



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 16/09/2025 TO 16/09/2025

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
2025/09/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	2029	06/11/2025	139.79 Call	Bond Future	1582.8700	1.5829	1608.8500	1.6089	1.641	0.0000
2025/09/16	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/16	2029	06/11/2025		Bond Future	141.3729	141.3729	141.3989	141.3989	0.018	0.0000
2025/09/16	2029	05/02/2026		Bond Future	143.9988	143.9988	144.0253	144.0253	0.018	0.0000
2025/09/16	2029	05/02/2026	140.11 Call	Bond Future	3888.8100	3.8888	3915.3000	3.9153	0.681	0.0000
2025/09/16	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

0
0
0
0
0
0
0
0
0
4,646
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	
2025/09/16	2029	07/05/2026		Bond Future		145.2078	145.2078	145.2351	145.2351	0.019	0.0000	0.0000
2025/09/16	2029	07/05/2026	141.82 Call	Bond Future		3387.8300	3.3878	3415.1400	3.4151	0.806	0.0000	0.0000
2025/09/16	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2029	06/08/2026		Bond Future		147.8948	147.8948	147.9229	147.9229	0.019	0.0000	0.0000
2025/09/16	2029	06/08/2026	144.10 Call	Bond Future		3794.7900	3.7948	3822.9400	3.8229	0.742	0.0000	0.0000
2025/09/16	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2029	05/11/2026		Bond Future		149.0171	149.0171	149.0465	149.0465	0.020	0.0000	0.0000
2025/09/16	2029	05/11/2026	147.56 Call	Bond Future		1457.0900	1.4571	1486.5000	1.4865	2.018	0.0000	0.0000
2025/09/16	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2030	06/11/2025	8.72 Put	Bond Future		7.8600	0.0079	9.4600	0.0095	20.356	0.0000	0.0000
2025/09/16	2030	06/11/2025	8.72 Call	Bond Future		2987.4200	2.9874	2861.4000	2.8614	4.218	0.0000	0.0000
2025/09/16	2030	06/11/2025	9.22 Put	Bond Future		0.1000	0.0001	0.1200	0.0001	20.000	0.0000	0.0000
2025/09/16	2030	06/11/2025	9.22 Call	Bond Future		4670.1800	4.6702	4542.5800	4.5426	2.732	0.0000	0.0000
2025/09/16	2030	06/11/2025	10.08 Call	Bond Future		7494.4300	7.4944	7366.8100	7.3668	1.703	0.0000	0.0000
2025/09/16	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2030	06/11/2025		Bond Future		7.8641	102.7003	7.9001	102.5726	0.458	0.0000	0.0000
2025/09/16	2030	06/11/2025	9.54 Call	Bond Future		5733.1500	5.7332	5605.5300	5.6055	2.226	0.0000	0.0000
2025/09/16	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2030	05/02/2026		Bond Future		7.8933	100.5747	7.9320	100.4448	0.490	0.0000	0.0000
2025/09/16	2030	05/02/2026	9.49 Call	Bond Future		5202.9900	5.2030	5074.1000	5.0741	2.477	0.0000	0.0000
2025/09/16	2030	05/02/2026	9.49 Put	Bond Future		7.1100	0.0071	8.1800	0.0082	15.049	0.0000	0.0000
2025/09/16	2030	07/05/2026		Bond Future		7.9341	102.4218	7.9757	102.2896	0.525	0.0000	0.0000
2025/09/16	2030	07/05/2026	9.39 Call	Bond Future		4553.3600	4.5534	4427.3900	4.4274	2.767	0.0000	0.0000
2025/09/16	2030	07/05/2026	9.39 Put	Bond Future		59.0700	0.0591	65.3100	0.0653	10.564	0.0000	0.0000
2025/09/16	2030	06/08/2026		Bond Future		7.9910	100.2829	8.0362	100.1485	0.565	0.0000	0.0000
2025/09/16	2030	06/08/2026	9.22 Call	Bond Future		3769.0100	3.7690	3650.3900	3.6504	3.147	0.0000	0.0000
2025/09/16	2030	06/08/2026	9.22 Put	Bond Future		189.8000	0.1898	205.5700	0.2056	8.309	0.0000	0.0000
2025/09/16	2030	05/11/2026		Bond Future		8.0598	102.0310	8.1088	101.8946	0.607	0.0000	0.0000
2025/09/16	2030	05/11/2026	8.39 Call	Bond Future		1919.6300	1.9196	1835.9600	1.8360	4.359	0.0000	0.0000
2025/09/16	2030	05/11/2026	8.39 Put	Bond Future		1004.0600	1.0041	1056.8100	1.0568	5.254	0.0000	0.0000
2025/09/16	2031	06/11/2025		Bond Future		111.5447	111.5447	111.5468	111.5468	0.002	0.0000	0.0000
2025/09/16	2031	06/11/2025	109.69 Call	Bond Future		1854.7500	1.8548	1856.8300	1.8568	0.112	0.0000	0.0000
2025/09/16	2031	06/11/2025	109.69 Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/16	2031	05/02/2026		Bond Future		111.2165	111.2165	111.2190	111.2190	0.002	0.0000	0.0000
2025/09/16	2031	05/02/2026	111.76 Call	Bond Future		119.1300	0.1191	118.8600	0.1189	0.227	0.0000	0.0000
2025/09/16	2031	05/02/2026	111.76 Put	Bond Future		662.6800	0.6627	659.9100	0.6599	0.418	0.0000	0.0000
2025/09/16	2031	07/05/2026		Bond Future		113.2854	113.2854	113.2881	113.2881	0.002	0.0000	0.0000
2025/09/16	2031	07/05/2026	113.84 Call	Bond Future		115.6700	0.1157	115.7900	0.1158	0.104	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
138,789
0
0
53,679
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
2,266
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	
2025/09/16	2031	07/05/2026	113.84 Put	Bond Future	670.2600	0.6703	667.7100	0.6677	0.380	0.0000	0.0000
2025/09/16	2031	06/08/2026		Bond Future	112.9382	112.9382	112.9414	112.9414	0.003	0.0000	0.0000
2025/09/16	2031	06/08/2026	113.81 Call	Bond Future	1.2600	0.0013	1.2800	0.0013	1.587	0.0000	0.0000
2025/09/16	2031	06/08/2026	113.81 Put	Bond Future	873.0300	0.8730	869.8500	0.8699	0.364	0.0000	0.0000
2025/09/16	2031	05/11/2026		Bond Future	114.9341	114.9341	114.9377	114.9377	0.003	0.0000	0.0000
2025/09/16	2031	05/11/2026	111.49 Call	Bond Future	3444.0900	3.4441	3447.7200	3.4477	0.105	0.0000	0.0000
2025/09/16	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2032	06/11/2025	9.40 Put	Bond Future	23.8700	0.0239	26.8200	0.0268	12.359	0.0000	0.0000
2025/09/16	2032	06/11/2025	9.40 Call	Bond Future	4020.7300	4.0207	3878.7500	3.8788	3.531	0.0000	0.0000
2025/09/16	2032	06/11/2025	9.90 Put	Bond Future	0.8300	0.0008	0.9400	0.0009	13.253	0.0000	0.0000
2025/09/16	2032	06/11/2025	9.90 Call	Bond Future	6243.4800	6.2435	6098.6600	6.0987	2.320	0.0000	0.0000
2025/09/16	2032	06/11/2025	10.89 Call	Bond Future	10495.0800	10.4951	10350.1500	10.3502	1.381	0.0000	0.0000
2025/09/16	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2032	06/11/2025		Bond Future	8.5459	99.5036	8.5761	99.3587	0.354	0.0000	0.0000
2025/09/16	2032	06/11/2025	10.42 Call	Bond Future	8507.7100	8.5077	8362.7800	8.3628	1.704	0.0000	0.0000
2025/09/16	2032	06/11/2025	10.42 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/16	2032	05/02/2026		Bond Future	8.6060	101.3275	8.6378	101.1800	0.370	0.0000	0.0000
2025/09/16	2032	05/02/2026	10.16 Call	Bond Future	6925.8200	6.9258	6780.9500	6.7810	2.092	0.0000	0.0000
2025/09/16	2032	05/02/2026	10.16 Put	Bond Future	28.7700	0.0288	31.4200	0.0314	9.211	0.0000	0.0000
2025/09/16	2032	07/05/2026		Bond Future	8.6696	99.0287	8.7031	98.8786	0.387	0.0000	0.0000
2025/09/16	2032	07/05/2026	10.14 Call	Bond Future	6462.7800	6.4628	6321.9800	6.3220	2.179	0.0000	0.0000
2025/09/16	2032	07/05/2026	10.14 Put	Bond Future	137.5700	0.1376	146.8900	0.1469	6.775	0.0000	0.0000
2025/09/16	2032	06/08/2026		Bond Future	8.7452	100.8369	8.7805	100.6842	0.405	0.0000	0.0000
2025/09/16	2032	06/08/2026	10.12 Call	Bond Future	6035.0900	6.0351	5899.8100	5.8998	2.242	0.0000	0.0000
2025/09/16	2032	06/08/2026	10.12 Put	Bond Future	315.6400	0.3156	332.9800	0.3330	5.494	0.0000	0.0000
2025/09/16	2032	05/11/2026		Bond Future	8.8376	98.4378	8.8749	98.2828	0.423	0.0000	0.0000
2025/09/16	2032	05/11/2026	9.16 Call	Bond Future	3019.3600	3.0194	2924.0900	2.9241	3.155	0.0000	0.0000
2025/09/16	2032	05/11/2026	9.16 Put	Bond Future	1692.1700	1.6922	1751.8300	1.7518	3.526	0.0000	0.0000
2025/09/16	2033	06/11/2025		Bond Future	134.2928	134.2928	134.2514	134.2514	0.031	0.0000	0.0000
2025/09/16	2033	06/11/2025	133.14 Call	Bond Future	1152.7700	1.1528	1111.4300	1.1114	3.586	0.0000	0.0000
2025/09/16	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2033	05/02/2026		Bond Future	136.7872	136.7872	136.7451	136.7451	0.031	0.0000	0.0000
2025/09/16	2033	05/02/2026	132.88 Call	Bond Future	3907.1900	3.9072	3865.1300	3.8651	1.076	0.0000	0.0000
2025/09/16	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2033	07/05/2026		Bond Future	137.7598	137.7598	137.7173	137.7173	0.031	0.0000	0.0000
2025/09/16	2033	07/05/2026	135.16 Call	Bond Future	2599.7900	2.5998	2557.2800	2.5573	1.635	0.0000	0.0000
2025/09/16	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2033	06/08/2026		Bond Future	140.3090	140.3090	140.2661	140.2661	0.031	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	
2025/09/16	2033	06/08/2026	134.25	Call	Bond Future	6059.0200	6.0590	6016.0800	6.0161	0.709	0.0000	0.0000
2025/09/16	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2033	05/11/2026			Bond Future	141.1928	141.1928	141.1497	141.1497	0.030	0.0000	0.0000
2025/09/16	2033	05/11/2026	137.26	Call	Bond Future	3932.7700	3.9328	3889.7300	3.8897	1.094	0.0000	0.0000
2025/09/16	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2037	06/11/2025	10.50	Put	Bond Future	95.6500	0.0957	100.4700	0.1005	5.039	0.0000	0.0000
2025/09/16	2037	06/11/2025	10.50	Call	Bond Future	4440.1700	4.4402	4321.8100	4.3218	2.666	0.0000	0.0000
2025/09/16	2037	06/11/2025	11.00	Put	Bond Future	6.4600	0.0065	6.7300	0.0067	4.180	0.0000	0.0000
2025/09/16	2037	06/11/2025	11.00	Call	Bond Future	7238.4600	7.2385	7115.5500	7.1156	1.698	0.0000	0.0000
2025/09/16	2037	06/11/2025	12.16	Call	Bond Future	13437.2300	13.4372	13314.0500	13.3141	0.917	0.0000	0.0000
2025/09/16	2037	06/11/2025	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2037	06/11/2025			Bond Future	9.7892	93.6910	9.8087	93.5679	0.199	0.0000	0.0000
2025/09/16	2037	06/11/2025	11.63	Call	Bond Future	10684.4400	10.6844	10561.2600	10.5613	1.153	0.0000	0.0000
2025/09/16	2037	06/11/2025	11.63	Put	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0.0000	0.0000
2025/09/16	2037	05/02/2026			Bond Future	9.8736	91.1498	9.8938	91.0245	0.205	0.0000	0.0000
2025/09/16	2037	05/02/2026	11.20	Call	Bond Future	7863.1900	7.8632	7742.9400	7.7429	1.529	0.0000	0.0000
2025/09/16	2037	05/02/2026	11.20	Put	Bond Future	127.0700	0.1271	132.1700	0.1322	4.014	0.0000	0.0000
2025/09/16	2037	05/02/2026	12.27	Call	Bond Future	13333.9300	13.3339	13208.8000	13.2088	0.938	0.0000	0.0000
2025/09/16	2037	05/02/2026	12.27	Put	Bond Future	5.3700	0.0054	5.5900	0.0056	4.097	0.0000	0.0000
2025/09/16	2037	05/02/2026	10.90	Put	Bond Future	267.5000	0.2675	277.6700	0.2777	3.802	0.0000	0.0000
2025/09/16	2037	05/02/2026	10.90	Call	Bond Future	6335.4700	6.3355	6220.2900	6.2203	1.818	0.0000	0.0000
2025/09/16	2037	05/02/2026	11.86	Call	Bond Future	11270.2200	11.2702	11145.7400	11.1457	1.105	0.0000	0.0000
2025/09/16	2037	05/02/2026	11.86	Put	Bond Future	20.7600	0.0208	21.6300	0.0216	4.191	0.0000	0.0000
2025/09/16	2037	05/02/2026	11.36	Call	Bond Future	8691.2900	8.6913	8569.3700	8.5694	1.403	0.0000	0.0000
2025/09/16	2037	05/02/2026	11.36	Put	Bond Future	83.9900	0.0840	87.4200	0.0874	4.084	0.0000	0.0000
2025/09/16	2037	05/02/2026	10.65	Put	Bond Future	479.9300	0.4799	496.9800	0.4970	3.553	0.0000	0.0000
2025/09/16	2037	05/02/2026	10.65	Call	Bond Future	5122.3400	5.1223	5014.0400	5.0140	2.114	0.0000	0.0000
2025/09/16	2037	05/02/2026	12.73	Call	Bond Future	15572.6200	15.5726	15447.3100	15.4473	0.805	0.0000	0.0000
2025/09/16	2037	05/02/2026	12.73	Put	Bond Future	0.9300	0.0009	0.9700	0.0010	4.301	0.0000	0.0000
2025/09/16	2037	05/02/2026	11.40	Put	Bond Future	75.5100	0.0755	78.6100	0.0786	4.105	0.0000	0.0000
2025/09/16	2037	05/02/2026	11.40	Call	Bond Future	8898.6300	8.8986	8776.3800	8.7764	1.374	0.0000	0.0000
2025/09/16	2037	07/05/2026	12.40	Call	Bond Future	13330.5600	13.3306	13204.8300	13.2048	0.943	0.0000	0.0000
2025/09/16	2037	07/05/2026	12.40	Put	Bond Future	54.5000	0.0545	56.3700	0.0564	3.431	0.0000	0.0000
2025/09/16	2037	07/05/2026	10.95	Put	Bond Future	677.7600	0.6778	697.2200	0.6972	2.871	0.0000	0.0000
2025/09/16	2037	07/05/2026	10.95	Call	Bond Future	6397.5400	6.3975	6289.4000	6.2894	1.690	0.0000	0.0000
2025/09/16	2037	07/05/2026			Bond Future	9.9656	92.8237	9.9867	92.6961	0.211	0.0000	0.0000
2025/09/16	2037	07/05/2026	11.32	Call	Bond Future	8110.7100	8.1107	7994.5300	7.9945	1.432	0.0000	0.0000
2025/09/16	2037	07/05/2026	11.32	Put	Bond Future	368.8900	0.3689	380.3100	0.3803	3.096	0.0000	0.0000

0
0
0
0
0
0
0
300
0
300
0
300
188,729
0
0
5
0
0
0
1,970
0
1,970
0
1,930
0
1,930
0
1,930
0
1,030
0
1,030
0
142
0
142
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	
2025/09/16	2037	06/08/2026	11.30 Call	Bond Future	7741.3400	7.7413	7631.5500	7.6316	1.418	0.0000	0.0000
2025/09/16	2037	06/08/2026	11.30 Put	Bond Future	815.1400	0.8151	835.0500	0.8351	2.443	0.0000	0.0000
2025/09/16	2037	06/08/2026	10.70 Call	Bond Future	5271.9500	5.2720	5177.8400	5.1778	1.785	0.0000	0.0000
2025/09/16	2037	06/08/2026	10.70 Put	Bond Future	1628.4500	1.6285	1664.0400	1.6640	2.186	0.0000	0.0000
2025/09/16	2037	06/08/2026	10.02 Put	Bond Future	3397.8900	3.3979	3457.6900	3.4577	1.760	0.0000	0.0000
2025/09/16	2037	06/08/2026	10.02 Call	Bond Future	3103.8000	3.1038	3033.9000	3.0339	2.252	0.0000	0.0000
2025/09/16	2037	06/08/2026		Bond Future	10.0694	90.2586	10.0912	90.1289	0.217	0.0000	0.0000
2025/09/16	2037	06/08/2026	11.71 Call	Bond Future	9584.3000	9.5843	9467.6000	9.4676	1.218	0.0000	0.0000
2025/09/16	2037	06/08/2026	11.71 Put	Bond Future	512.5900	0.5126	525.5900	0.5256	2.536	0.0000	0.0000
2025/09/16	2037	05/11/2026		Bond Future	10.1759	91.8311	10.1986	91.6994	0.223	0.0000	0.0000
2025/09/16	2037	05/11/2026	10.62 Call	Bond Future	4981.1000	4.9811	4894.3600	4.8944	1.741	0.0000	0.0000
2025/09/16	2037	05/11/2026	10.62 Put	Bond Future	2447.6600	2.4477	2492.5800	2.4926	1.835	0.0000	0.0000
2025/09/16	2038	06/11/2025		Bond Future	144.9207	144.9207	144.7766	144.7766	0.099	0.0000	0.0000
2025/09/16	2038	06/11/2025	143.88 Call	Bond Future	1040.6500	1.0407	896.5500	0.8966	13.847	0.0000	0.0000
2025/09/16	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2038	05/02/2026		Bond Future	145.4334	145.4334	145.2868	145.2868	0.101	0.0000	0.0000
2025/09/16	2038	05/02/2026	143.20 Call	Bond Future	2233.3600	2.2334	2086.8100	2.0868	6.562	0.0000	0.0000
2025/09/16	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2038	07/05/2026		Bond Future	148.1390	148.1390	147.9900	147.9900	0.101	0.0000	0.0000
2025/09/16	2038	07/05/2026	144.53 Call	Bond Future	3609.0300	3.6090	3460.0000	3.4600	4.129	0.0000	0.0000
2025/09/16	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2038	06/08/2026		Bond Future	148.6620	148.6620	148.5109	148.5109	0.102	0.0000	0.0000
2025/09/16	2038	06/08/2026	144.72 Call	Bond Future	3942.0300	3.9420	3790.8900	3.7909	3.834	0.0000	0.0000
2025/09/16	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2038	05/11/2026		Bond Future	151.2907	151.2907	151.1373	151.1373	0.101	0.0000	0.0000
2025/09/16	2038	05/11/2026	146.31 Call	Bond Future	4980.6700	4.9807	4827.2500	4.8273	3.080	0.0000	0.0000
2025/09/16	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2040	06/11/2025		Bond Future	10.2484	93.2504	10.2679	93.1166	0.189	0.0000	0.0000
2025/09/16	2040	06/11/2025	11.84 Call	Bond Future	10077.6600	10.0777	9943.8800	9.9439	1.327	0.0000	0.0000
2025/09/16	2040	06/11/2025	11.84 Put	Bond Future	0.7700	0.0008	0.7900	0.0008	2.597	0.0000	0.0000
2025/09/16	2040	05/02/2026		Bond Future	10.3402	90.4506	10.3603	90.3145	0.194	0.0000	0.0000
2025/09/16	2040	05/02/2026	11.49 Call	Bond Future	7552.8700	7.5529	7425.2300	7.4252	1.690	0.0000	0.0000
2025/09/16	2040	05/02/2026	11.49 Put	Bond Future	222.6500	0.2227	231.1600	0.2312	3.822	0.0000	0.0000
2025/09/16	2040	05/02/2026	10.35 Put	Bond Future	2286.9400	2.2869	2345.1600	2.3452	2.546	0.0000	0.0000
2025/09/16	2040	05/02/2026	10.35 Call	Bond Future	2353.7000	2.3537	2275.7700	2.2758	3.311	0.0000	0.0000
2025/09/16	2040	05/02/2026	10.75 Call	Bond Future	3854.2700	3.8543	3752.9000	3.7529	2.630	0.0000	0.0000
2025/09/16	2040	05/02/2026	10.75 Put	Bond Future	1136.1800	1.1362	1170.9600	1.1710	3.061	0.0000	0.0000
2025/09/16	2040	05/02/2026	11.15 Call	Bond Future	5752.9700	5.7530	5634.2600	5.6343	2.063	0.0000	0.0000

0
2,541
0
2,541
0
2,541
0
0
0
0
0
0
0
2,931
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
36,656
0
0
36,701
0
0
0
680
0
680
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
2025/09/16	2040	05/02/2026	11.15 Put	Bond Future	496.1900	0.4962	513.6300	0.5136	3.515	0.0000	0.0000
2025/09/16	2040	05/02/2026	13.23 Call	Bond Future	16845.0400	16.8450	16708.9400	16.7089	0.808	0.0000	0.0000
2025/09/16	2040	05/02/2026	13.23 Put	Bond Future	1.1300	0.0011	1.1800	0.0012	4.425	0.0000	0.0000
2025/09/16	2040	05/02/2026	11.82 Put	Bond Future	98.3700	0.0984	102.2900	0.1023	3.985	0.0000	0.0000
2025/09/16	2040	05/02/2026	11.82 Call	Bond Future	9370.0700	9.3701	9237.8400	9.2378	1.411	0.0000	0.0000
2025/09/16	2040	07/05/2026	12.22 Call	Bond Future	11029.3800	11.0294	10897.6100	10.8976	1.195	0.0000	0.0000
2025/09/16	2040	07/05/2026	12.22 Put	Bond Future	221.4400	0.2214	228.2900	0.2283	3.093	0.0000	0.0000
2025/09/16	2040	07/05/2026	11.72 Call	Bond Future	8463.8900	8.4639	8339.5400	8.3395	1.469	0.0000	0.0000
2025/09/16	2040	07/05/2026	11.72 Put	Bond Future	486.9800	0.4870	501.2500	0.5013	2.930	0.0000	0.0000
2025/09/16	2040	07/05/2026	10.70 Put	Bond Future	2147.3500	2.1474	2196.0800	2.1961	2.269	0.0000	0.0000
2025/09/16	2040	07/05/2026	10.70 Call	Bond Future	3863.4600	3.8635	3773.5700	3.7736	2.327	0.0000	0.0000
2025/09/16	2040	07/05/2026	12.53 Call	Bond Future	12622.1400	12.6221	12487.7100	12.4877	1.065	0.0000	0.0000
2025/09/16	2040	07/05/2026	12.53 Put	Bond Future	131.8800	0.1319	136.0700	0.1361	3.177	0.0000	0.0000
2025/09/16	2040	07/05/2026	12.03 Call	Bond Future	10049.8900	10.0499	9920.4000	9.9204	1.288	0.0000	0.0000
2025/09/16	2040	07/05/2026	12.03 Put	Bond Future	300.2900	0.3003	309.4200	0.3094	3.040	0.0000	0.0000
2025/09/16	2040	07/05/2026	11.12 Put	Bond Future	1201.2400	1.2012	1232.3600	1.2324	2.591	0.0000	0.0000
2025/09/16	2040	07/05/2026	11.12 Call	Bond Future	5577.8400	5.5778	5470.3400	5.4703	1.927	0.0000	0.0000
2025/09/16	2040	07/05/2026		Bond Future	10.4388	92.1116	10.4596	91.9730	0.200	0.0000	0.0000
2025/09/16	2040	07/05/2026	11.67 Call	Bond Future	8211.0200	8.2110	8087.6900	8.0877	1.502	0.0000	0.0000
2025/09/16	2040	07/05/2026	11.67 Put	Bond Future	525.4900	0.5255	540.7800	0.5408	2.910	0.0000	0.0000
2025/09/16	2040	06/08/2026		Bond Future	10.5486	89.2828	10.5702	89.1419	0.205	0.0000	0.0000
2025/09/16	2040	06/08/2026	12.19 Call	Bond Future	10428.1100	10.4281	10301.4900	10.3015	1.214	0.0000	0.0000
2025/09/16	2040	06/08/2026	12.19 Put	Bond Future	579.1400	0.5791	593.4200	0.5934	2.466	0.0000	0.0000
2025/09/16	2040	05/11/2026		Bond Future	10.6600	90.8379	10.6823	90.6948	0.210	0.0000	0.0000
2025/09/16	2040	05/11/2026	11.06 Call	Bond Future	5335.5700	5.3356	5242.4600	5.2425	1.745	0.0000	0.0000
2025/09/16	2040	05/11/2026	11.06 Put	Bond Future	2823.2900	2.8233	2873.2500	2.8733	1.770	0.0000	0.0000
2025/09/16	2043	06/11/2025		Bond Future	110.4350	110.4350	112.3391	112.3391	1.724	0.0000	0.0000
2025/09/16	2043	06/11/2025	110.43 Call	Bond Future	1005.2209	1.0052	2232.4937	2.2325	122.090	0.0000	0.0000
2025/09/16	2043	06/11/2025	110.43 Put	Bond Future	1000.1909	1.0002	323.3937	0.3234	67.667	0.0000	0.0000
2025/09/16	2043	05/02/2026		Bond Future	109.6590	109.6590	111.5989	111.5989	1.769	0.0000	0.0000
2025/09/16	2043	05/02/2026	109.66 Call	Bond Future	1697.1361	1.6971	2848.3738	2.8484	67.834	0.0000	0.0000
2025/09/16	2043	05/02/2026	109.66 Put	Bond Future	1698.1361	1.6981	909.5238	0.9095	46.440	0.0000	0.0000
2025/09/16	2043	07/05/2026		Bond Future	111.6988	111.6988	113.6750	113.6750	1.769	0.0000	0.0000
2025/09/16	2043	07/05/2026	111.70 Call	Bond Future	2179.2493	2.1792	3321.8049	3.3218	52.429	0.0000	0.0000
2025/09/16	2043	07/05/2026	111.70 Put	Bond Future	2180.4093	2.1804	1346.7949	1.3468	38.232	0.0000	0.0000
2025/09/16	2043	06/08/2026		Bond Future	110.8874	110.8874	112.9006	112.9006	1.816	0.0000	0.0000
2025/09/16	2043	06/08/2026	110.88 Call	Bond Future	2495.3747	2.4954	3648.9462	3.6489	46.228	0.0000	0.0000
2025/09/16	2043	06/08/2026	110.88 Put	Bond Future	2487.9847	2.4880	1628.3862	1.6284	34.550	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
2025/09/16	2043	05/11/2026		Bond Future		112.8463	112.8463	114.8955	1.816	0.0000	0.0000
2025/09/16	2043	05/11/2026	112.84 Call	Bond Future		2809.4089	2.8094	3974.0745	41.456	0.0000	0.0000
2025/09/16	2043	05/11/2026	112.84 Put	Bond Future		2803.1389	2.8031	1918.5545	31.557	0.0000	0.0000
2025/09/16	2044	06/11/2025	11.75 Call	Bond Future		8137.8300	8.1378	7999.9500	1.694	0.0000	0.0000
2025/09/16	2044	06/11/2025	11.75 Put	Bond Future		7.5800	0.0076	7.8800	3.958	0.0000	0.0000
2025/09/16	2044	06/11/2025	11.25 Put	Bond Future		103.2400	0.1032	108.2900	4.892	0.0000	0.0000
2025/09/16	2044	06/11/2025	11.25 Call	Bond Future		5086.1800	5.0862	4953.0500	2.617	0.0000	0.0000
2025/09/16	2044	06/11/2025	12.20 Call	Bond Future		10798.5600	10.7986	10660.3900	1.280	0.0000	0.0000
2025/09/16	2044	06/11/2025	12.20 Put	Bond Future		0.5200	0.0005	0.5300	1.923	0.0000	0.0000
2025/09/16	2044	06/11/2025	12.25 Call	Bond Future		11085.6800	11.0857	10947.5100	1.246	0.0000	0.0000
2025/09/16	2044	06/11/2025	12.25 Put	Bond Future		0.3800	0.0004	0.3900	2.632	0.0000	0.0000
2025/09/16	2044	06/11/2025	12.00 Call	Bond Future		9632.6900	9.6327	9494.5600	1.434	0.0000	0.0000
2025/09/16	2044	06/11/2025	12.00 Put	Bond Future		1.7900	0.0018	1.8400	2.793	0.0000	0.0000
2025/09/16	2044	06/11/2025		Bond Future		10.5185	88.2052	10.5379	0.184	0.0000	0.0000
2025/09/16	2044	06/11/2025	11.88 Call	Bond Future		8920.1000	8.9201	8782.0500	1.548	0.0000	0.0000
2025/09/16	2044	06/11/2025	11.88 Put	Bond Future		3.6300	0.0036	3.7600	3.581	0.0000	0.0000
2025/09/16	2044	05/02/2026		Bond Future		10.6102	85.4382	10.6303	0.189	0.0000	0.0000
2025/09/16	2044	05/02/2026	11.56 Call	Bond Future		6665.5300	6.6655	6538.5400	1.905	0.0000	0.0000
2025/09/16	2044	05/02/2026	11.56 Put	Bond Future		379.9800	0.3800	393.7100	3.613	0.0000	0.0000
2025/09/16	2044	05/02/2026	11.25 Call	Bond Future		5061.3600	5.0614	4945.3000	2.293	0.0000	0.0000
2025/09/16	2044	05/02/2026	11.25 Put	Bond Future		744.5500	0.7446	769.2100	3.312	0.0000	0.0000
2025/09/16	2044	05/02/2026	11.50 Call	Bond Future		6346.0300	6.3460	6220.8000	1.973	0.0000	0.0000
2025/09/16	2044	05/02/2026	11.50 Put	Bond Future		435.5500	0.4356	451.0400	3.556	0.0000	0.0000
2025/09/16	2044	05/02/2026	11.45 Call	Bond Future		6082.6100	6.0826	5958.9800	2.033	0.0000	0.0000
2025/09/16	2044	05/02/2026	11.45 Put	Bond Future		486.8500	0.4869	503.9400	3.510	0.0000	0.0000
2025/09/16	2044	05/02/2026	10.90 Put	Bond Future		1473.3500	1.4734	1515.9500	2.891	0.0000	0.0000
2025/09/16	2044	05/02/2026	10.90 Call	Bond Future		3472.3900	3.4724	3374.2700	2.826	0.0000	0.0000
2025/09/16	2044	05/02/2026	10.07 Put	Bond Future		5014.0100	5.0140	5107.7900	1.870	0.0000	0.0000
2025/09/16	2044	05/02/2026	10.07 Call	Bond Future		1082.0100	1.0820	1035.0700	4.338	0.0000	0.0000
2025/09/16	2044	07/05/2026		Bond Future		10.7080	87.0072	10.7287	0.194	0.0000	0.0000
2025/09/16	2044	07/05/2026	11.80 Call	Bond Future		7724.3200	7.7243	7600.0700	1.609	0.0000	0.0000
2025/09/16	2044	07/05/2026	11.80 Put	Bond Future		668.9000	0.6689	687.9100	2.842	0.0000	0.0000
2025/09/16	2044	06/08/2026		Bond Future		10.8161	84.2104	10.8375	0.198	0.0000	0.0000
2025/09/16	2044	06/08/2026	12.42 Call	Bond Future		10523.1500	10.5232	10393.0600	1.236	0.0000	0.0000
2025/09/16	2044	06/08/2026	12.42 Put	Bond Future		642.2800	0.6423	657.8100	2.418	0.0000	0.0000
2025/09/16	2044	05/11/2026		Bond Future		10.9248	85.6769	10.9469	0.203	0.0000	0.0000
2025/09/16	2044	05/11/2026	11.34 Call	Bond Future		5609.6100	5.6096	5512.5200	1.731	0.0000	0.0000
2025/09/16	2044	05/11/2026	11.34 Put	Bond Future		2905.7000	2.9057	2956.5200	1.749	0.0000	0.0000

0
0
0
0
11,000
0
11,000
0
5,600
0
5,800
0
5,800
133,347
0
0
16
0
0
0
4,500
0
4,500
0
9,000
0
9,000
0
9,000
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
2025/09/16	2046	06/11/2025		Bond Future	123.8107	123.8107	123.5419	0.217	0.0000	0.0000
2025/09/16	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2046	06/11/2025	125.41 Put	Bond Future	1599.3000	1.5993	1868.1200	1.8681	16.809	0.0000
2025/09/16	2046	05/02/2026		Bond Future	126.1103	126.1103	125.8365	0.217	0.0000	0.0000
2025/09/16	2046	05/02/2026	121.65 Call	Bond Future	4460.3000	4.4603	4186.5400	4.1865	6.138	0.0000
2025/09/16	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2046	07/05/2026		Bond Future	126.1466	126.1466	125.8681	0.221	0.0000	0.0000
2025/09/16	2046	07/05/2026	124.95 Call	Bond Future	1196.5600	1.1966	918.0700	0.9181	23.274	0.0000
2025/09/16	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2046	06/08/2026		Bond Future	128.4802	128.4802	128.1969	0.221	0.0000	0.0000
2025/09/16	2046	06/08/2026	122.38 Call	Bond Future	6100.2200	6.1002	5816.9000	5.8169	4.644	0.0000
2025/09/16	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2046	05/11/2026		Bond Future	128.4041	128.4041	128.1168	0.224	0.0000	0.0000
2025/09/16	2046	05/11/2026	125.48 Call	Bond Future	2924.0800	2.9241	2636.7900	2.6368	9.825	0.0000
2025/09/16	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2050	06/11/2025		Bond Future	124.4830	124.4830	124.8975	0.333	0.0000	0.0000
2025/09/16	2050	06/11/2025	124.42 Call	Bond Future	62.9800	0.0630	477.5400	0.4775	658.241	0.0000
2025/09/16	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2050	05/02/2026		Bond Future	124.3674	124.3674	124.7897	0.340	0.0000	0.0000
2025/09/16	2050	05/02/2026	122.82 Call	Bond Future	1547.3500	1.5474	1969.7000	1.9697	27.295	0.0000
2025/09/16	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2050	07/05/2026		Bond Future	126.6811	126.6811	127.1113	0.340	0.0000	0.0000
2025/09/16	2050	07/05/2026	124.07 Call	Bond Future	2611.0800	2.6111	3041.3400	3.0413	16.478	0.0000
2025/09/16	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2050	06/08/2026		Bond Future	126.5541	126.5541	126.9929	0.347	0.0000	0.0000
2025/09/16	2050	06/08/2026	123.27 Call	Bond Future	3284.1300	3.2841	3722.8900	3.7229	13.360	0.0000
2025/09/16	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	2050	05/11/2026		Bond Future	128.7914	128.7914	129.2384	0.347	0.0000	0.0000
2025/09/16	2050	05/11/2026	123.84 Call	Bond Future	4951.4200	4.9514	5398.3700	5.3984	9.027	0.0000
2025/09/16	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	AL37	06/11/2025		Index Future	1210.8670	1210.8670	1209.2110	0.137	0.0000	0.0000
2025/09/16	AL37	05/02/2026		Index Future	1233.0630	1233.0630	1231.3770	0.137	0.0000	0.0000
2025/09/16	AL37	07/05/2026		Index Future	1255.7200	1255.7200	1254.0040	0.137	0.0000	0.0000

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

16,798

[illegible]

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
2025/09/16	AL37	06/08/2026		Index Future	1278.4350	1278.4350	1276.6910	0.136	0.0000	0.0000
2025/09/16	AL37	05/11/2026		Index Future	1301.0480	1301.0480	1299.2780	0.136	0.0000	0.0000
2025/09/16	AL7T	06/11/2025		Index Future	1494.2080	1494.2080	1491.6330	0.172	0.0000	0.0000
2025/09/16	AL7T	05/02/2026		Index Future	1521.5980	1521.5980	1518.9760	0.172	0.0000	0.0000
2025/09/16	AL7T	07/05/2026		Index Future	1549.5560	1549.5560	1546.8880	0.172	0.0000	0.0000
2025/09/16	AL7T	06/08/2026		Index Future	1577.5870	1577.5870	1574.8740	0.172	0.0000	0.0000
2025/09/16	AL7T	05/11/2026		Index Future	1605.4920	1605.4920	1602.7360	0.172	0.0000	0.0000
2025/09/16	ALBI	06/11/2025		Index Future	1260.7490	1260.7490	1258.8980	0.147	0.0000	0.0000
2025/09/16	ALBI	05/02/2026		Index Future	1283.8590	1283.8590	1281.9740	0.147	0.0000	0.0000
2025/09/16	ALBI	07/05/2026		Index Future	1307.4490	1307.4490	1305.5310	0.147	0.0000	0.0000
2025/09/16	ALBI	06/08/2026		Index Future	1331.1000	1331.1000	1329.1510	0.146	0.0000	0.0000
2025/09/16	ALBI	05/11/2026		Index Future	1354.6460	1354.6460	1352.6650	0.146	0.0000	0.0000
2025/09/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	0.000	0.0000	0.0000
2025/09/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/09/16	C2I9	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/16	ES33	06/11/2025		Bond Future	9.8473	88.5411	9.8871	88.3446	0.405	0.0000
2025/09/16	ES33	06/11/2025	12.01 Call	Bond Future	9890.8500	9.8909	9694.3600	9.6944	1.987	0.0000
2025/09/16	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/16	ES33	05/02/2026		Bond Future	9.9553	90.1857	9.9971	89.9856	0.419	0.0000
2025/09/16	ES33	05/02/2026	11.49 Call	Bond Future	6990.2400	6.9902	6790.1300	6.7901	2.863	0.0000
2025/09/16	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/16	ES33	07/05/2026		Bond Future	10.0652	88.0688	10.1089	87.8651	0.434	0.0000
2025/09/16	ES33	07/05/2026	11.69 Call	Bond Future	7188.2800	7.1883	6984.5800	6.9846	2.834	0.0000
2025/09/16	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/16	ES33	06/08/2026		Bond Future	10.1883	89.6972	10.2341	89.4899	0.449	0.0000
2025/09/16	ES33	06/08/2026	12.02 Call	Bond Future	7828.5600	7.8286	7621.2600	7.6213	2.648	0.0000
2025/09/16	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/16	ES33	05/11/2026		Bond Future	10.3308	87.4892	10.3788	87.2786	0.464	0.0000
2025/09/16	ES33	05/11/2026	10.83 Call	Bond Future	2160.8200	2.1608	1950.1800	1.9502	9.748	0.0000
2025/09/16	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/16	ES42	06/11/2025		Bond Future	10.5151	84.7738	10.5498	84.5379	0.330	0.0000
2025/09/16	ES42	06/11/2025	12.39 Call	Bond Future	11439.8700	11.4399	11204.0100	11.2040	2.062	0.0000
2025/09/16	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2025/09/16	ES42	05/02/2026		Bond Future	10.6077	86.3483	10.6436	86.1081	0.338	0.0000	0.0000
2025/09/16	ES42	05/02/2026	11.85 Call	Bond Future	7748.5900	7.7486	7508.4100	7.5084	3.100	0.0000	0.0000
2025/09/16	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	ES42	07/05/2026		Bond Future	10.7050	83.6899	10.7421	83.4453	0.347	0.0000	0.0000
2025/09/16	ES42	07/05/2026	12.20 Call	Bond Future	9048.4400	9.0484	8803.9100	8.8039	2.702	0.0000	0.0000
2025/09/16	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	ES42	06/08/2026		Bond Future	10.8085	85.2361	10.8469	84.9872	0.355	0.0000	0.0000
2025/09/16	ES42	06/08/2026	12.65 Call	Bond Future	10761.7600	10.7618	10512.8700	10.5129	2.313	0.0000	0.0000
2025/09/16	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	ES42	05/11/2026		Bond Future	10.9217	82.4774	10.9614	82.2244	0.364	0.0000	0.0000
2025/09/16	ES42	05/11/2026	11.66 Call	Bond Future	4512.5800	4.5126	4259.5900	4.2596	5.606	0.0000	0.0000
2025/09/16	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	GOVI	06/11/2025		GOVI	1239.2140	1239.2140	1237.4570	1237.4570	0.142	0.0000	0.0000
2025/09/16	GOVI	06/11/2025	1,112. Call 00	GOVI	1272140.0000	127.2140	1254570.0000	125.4570	1.381	0.0000	0.0000
2025/09/16	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	GOVI	05/02/2026		GOVI	1261.9300	1261.9300	1260.1410	1260.1410	0.142	0.0000	0.0000
2025/09/16	GOVI	05/02/2026	1,150. Call 00	GOVI	1119300.0000	111.9300	1101410.0000	110.1410	1.598	0.0000	0.0000
2025/09/16	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	GOVI	07/05/2026		GOVI	1285.1170	1285.1170	1283.2960	1283.2960	0.142	0.0000	0.0000
2025/09/16	GOVI	07/05/2026	1,177. Call 00	GOVI	1081170.0000	108.1170	1062960.0000	106.2960	1.684	0.0000	0.0000
2025/09/16	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	GOVI	06/08/2026		GOVI	1308.3640	1308.3640	1306.5130	1306.5130	0.141	0.0000	0.0000
2025/09/16	GOVI	06/08/2026	1,189. Call 00	GOVI	1193640.0000	119.3640	1175130.0000	117.5130	1.551	0.0000	0.0000
2025/09/16	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	GOVI	05/11/2026		GOVI	1331.5070	1331.5070	1329.6280	1329.6280	0.141	0.0000	0.0000
2025/09/16	GOVI	05/11/2026	1,277. Call 00	GOVI	545070.0000	54.5070	526280.0000	52.6280	3.447	0.0000	0.0000
2025/09/16	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/16	I258	06/11/2025		Bond Future	112.8376	112.8376	112.8413	112.8413	0.003	0.0000	0.0000
2025/09/16	I258	06/11/2025	112.39 Call	Bond Future	1743.4989	1.7435	1731.0671	1.7311	0.713	0.0000	0.0000
2025/09/16	I258	06/11/2025	112.39 Put	Bond Future	1295.8589	1.2959	1279.7371	1.2797	1.244	0.0000	0.0000
2025/09/16	I258	05/02/2026		Bond Future	112.1061	112.1061	112.1104	112.1104	0.004	0.0000	0.0000
2025/09/16	I258	05/02/2026	111.65 Call	Bond Future	2782.0148	2.7820	2775.4390	2.7754	0.236	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
606
0
0
0
0
0
0
42
0
0
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	
2025/09/16	I258	05/02/2026	111.65 Put	Bond Future	2325.9448	2.3259	2315.0690	2.3151	0.468	0.0000	0.0000
2025/09/16	I258	07/05/2026		Bond Future	114.1916	114.1916	114.1960	114.1960	0.004	0.0000	0.0000
2025/09/16	I258	07/05/2026	113.73 Call	Bond Future	3562.2872	3.5623	3557.5797	3.5576	0.132	0.0000	0.0000
2025/09/16	I258	07/05/2026	113.73 Put	Bond Future	3100.7272	3.1007	3091.5597	3.0916	0.296	0.0000	0.0000
2025/09/16	I258	06/08/2026		Bond Future	113.4262	113.4262	113.4313	113.4313	0.004	0.0000	0.0000
2025/09/16	I258	06/08/2026	112.95 Call	Bond Future	4174.3214	4.1743	4170.9677	4.1710	0.080	0.0000	0.0000
2025/09/16	I258	06/08/2026	112.95 Put	Bond Future	3698.0814	3.6981	3689.7177	3.6897	0.226	0.0000	0.0000
2025/09/16	I258	05/11/2026		Bond Future	115.4302	115.4302	115.4356	115.4356	0.005	0.0000	0.0000
2025/09/16	I258	05/11/2026	114.95 Call	Bond Future	4755.8433	4.7558	4753.3293	4.7533	0.053	0.0000	0.0000
2025/09/16	I258	05/11/2026	114.95 Put	Bond Future	4275.6633	4.2757	4267.7393	4.2677	0.185	0.0000	0.0000
2025/09/16	IGOV	06/11/2025		Index Future	397.0820	397.0820	397.3840	397.3840	0.076	0.0000	0.0000
2025/09/16	IGOV	05/02/2026		Index Future	404.4580	404.4580	404.7650	404.7650	0.076	0.0000	0.0000
2025/09/16	IGOV	07/05/2026		Index Future	411.9850	411.9850	412.2980	412.2980	0.076	0.0000	0.0000
2025/09/16	IGOV	06/08/2026		Index Future	419.5310	419.5310	419.8510	419.8510	0.076	0.0000	0.0000
2025/09/16	IGOV	05/11/2026		Index Future	427.0430	427.0430	427.3710	427.3710	0.077	0.0000	0.0000
2025/09/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/09/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/09/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/16	R033	06/11/2025		Bond Future	8.7336	107.9224	8.7637	107.7543	0.345	0.0000	0.0000
2025/09/16	R033	06/11/2025	10.33 Call	Bond Future	8467.0100	8.4670	8298.9000	8.2989	1.985	0.0000	0.0000
2025/09/16	R033	06/11/2025	10.33 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	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
2025/09/16	R033	05/02/2026		Bond Future	8.7985	109.9007	8.8301	109.7295	0.359	0.0000	0.0000
2025/09/16	R033	05/02/2026	10.49 Call	Bond Future	8706.1000	8.7061	8536.4600	8.5365	1.949	0.0000	0.0000
2025/09/16	R033	05/02/2026	10.49 Put	Bond Future	15.2100	0.0152	16.7700	0.0168	10.256	0.0000	0.0000
2025/09/16	R033	07/05/2026		Bond Future	8.8669	106.8758	8.9000	106.7016	0.374	0.0000	0.0000
2025/09/16	R033	07/05/2026	10.38 Call	Bond Future	7692.8300	7.6928	7526.6600	7.5267	2.160	0.0000	0.0000
2025/09/16	R033	07/05/2026	10.38 Put	Bond Future	105.2700	0.1053	113.2900	0.1133	7.619	0.0000	0.0000
2025/09/16	R033	06/08/2026		Bond Future	8.9463	108.8269	8.9812	108.6499	0.390	0.0000	0.0000
2025/09/16	R033	06/08/2026	10.25 Call	Bond Future	6724.7800	6.7248	6567.9000	6.5679	2.333	0.0000	0.0000
2025/09/16	R033	06/08/2026	10.25 Put	Bond Future	352.1100	0.3521	372.3100	0.3723	5.737	0.0000	0.0000
2025/09/16	R033	05/11/2026		Bond Future	9.0410	105.6847	9.0776	105.5049	0.405	0.0000	0.0000
2025/09/16	R033	05/11/2026	9.33 Call	Bond Future	3045.7900	3.0458	2934.8400	2.9348	3.643	0.0000	0.0000
2025/09/16	R033	05/11/2026	9.33 Put	Bond Future	1637.9400	1.6379	1706.8600	1.7069	4.208	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.30 Call	Bond Future	6134.9500	6.1350	5955.8100	5.9558	2.920	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.30 Put	Bond Future	12.9800	0.0130	14.4900	0.0145	11.633	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.68 Call	Bond Future	8204.5400	8.2045	8024.0200	8.0240	2.200	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.68 Put	Bond Future	1.1100	0.0011	1.2400	0.0012	11.712	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.50 Call	Bond Future	7229.0400	7.2290	7048.8200	7.0488	2.493	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.50 Put	Bond Future	3.6200	0.0036	4.0500	0.0041	11.878	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.15 Call	Bond Future	5313.3500	5.3134	5136.1600	5.1362	3.335	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.15 Put	Bond Future	30.7500	0.0308	34.2100	0.0342	11.252	0.0000	0.0000
2025/09/16	R035	06/11/2025	9.77 Put	Bond Future	197.4300	0.1974	216.4600	0.2165	9.639	0.0000	0.0000
2025/09/16	R035	06/11/2025	9.77 Call	Bond Future	3307.4100	3.3074	3145.7900	3.1458	4.887	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.00 Put	Bond Future	0.1100	0.0001	0.1200	0.0001	9.091	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.00 Call	Bond Future	9907.6200	9.9076	9726.9800	9.7270	1.823	0.0000	0.0000
2025/09/16	R035	06/11/2025	9.91 Put	Bond Future	105.0000	0.1050	115.8400	0.1158	10.324	0.0000	0.0000
2025/09/16	R035	06/11/2025	9.91 Call	Bond Future	4023.2200	4.0232	3853.4100	3.8534	4.221	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.41 Put	Bond Future	6.5400	0.0065	7.3200	0.0073	11.927	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.41 Call	Bond Future	6737.6100	6.7376	6557.7400	6.5577	2.670	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.43 Call	Bond Future	12129.5900	12.1296	11948.9400	11.9489	1.489	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.44 Put	Bond Future	5.3900	0.0054	6.0300	0.0060	11.874	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.44 Call	Bond Future	6901.6500	6.9017	6721.6400	6.7216	2.608	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.94 Put	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.94 Call	Bond Future	9591.5000	9.5915	9410.8700	9.4109	1.883	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.99 Call	Bond Future	14911.4200	14.9114	14730.7700	14.7308	1.211	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.08 Put	Bond Future	44.7500	0.0448	49.6700	0.0497	10.994	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.08 Call	Bond Future	4932.1400	4.9321	4756.4100	4.7564	3.563	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
50
0
8,500
0
250
0
250
0
250
0
0
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
300

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
2025/09/16	R035	06/11/2025	10.58 Put	Bond Future		2.1700	0.0022	2.4200	0.0024	11.521	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.58 Call	Bond Future		7664.0100	7.6640	7483.6100	7.4836	2.354	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.67 Call	Bond Future		13337.0100	13.3370	13156.3600	13.1564	1.355	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.67 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.95 Call	Bond Future		14716.8000	14.7168	14536.1500	14.5362	1.228	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.95 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.45 Call	Bond Future		12231.0900	12.2311	12050.4400	12.0504	1.477	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.45 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.95 Put	Bond Future		0.1600	0.0002	0.1800	0.0002	12.500	0.0000	0.0000
2025/09/16	R035	06/11/2025	10.95 Call	Bond Future		9644.2900	9.6443	9463.6600	9.4637	1.873	0.0000	0.0000
2025/09/16	R035	06/11/2025		Bond Future		9.2457	99.4615	9.2756	99.2809	0.323	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.20 Call	Bond Future		10950.5700	10.9506	10769.9300	10.7699	1.650	0.0000	0.0000
2025/09/16	R035	06/11/2025	11.20 Put	Bond Future		0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2025/09/16	R035	05/02/2026		Bond Future		9.3236	101.2847	9.3548	101.1008	0.334	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.79 Call	Bond Future		8258.8500	8.2589	8080.2900	8.0803	2.162	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.79 Put	Bond Future		68.6300	0.0686	74.0400	0.0740	7.883	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.44 Put	Bond Future		178.6300	0.1786	191.4800	0.1915	7.194	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.44 Call	Bond Future		6499.5200	6.4995	6328.4000	6.3284	2.633	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.94 Put	Bond Future		44.3800	0.0444	47.9900	0.0480	8.134	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.94 Call	Bond Future		9020.1000	9.0201	8839.7400	8.8397	2.000	0.0000	0.0000
2025/09/16	R035	05/02/2026	12.44 Call	Bond Future		16343.9800	16.3440	16160.0300	16.1600	1.125	0.0000	0.0000
2025/09/16	R035	05/02/2026	12.44 Put	Bond Future		0.1500	0.0002	0.1700	0.0002	13.333	0.0000	0.0000
2025/09/16	R035	05/02/2026	11.17 Call	Bond Future		10184.2900	10.1843	10002.1900	10.0022	1.788	0.0000	0.0000
2025/09/16	R035	05/02/2026	11.17 Put	Bond Future		21.9800	0.0220	23.8500	0.0239	8.508	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.67 Call	Bond Future		7651.1200	7.6511	7474.5200	7.4745	2.308	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.67 Put	Bond Future		96.0100	0.0960	103.3800	0.1034	7.676	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.17 Put	Bond Future		356.7800	0.3568	380.0400	0.3800	6.519	0.0000	0.0000
2025/09/16	R035	05/02/2026	10.17 Call	Bond Future		5199.8900	5.1999	5039.1800	5.0392	3.091	0.0000	0.0000
2025/09/16	R035	05/02/2026	11.00 Put	Bond Future		37.0800	0.0371	40.1400	0.0401	8.252	0.0000	0.0000
2025/09/16	R035	05/02/2026	11.00 Call	Bond Future		9324.4200	9.3244	9143.5100	9.1435	1.940	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.66 Call	Bond Future		7303.3500	7.3034	7135.7800	7.1358	2.294	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.66 Put	Bond Future		362.1300	0.3621	381.8100	0.3818	5.435	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.16 Call	Bond Future		5111.5300	5.1115	4964.0000	4.9640	2.886	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.16 Put	Bond Future		842.8800	0.8429	882.6000	0.8826	4.712	0.0000	0.0000
2025/09/16	R035	07/05/2026	9.66 Put	Bond Future		1784.3800	1.7844	1853.7900	1.8538	3.890	0.0000	0.0000
2025/09/16	R035	07/05/2026	9.66 Call	Bond Future		3274.8900	3.2749	3157.0500	3.1571	3.598	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.71 Call	Bond Future		7534.9100	7.5349	7365.9000	7.3659	2.243	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.71 Put	Bond Future		332.0600	0.3321	350.3000	0.3503	5.493	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.21 Call	Bond Future		5318.3300	5.3183	5168.3300	5.1683	2.820	0.0000	0.0000

0
300
0
300
0
250
0
250
0
250
121,107
0
0
0
0
0
0
2,000
0
2,000
0
2,000
0
250
0
250
0
250
0
0
0
200
0
200
0
200
0
350
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	
2025/09/16	R035	07/05/2026	10.21 Put	Bond Future	777.7500	0.7778	815.0000	0.8150	4.789	0.0000	0.0000
2025/09/16	R035	07/05/2026	9.71 Put	Bond Future	1663.7400	1.6637	1729.8600	1.7299	3.974	0.0000	0.0000
2025/09/16	R035	07/05/2026	9.71 Call	Bond Future	3436.9500	3.4370	3315.8200	3.3158	3.524	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.64 Call	Bond Future	7211.2300	7.2112	7044.2600	7.0443	2.315	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.64 Put	Bond Future	374.9400	0.3749	395.2200	0.3952	5.409	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.14 Call	Bond Future	5029.8800	5.0299	4883.3600	4.8834	2.913	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.14 Put	Bond Future	870.3000	0.8703	911.0300	0.9110	4.680	0.0000	0.0000
2025/09/16	R035	07/05/2026	9.64 Put	Bond Future	1834.4700	1.8345	1905.2100	1.9052	3.856	0.0000	0.0000
2025/09/16	R035	07/05/2026	9.64 Call	Bond Future	3211.5900	3.2116	3095.0800	3.0951	3.628	0.0000	0.0000
2025/09/16	R035	07/05/2026		Bond Future	9.3996	98.6420	9.4320	98.4547	0.345	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.86 Call	Bond Future	8236.3700	8.2364	8063.5600	8.0636	2.098	0.0000	0.0000
2025/09/16	R035	07/05/2026	10.86 Put	Bond Future	254.6600	0.2547	269.1000	0.2691	5.670	0.0000	0.0000
2025/09/16	R035	06/08/2026		Bond Future	9.4862	100.4433	9.5200	100.2529	0.357	0.0000	0.0000
2025/09/16	R035	06/08/2026	11.06 Call	Bond Future	8782.9600	8.7830	8612.2700	8.6123	1.943	0.0000	0.0000
2025/09/16	R035	06/08/2026	11.06 Put	Bond Future	420.3800	0.4204	440.0900	0.4401	4.689	0.0000	0.0000
2025/09/16	R035	05/11/2026		Bond Future	9.5882	97.6953	9.6235	97.5018	0.368	0.0000	0.0000
2025/09/16	R035	05/11/2026	10.03 Call	Bond Future	4549.5600	4.5496	4424.4100	4.4244	2.751	0.0000	0.0000
2025/09/16	R035	05/11/2026	10.03 Put	Bond Future	2162.7700	2.1628	2231.0600	2.2311	3.158	0.0000	0.0000
2025/09/16	R038	06/11/2025		Bond Future	9.8472	108.4956	9.8666	108.3513	0.197	0.0000	0.0000
2025/09/16	R038	06/11/2025	11.24 Call	Bond Future	9677.9000	9.6779	9533.6900	9.5337	1.490	0.0000	0.0000
2025/09/16	R038	06/11/2025	11.24 Put	Bond Future	1.7400	0.0017	1.8000	0.0018	3.448	0.0000	0.0000
2025/09/16	R038	06/11/2025	12.33 Call	Bond Future	16388.5900	16.3886	16244.3200	16.2443	0.880	0.0000	0.0000
2025/09/16	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R038	06/11/2025	10.98 Put	Bond Future	8.9400	0.0089	9.3600	0.0094	4.698	0.0000	0.0000
2025/09/16	R038	06/11/2025	10.98 Call	Bond Future	7977.1900	7.9772	7833.3400	7.8333	1.803	0.0000	0.0000
2025/09/16	R038	05/02/2026		Bond Future	9.9360	110.4844	9.9562	110.3374	0.203	0.0000	0.0000
2025/09/16	R038	05/02/2026	11.44 Call	Bond Future	10279.6300	10.2796	10136.0900	10.1361	1.396	0.0000	0.0000
2025/09/16	R038	05/02/2026	11.44 Put	Bond Future	80.4900	0.0805	83.9700	0.0840	4.324	0.0000	0.0000
2025/09/16	R038	07/05/2026		Bond Future	10.0283	107.0289	10.0492	106.8794	0.209	0.0000	0.0000
2025/09/16	R038	07/05/2026	11.40 Call	Bond Future	9534.5300	9.5345	9396.8700	9.3969	1.444	0.0000	0.0000
2025/09/16	R038	07/05/2026	11.40 Put	Bond Future	354.8500	0.3549	366.7100	0.3667	3.342	0.0000	0.0000
2025/09/16	R038	06/08/2026		Bond Future	10.1296	108.9827	10.1514	108.8307	0.215	0.0000	0.0000
2025/09/16	R038	06/08/2026	11.77 Call	Bond Future	11168.4100	11.1684	11030.9000	11.0309	1.231	0.0000	0.0000
2025/09/16	R038	06/08/2026	11.77 Put	Bond Future	542.6600	0.5427	557.1500	0.5572	2.670	0.0000	0.0000
2025/09/16	R038	05/11/2026		Bond Future	10.2418	105.4017	10.2644	105.2474	0.221	0.0000	0.0000
2025/09/16	R038	05/11/2026	10.72 Call	Bond Future	5663.6700	5.6637	5559.9100	5.5599	1.832	0.0000	0.0000
2025/09/16	R038	05/11/2026	10.72 Put	Bond Future	2467.9100	2.4679	2518.4300	2.5184	2.047	0.0000	0.0000
2025/09/16	R053	06/11/2025		Bond Future	10.3996	112.3652	10.4190	112.1733	0.187	0.0000	0.0000

350
0
350
0
250
0
250
0
250
0
0
0
0
0
0
0
0
0
0
6,697
0
0
0
1,770
0
1,770
0
0
0
0
0
0
0
0
0
0
0
0
0
0
28,906

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	
2025/09/16	R053	06/11/2025	11.76 Call	Bond Future	12154.7300	12.1547	11962.9900	11.9630	1.577	0.0000	0.0000
2025/09/16	R053	06/11/2025	11.76 Put	Bond Future	3.8600	0.0039	4.0100	0.0040	3.886	0.0000	0.0000
2025/09/16	R053	05/02/2026		Bond Future	10.4837	114.4248	10.5037	114.2295	0.192	0.0000	0.0000
2025/09/16	R053	05/02/2026	11.49 Call	Bond Future	9534.4200	9.5344	9355.8100	9.3558	1.873	0.0000	0.0000
2025/09/16	R053	05/02/2026	11.49 Put	Bond Future	443.3600	0.4434	460.1000	0.4601	3.776	0.0000	0.0000
2025/09/16	R053	07/05/2026		Bond Future	10.5698	110.6647	10.5906	110.4659	0.196	0.0000	0.0000
2025/09/16	R053	07/05/2026	11.69 Call	Bond Future	10683.2000	10.6832	10508.5700	10.5086	1.635	0.0000	0.0000
2025/09/16	R053	07/05/2026	11.69 Put	Bond Future	793.7100	0.7937	817.8700	0.8179	3.044	0.0000	0.0000
2025/09/16	R053	06/08/2026		Bond Future	10.6626	112.6847	10.6841	112.4825	0.201	0.0000	0.0000
2025/09/16	R053	06/08/2026	12.28 Call	Bond Future	14474.4800	14.4745	14294.0500	14.2941	1.247	0.0000	0.0000
2025/09/16	R053	06/08/2026	12.28 Put	Bond Future	901.0900	0.9011	922.8500	0.9229	2.415	0.0000	0.0000
2025/09/16	R053	05/11/2026		Bond Future	10.7628	108.7900	10.7850	108.5846	0.206	0.0000	0.0000
2025/09/16	R053	05/11/2026	11.21 Call	Bond Future	7711.9900	7.7120	7574.9200	7.5749	1.777	0.0000	0.0000
2025/09/16	R053	05/11/2026	11.21 Put	Bond Future	3697.7200	3.6977	3766.0500	3.7661	1.848	0.0000	0.0000
2025/09/16	R186	06/11/2025		Bond Future	7.3746	107.3576	7.4200	107.3089	0.616	0.0000	0.0000
2025/09/16	R186	06/11/2025	8.13 Call	Bond Future	806.7100	0.8067	757.9700	0.7580	6.042	0.0000	0.0000
2025/09/16	R186	06/11/2025	8.13 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/16	R186	05/02/2026		Bond Future	7.3616	104.0216	7.4209	103.9719	0.805	0.0000	0.0000
2025/09/16	R186	05/02/2026	8.43 Call	Bond Future	890.0700	0.8901	840.8700	0.8409	5.528	0.0000	0.0000
2025/09/16	R186	05/02/2026	8.43 Put	Bond Future	0.9000	0.0009	1.3200	0.0013	46.667	0.0000	0.0000
2025/09/16	R186	07/05/2026		Bond Future	7.3393	105.9320	7.4237	105.8816	1.149	0.0000	0.0000
2025/09/16	R186	07/05/2026	8.69 Call	Bond Future	804.6500	0.8047	755.3000	0.7553	6.133	0.0000	0.0000
2025/09/16	R186	07/05/2026	8.69 Put	Bond Future	2.6200	0.0026	3.6800	0.0037	40.458	0.0000	0.0000
2025/09/16	R186	06/08/2026		Bond Future	7.3045	102.5612	7.4469	102.5102	1.950	0.0000	0.0000
2025/09/16	R186	06/08/2026	8.57 Call	Bond Future	461.6600	0.4617	414.7600	0.4148	10.159	0.0000	0.0000
2025/09/16	R186	06/08/2026	8.57 Put	Bond Future	9.7300	0.0097	13.8900	0.0139	42.754	0.0000	0.0000
2025/09/16	R186	05/11/2026		Bond Future	7.6894	104.3487	8.1338	104.2971	5.780	0.0000	0.0000
2025/09/16	R186	05/11/2026	8.12 Call	Bond Future	88.2800	0.0883	59.0900	0.0591	33.065	0.0000	0.0000
2025/09/16	R186	05/11/2026	8.12 Put	Bond Future	38.2600	0.0383	60.7000	0.0607	58.651	0.0000	0.0000
2025/09/16	R202	06/11/2025		Bond Future	278.7921	278.7921	279.7665	279.7665	0.350	0.0000	0.0000
2025/09/16	R202	06/11/2025	275.64 Call	Bond Future	3152.0800	3.1521	4126.4800	4.1265	30.913	0.0000	0.0000
2025/09/16	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R202	05/02/2026		Bond Future	278.6006	278.6006	279.5935	279.5935	0.356	0.0000	0.0000
2025/09/16	R202	05/02/2026	277.82 Call	Bond Future	780.6200	0.7806	1773.4600	1.7735	127.186	0.0000	0.0000
2025/09/16	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R202	07/05/2026		Bond Future	283.7840	283.7840	284.7956	284.7956	0.356	0.0000	0.0000
2025/09/16	R202	07/05/2026	277.55 Call	Bond Future	6234.0200	6.2340	7245.6300	7.2456	16.227	0.0000	0.0000
2025/09/16	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

	0
	0
	0
	0
	0
10,000	0
	0
	0
	0
	0
	0
	0
	0
	0
79,103	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
1,033	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	
2025/09/16	R202	06/08/2026		Bond Future		283.5726	283.5726	284.6038	284.6038	0.364	0.0000	0.0000
2025/09/16	R202	06/08/2026	278.86 Call	Bond Future		4712.5700	4.7126	5743.8200	5.7438	21.883	0.0000	0.0000
2025/09/16	R202	06/08/2026	278.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R202	05/11/2026		Bond Future		288.5867	288.5867	289.6373	289.6373	0.364	0.0000	0.0000
2025/09/16	R202	05/11/2026	280.46 Call	Bond Future		8126.7300	8.1267	9177.3400	9.1773	12.928	0.0000	0.0000
2025/09/16	R202	05/11/2026	280.46 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R209	06/11/2025		Bond Future		9.4989	79.5527	9.5389	79.3299	0.421	0.0000	0.0000
2025/09/16	R209	06/11/2025	11.27 Call	Bond Future		9123.5700	9.1236	8900.8300	8.9008	2.441	0.0000	0.0000
2025/09/16	R209	06/11/2025	11.27 Put	Bond Future		0.1100	0.0001	0.1300	0.0001	18.182	0.0000	0.0000
2025/09/16	R209	05/02/2026		Bond Future		9.5733	81.0109	9.6148	80.7841	0.433	0.0000	0.0000
2025/09/16	R209	05/02/2026	10.93 Call	Bond Future		7092.3200	7.0923	6875.4300	6.8754	3.058	0.0000	0.0000
2025/09/16	R209	05/02/2026	10.93 Put	Bond Future		93.2300	0.0932	103.1800	0.1032	10.673	0.0000	0.0000
2025/09/16	R209	07/05/2026		Bond Future		9.6505	79.3474	9.6935	79.1165	0.446	0.0000	0.0000
2025/09/16	R209	07/05/2026	11.07 Call	Bond Future		7455.4000	7.4554	7245.2500	7.2453	2.819	0.0000	0.0000
2025/09/16	R209	07/05/2026	11.07 Put	Bond Future		277.8100	0.2778	298.5700	0.2986	7.473	0.0000	0.0000
2025/09/16	R209	06/08/2026		Bond Future		9.7361	80.7963	9.7808	80.5614	0.458	0.0000	0.0000
2025/09/16	R209	06/08/2026	11.39 Call	Bond Future		8521.5200	8.5215	8310.7000	8.3107	2.474	0.0000	0.0000
2025/09/16	R209	06/08/2026	11.39 Put	Bond Future		391.7100	0.3917	415.8100	0.4158	6.153	0.0000	0.0000
2025/09/16	R209	05/11/2026		Bond Future		9.8321	79.0559	9.8784	78.8171	0.471	0.0000	0.0000
2025/09/16	R209	05/11/2026	10.32 Call	Bond Future		4450.3300	4.4503	4294.2400	4.2942	3.507	0.0000	0.0000
2025/09/16	R209	05/11/2026	10.32 Put	Bond Future		1981.5500	1.9816	2064.2200	2.0642	4.172	0.0000	0.0000
2025/09/16	R210	06/11/2025		Bond Future		253.6092	253.6092	253.6737	253.6737	0.025	0.0000	0.0000
2025/09/16	R210	06/11/2025	252.14 Call	Bond Future		1469.1700	1.4692	1533.6900	1.5337	4.392	0.0000	0.0000
2025/09/16	R210	06/11/2025	252.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R210	05/02/2026		Bond Future		258.3198	258.3198	258.3855	258.3855	0.025	0.0000	0.0000
2025/09/16	R210	05/02/2026	253.10 Call	Bond Future		5219.7900	5.2198	5285.5200	5.2855	1.259	0.0000	0.0000
2025/09/16	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R210	07/05/2026		Bond Future		259.6240	259.6240	259.6916	259.6916	0.026	0.0000	0.0000
2025/09/16	R210	07/05/2026	255.40 Call	Bond Future		4223.9900	4.2240	4291.5700	4.2916	1.600	0.0000	0.0000
2025/09/16	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R210	06/08/2026		Bond Future		264.4276	264.4276	264.4971	264.4971	0.026	0.0000	0.0000
2025/09/16	R210	06/08/2026	259.84 Call	Bond Future		4587.5700	4.5876	4657.1100	4.6571	1.516	0.0000	0.0000
2025/09/16	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R210	05/11/2026		Bond Future		265.5456	265.5456	265.6178	265.6178	0.027	0.0000	0.0000
2025/09/16	R210	05/11/2026	253.33 Call	Bond Future		12215.5600	12.2156	12287.8400	12.2878	0.592	0.0000	0.0000
2025/09/16	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R213	06/11/2025		Bond Future		8.1801	96.3804	8.2157	96.2345	0.435	0.0000	0.0000

0
0
0
0
0
0
0
19,984
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,206
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
84,626

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	
2025/09/16	R213	06/11/2025	10.05 Call	Bond Future	7310.7900	7.3108	7164.8600	7.1649	1.996	0.0000	0.0000
2025/09/16	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	R213	05/02/2026		Bond Future	8.2297	98.1471	8.2674	97.9985	0.459	0.0000	0.0000
2025/09/16	R213	05/02/2026	9.89 Call	Bond Future	6289.7900	6.2898	6142.8600	6.1429	2.336	0.0000	0.0000
2025/09/16	R213	05/02/2026	9.89 Put	Bond Future	12.9200	0.0129	14.5600	0.0146	12.693	0.0000	0.0000
2025/09/16	R213	07/05/2026		Bond Future	8.2762	96.3981	8.3163	96.2469	0.484	0.0000	0.0000
2025/09/16	R213	07/05/2026	9.80 Call	Bond Future	5636.0700	5.6361	5492.4500	5.4925	2.548	0.0000	0.0000
2025/09/16	R213	07/05/2026	9.80 Put	Bond Future	82.6900	0.0827	90.2700	0.0903	9.167	0.0000	0.0000
2025/09/16	R213	06/08/2026		Bond Future	8.3353	98.1589	8.3779	98.0052	0.511	0.0000	0.0000
2025/09/16	R213	06/08/2026	9.69 Call	Bond Future	4967.3000	4.9673	4830.1100	4.8301	2.762	0.0000	0.0000
2025/09/16	R213	06/08/2026	9.69 Put	Bond Future	224.5700	0.2246	241.1000	0.2411	7.361	0.0000	0.0000
2025/09/16	R213	05/11/2026		Bond Future	8.4183	96.3225	8.4637	96.1664	0.539	0.0000	0.0000
2025/09/16	R213	05/11/2026	8.75 Call	Bond Future	2433.2800	2.4333	2337.3300	2.3373	3.943	0.0000	0.0000
2025/09/16	R213	05/11/2026	8.75 Put	Bond Future	1300.1200	1.3001	1360.2600	1.3603	4.626	0.0000	0.0000
2025/09/16	R214	06/11/2025		Bond Future	10.1795	73.0389	10.2143	72.8291	0.341	0.0000	0.0000
2025/09/16	R214	06/11/2025	11.64 Call	Bond Future	8107.9900	8.1080	7898.4000	7.8984	2.585	0.0000	0.0000
2025/09/16	R214	06/11/2025	11.64 Put	Bond Future	1.4300	0.0014	1.6400	0.0016	14.685	0.0000	0.0000
2025/09/16	R214	05/02/2026		Bond Future	10.2641	74.3777	10.3000	74.1641	0.350	0.0000	0.0000
2025/09/16	R214	05/02/2026	11.26 Call	Bond Future	5870.7500	5.8708	5678.2400	5.6782	3.279	0.0000	0.0000
2025/09/16	R214	05/02/2026	11.26 Put	Bond Future	268.1900	0.2682	289.2900	0.2893	7.868	0.0000	0.0000
2025/09/16	R214	07/05/2026		Bond Future	10.3464	72.4458	10.3834	72.2283	0.358	0.0000	0.0000
2025/09/16	R214	07/05/2026	11.53 Call	Bond Future	6964.5900	6.9646	6774.3900	6.7744	2.731	0.0000	0.0000
2025/09/16	R214	07/05/2026	11.53 Put	Bond Future	462.2500	0.4623	489.5000	0.4895	5.895	0.0000	0.0000
2025/09/16	R214	06/08/2026		Bond Future	10.4369	73.7688	10.4751	73.5476	0.366	0.0000	0.0000
2025/09/16	R214	06/08/2026	11.97 Call	Bond Future	8674.2900	8.6743	8479.2900	8.4793	2.248	0.0000	0.0000
2025/09/16	R214	06/08/2026	11.97 Put	Bond Future	531.3200	0.5313	557.5600	0.5576	4.939	0.0000	0.0000
2025/09/16	R214	05/11/2026		Bond Future	10.5374	71.7597	10.5769	71.5348	0.375	0.0000	0.0000
2025/09/16	R214	05/11/2026	10.97 Call	Bond Future	4769.2800	4.7693	4623.9400	4.6239	3.047	0.0000	0.0000
2025/09/16	R214	05/11/2026	10.97 Put	Bond Future	2360.6900	2.3607	2440.2500	2.4403	3.370	0.0000	0.0000
2025/09/16	R248	06/11/2025		Bond Future	10.5079	86.6890	10.5273	86.5441	0.185	0.0000	0.0000
2025/09/16	R248	06/11/2025	11.74 Call	Bond Future	8454.3100	8.4543	8309.7800	8.3098	1.710	0.0000	0.0000
2025/09/16	R248	06/11/2025	11.74 Put	Bond Future	7.5900	0.0076	7.9100	0.0079	4.216	0.0000	0.0000
2025/09/16	R248	05/02/2026		Bond Future	10.5985	88.2780	10.6185	88.1305	0.189	0.0000	0.0000
2025/09/16	R248	05/02/2026	11.46 Call	Bond Future	6445.8200	6.4458	6315.4100	6.3154	2.023	0.0000	0.0000
2025/09/16	R248	05/02/2026	11.46 Put	Bond Future	475.3700	0.4754	492.4400	0.4924	3.591	0.0000	0.0000
2025/09/16	R248	07/05/2026		Bond Future	10.6866	85.4597	10.7073	85.3096	0.194	0.0000	0.0000
2025/09/16	R248	07/05/2026	11.72 Call	Bond Future	7729.7300	7.7297	7600.9900	7.6010	1.666	0.0000	0.0000
2025/09/16	R248	07/05/2026	11.72 Put	Bond Future	750.3600	0.7504	771.6800	0.7717	2.841	0.0000	0.0000

0
0
23
0
0
0
0
0
0
0
0
0
0
0
0
36,640
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
218,849
0
0
0
0
0
260
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
2025/09/16	R248	06/08/2026		Bond Future	10.7829	87.0202	10.8043	86.8675	0.198	0.0000	0.0000
2025/09/16	R248	06/08/2026	12.37 Call	Bond Future	10841.2100	10.8412	10705.0000	10.7050	1.256	0.0000	0.0000
2025/09/16	R248	06/08/2026	12.37 Put	Bond Future	670.2700	0.6703	686.7300	0.6867	2.456	0.0000	0.0000
2025/09/16	R248	05/11/2026		Bond Future	10.8885	84.1008	10.9106	83.9457	0.203	0.0000	0.0000
2025/09/16	R248	05/11/2026	11.31 Call	Bond Future	5851.6600	5.8517	5749.3400	5.7493	1.749	0.0000	0.0000
2025/09/16	R248	05/11/2026	11.31 Put	Bond Future	2975.6600	2.9757	3028.3800	3.0284	1.772	0.0000	0.0000
2025/09/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/16	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

1592098