0.0000	0.0000
2026/04/02	R248	06/08/2026		Bond Future	9.7016	95.3785	9.7937	94.6141	0.950	0.0000	0.0000
2026/04/02	R248	06/08/2026	12.37 Call	Bond Future	18642.0300	18.6420	17947.9200	17.9479	3.723	0.0000	0.0000
2026/04/02	R248	06/08/2026	12.37 Put	Bond Future	112.7200	0.1127	183.0300	0.1830	62.376	0.0000	0.0000
2026/04/02	R248	05/11/2026		Bond Future	9.7611	92.6929	9.8550	91.9229	0.962	0.0000	0.0000
2026/04/02	R248	05/11/2026	11.31 Call	Bond Future	12637.6900	12.6377	12060.2300	12.0602	4.569	0.0000	0.0000
2026/04/02	R248	05/11/2026	11.31 Put	Bond Future	1169.5200	1.1695	1362.0800	1.3621	16.465	0.0000	0.0000
2026/04/02	R248	04/02/2027		Bond Future	9.8220	94.4417	9.9169	93.6727	0.966	0.0000	0.0000
2026/04/02	R248	04/02/2027	10.11 Call	Bond Future	6177.3700	6.1774	5851.4700	5.8515	5.276	0.0000	0.0000
2026/04/02	R248	04/02/2027	10.11 Put	Bond Future	3875.9200	3.8759	4319.0200	4.3190	11.432	0.0000	0.0000
2026/04/02	R248	06/05/2027		Bond Future	9.8825	91.7679	9.9799	90.9878	0.986	0.0000	0.0000
2026/04/02	R248	06/05/2027	9.05 Call	Bond Future	2485.8800	2.4859	2370.0600	2.3701	4.659	0.0000	0.0000
2026/04/02	R248	06/05/2027	9.05 Put	Bond Future	9617.6900	9.6177	10281.9900	10.2820	6.907	0.0000	0.0000
2026/04/02	R2R9	07/05/2026		Bond Future	9.4524	104.2237	9.5330	103.6202	0.852	0.0000	0.0000
2026/04/02	R2R9	07/05/2026	99.91 Call	Bond Future	93373.9800	93.3740	92770.5200	92.7705	0.646	0.0000	0.0000
2026/04/02	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R2R9	06/08/2026		Bond Future	9.5275	106.1147	9.6095	105.5115	0.860	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	
2026/04/02	R2R9	06/08/2026	101.74 Call	Bond Future	92995.1700	92.9952	92392.0200	92.3920	0.649	0.0000	0.0000
2026/04/02	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R2R9	05/11/2026		Bond Future	9.5965	103.0858	9.6801	102.4810	0.872	0.0000	0.0000
2026/04/02	R2R9	05/11/2026	98.56 Call	Bond Future	92115.6900	92.1157	91510.9500	91.5110	0.657	0.0000	0.0000
2026/04/02	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R2R9	04/02/2027		Bond Future	9.6663	105.0306	9.7506	104.4318	0.872	0.0000	0.0000
2026/04/02	R2R9	04/02/2027	9.89 Call	Bond Future	4937.3600	4.9374	4900.7000	4.9007	0.743	0.0000	0.0000
2026/04/02	R2R9	04/02/2027	9.89 Put	Bond Future	3359.2900	3.3593	3921.4100	3.9214	16.733	0.0000	0.0000
2026/04/02	R2R9	06/05/2027		Bond Future	9.7412	102.0159	9.8282	101.4096	0.893	0.0000	0.0000
2026/04/02	R2R9	06/05/2027	8.83 Call	Bond Future	2075.9100	2.0759	2125.4700	2.1255	2.387	0.0000	0.0000
2026/04/02	R2R9	06/05/2027	8.83 Put	Bond Future	8745.4800	8.7455	9401.3300	9.4013	7.499	0.0000	0.0000
2026/04/02	R4R2	07/05/2026		Bond Future	9.6372	105.0677	9.7227	104.3628	0.887	0.0000	0.0000
2026/04/02	R4R2	07/05/2026	100.23 Call	Bond Future	93978.6300	93.9786	93273.6400	93.2736	0.750	0.0000	0.0000
2026/04/02	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R4R2	06/08/2026		Bond Future	9.7115	106.9741	9.7986	106.2676	0.897	0.0000	0.0000
2026/04/02	R4R2	06/08/2026	102.06 Call	Bond Future	93556.8400	93.5568	92850.3000	92.8503	0.755	0.0000	0.0000
2026/04/02	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R4R2	05/11/2026		Bond Future	9.7801	103.8350	9.8689	103.1250	0.908	0.0000	0.0000
2026/04/02	R4R2	05/11/2026	98.76 Call	Bond Future	92612.3800	92.6124	91902.4200	91.9024	0.767	0.0000	0.0000
2026/04/02	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	R4R2	04/02/2027		Bond Future	9.8492	105.7939	9.9389	105.0881	0.911	0.0000	0.0000
2026/04/02	R4R2	04/02/2027	10.13 Call	Bond Future	5724.0400	5.7240	5606.6800	5.6067	2.050	0.0000	0.0000
2026/04/02	R4R2	04/02/2027	10.13 Put	Bond Future	3538.4900	3.5385	4126.9700	4.1270	16.631	0.0000	0.0000
2026/04/02	R4R2	06/05/2027		Bond Future	9.9230	102.6674	10.0154	101.9521	0.931	0.0000	0.0000
2026/04/02	R4R2	06/05/2027	9.00 Call	Bond Future	2296.8000	2.2968	2451.9000	2.4519	6.753	0.0000	0.0000
2026/04/02	R4R2	06/05/2027	9.00 Put	Bond Future	9873.7300	9.8737	10744.1700	10.7442	8.816	0.0000	0.0000
2026/04/02	RR87	07/05/2026		Bond Future	7.1943	102.8074	7.2674	102.7662	1.016	0.0000	0.0000
2026/04/02	RR87	07/05/2026	6.81 Call	Bond Future	8.3420	0.0083	11.1112	0.0111	33.196	0.0000	0.0000
2026/04/02	RR87	07/05/2026	6.81 Put	Bond Future	225.5820	0.2256	269.5812	0.2696	19.505	0.0000	0.0000
2026/04/02	RR87	06/08/2026		Bond Future	7.0891	100.9320	7.1818	100.8992	1.308	0.0000	0.0000
2026/04/02	RR87	06/08/2026	6.53 Call	Bond Future	20.6733	0.0207	23.8948	0.0239	15.583	0.0000	0.0000
2026/04/02	RR87	06/08/2026	6.53 Put	Bond Future	218.5833	0.2186	254.5448	0.2545	16.452	0.0000	0.0000
2026/04/02	RR87	05/11/2026		Bond Future	6.1771	102.7868	6.3869	102.7627	3.397	0.0000	0.0000
2026/04/02	RR87	05/11/2026	5.27 Call	Bond Future	3.5426	0.0035	6.8284	0.0068	92.754	0.0000	0.0000
2026/04/02	RR87	05/11/2026	5.27 Put	Bond Future	107.6526	0.1077	134.9984	0.1350	25.402	0.0000	0.0000
2026/04/02	RR88	07/05/2026		Bond Future	7.5108	105.3562	7.5648	105.2747	0.720	0.0000	0.0000
2026/04/02	RR88	07/05/2026	6.84 Call	Bond Future	3.4728	0.0035	8.8869	0.0089	155.901	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	
2026/04/02	RR88	07/05/2026	6.84 Put	Bond Future	1021.1828	1.0212	1108.0669	1.1081	8.508	0.0000	0.0000
2026/04/02	RR88	06/08/2026		Bond Future	7.5603	104.4205	7.6163	104.3535	0.741	0.0000	0.0000
2026/04/02	RR88	06/08/2026	6.79 Call	Bond Future	57.6272	0.0576	79.4419	0.0794	37.855	0.0000	0.0000
2026/04/02	RR88	06/08/2026	6.79 Put	Bond Future	983.9572	0.9840	1072.7219	1.0727	9.021	0.0000	0.0000
2026/04/02	RR88	05/11/2026		Bond Future	7.5641	105.7025	7.6243	105.6398	0.797	0.0000	0.0000
2026/04/02	RR88	05/11/2026	6.71 Call	Bond Future	80.4854	0.0805	102.5224	0.1025	27.380	0.0000	0.0000
2026/04/02	RR88	05/11/2026	6.71 Put	Bond Future	974.9554	0.9750	1059.7124	1.0597	8.693	0.0000	0.0000
2026/04/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0
0
0
0
0
0
0
0
0
0
0
0

1835998