



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

IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2025 TO 18/09/2025

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
2025/09/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	2029	06/11/2025		Bond Future	141.2636	141.2636	141.1242	141.1242	0.099	0.0000
2025/09/18	2029	06/11/2025	139.79 Call	Bond Future	1473.6300	1.4736	1334.2300	1.3342	9.460	0.0000
2025/09/18	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	2029	05/02/2026		Bond Future	143.8876	143.8876	143.7456	143.7456	0.099	0.0000
2025/09/18	2029	05/02/2026	140.11 Call	Bond Future	3777.6200	3.7776	3635.6400	3.6356	3.758	0.0000
2025/09/18	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
4,646
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	
2025/09/18	2029	07/05/2026		Bond Future		145.1013	145.1013	144.9572	144.9572	0.099	0.0000	0.0000
2025/09/18	2029	07/05/2026	141.82 Call	Bond Future		3281.2900	3.2813	3137.1500	3.1372	4.393	0.0000	0.0000
2025/09/18	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2029	06/08/2026		Bond Future		147.7878	147.7878	147.6413	147.6413	0.099	0.0000	0.0000
2025/09/18	2029	06/08/2026	144.10 Call	Bond Future		3687.7900	3.6878	3541.3400	3.5413	3.971	0.0000	0.0000
2025/09/18	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2029	05/11/2026		Bond Future		148.9155	148.9155	148.7677	148.7677	0.099	0.0000	0.0000
2025/09/18	2029	05/11/2026	147.56 Call	Bond Future		1355.5300	1.3555	1207.6900	1.2077	10.906	0.0000	0.0000
2025/09/18	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2030	06/11/2025	8.72 Put	Bond Future		5.1700	0.0052	8.1600	0.0082	57.834	0.0000	0.0000
2025/09/18	2030	06/11/2025	8.72 Call	Bond Future		3119.0800	3.1191	2865.8300	2.8658	8.119	0.0000	0.0000
2025/09/18	2030	06/11/2025	9.22 Put	Bond Future		0.0500	0.0001	0.0900	0.0001	80.000	0.0000	0.0000
2025/09/18	2030	06/11/2025	9.22 Call	Bond Future		4804.4800	4.8045	4548.2800	4.5483	5.333	0.0000	0.0000
2025/09/18	2030	06/11/2025	10.08 Call	Bond Future		7628.7800	7.6288	7372.5400	7.3725	3.359	0.0000	0.0000
2025/09/18	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2030	06/11/2025		Bond Future		7.8262	102.8346	7.8985	102.5784	0.923	0.0000	0.0000
2025/09/18	2030	06/11/2025	9.54 Call	Bond Future		5867.5000	5.8675	5611.2600	5.6113	4.367	0.0000	0.0000
2025/09/18	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2030	05/02/2026		Bond Future		7.8527	100.7116	7.9303	100.4507	0.988	0.0000	0.0000
2025/09/18	2030	05/02/2026	9.49 Call	Bond Future		5338.3200	5.3383	5079.4700	5.0795	4.849	0.0000	0.0000
2025/09/18	2030	05/02/2026	9.49 Put	Bond Future		5.6000	0.0056	7.6800	0.0077	37.143	0.0000	0.0000
2025/09/18	2030	07/05/2026		Bond Future		7.8900	102.5617	7.9737	102.2961	1.060	0.0000	0.0000
2025/09/18	2030	07/05/2026	9.39 Call	Bond Future		4685.4900	4.6855	4432.2500	4.4323	5.405	0.0000	0.0000
2025/09/18	2030	07/05/2026	9.39 Put	Bond Future		51.3200	0.0513	63.6400	0.0636	24.006	0.0000	0.0000
2025/09/18	2030	06/08/2026		Bond Future		7.9429	100.4264	8.0336	100.1562	1.142	0.0000	0.0000
2025/09/18	2030	06/08/2026	9.22 Call	Bond Future		3893.9500	3.8940	3655.0200	3.6550	6.136	0.0000	0.0000
2025/09/18	2030	06/08/2026	9.22 Put	Bond Future		171.3000	0.1713	202.5500	0.2026	18.243	0.0000	0.0000
2025/09/18	2030	05/11/2026		Bond Future		8.0071	102.1782	8.1055	101.9036	1.230	0.0000	0.0000
2025/09/18	2030	05/11/2026	8.39 Call	Bond Future		2007.1300	2.0071	1838.0100	1.8380	8.426	0.0000	0.0000
2025/09/18	2030	05/11/2026	8.39 Put	Bond Future		944.3400	0.9443	1049.8100	1.0498	11.169	0.0000	0.0000
2025/09/18	2031	06/11/2025		Bond Future		111.6583	111.6583	111.5027	111.5027	0.139	0.0000	0.0000
2025/09/18	2031	06/11/2025	109.69 Call	Bond Future		1968.2500	1.9683	1812.6800	1.8127	7.904	0.0000	0.0000
2025/09/18	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/09/18	2031	05/02/2026		Bond Future		111.3409	111.3409	111.1828	111.1828	0.142	0.0000	0.0000
2025/09/18	2031	05/02/2026	111.76 Call	Bond Future		151.5000	0.1515	108.3200	0.1083	28.502	0.0000	0.0000
2025/09/18	2031	05/02/2026	111.76 Put	Bond Future		570.5600	0.5706	685.5700	0.6856	20.157	0.0000	0.0000
2025/09/18	2031	07/05/2026		Bond Future		113.4129	113.4129	113.2519	113.2519	0.142	0.0000	0.0000
2025/09/18	2031	07/05/2026	113.84 Call	Bond Future		149.0500	0.1491	106.1000	0.1061	28.816	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
53,676
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
2025/09/18	2031	07/05/2026	113.84 Put	Bond Future	576.1900	0.5762	694.2400	0.6942	20.488	0.0000	0.0000
2025/09/18	2031	06/08/2026		Bond Future	113.0787	113.0787	112.9160	112.9160	0.144	0.0000	0.0000
2025/09/18	2031	06/08/2026	113.81 Call	Bond Future	3.5500	0.0036	1.0200	0.0010	71.268	0.0000	0.0000
2025/09/18	2031	06/08/2026	113.81 Put	Bond Future	734.8200	0.7348	895.0300	0.8950	21.803	0.0000	0.0000
2025/09/18	2031	05/11/2026		Bond Future	115.0785	115.0785	114.9133	114.9133	0.144	0.0000	0.0000
2025/09/18	2031	05/11/2026	111.49 Call	Bond Future	3588.4800	3.5885	3423.2500	3.4233	4.604	0.0000	0.0000
2025/09/18	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2032	06/11/2025	9.40 Put	Bond Future	16.2800	0.0163	20.7700	0.0208	27.580	0.0000	0.0000
2025/09/18	2032	06/11/2025	9.40 Call	Bond Future	4225.0300	4.2250	3985.6500	3.9857	5.666	0.0000	0.0000
2025/09/18	2032	06/11/2025	9.90 Put	Bond Future	0.4600	0.0005	0.6200	0.0006	34.783	0.0000	0.0000
2025/09/18	2032	06/11/2025	9.90 Call	Bond Future	6455.0000	6.4550	6211.2900	6.2113	3.776	0.0000	0.0000
2025/09/18	2032	06/11/2025	10.89 Call	Bond Future	10706.9700	10.7070	10463.1000	10.4631	2.278	0.0000	0.0000
2025/09/18	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2032	06/11/2025		Bond Future	8.5018	99.7155	8.5525	99.4716	0.597	0.0000	0.0000
2025/09/18	2032	06/11/2025	10.42 Call	Bond Future	8719.5900	8.7196	8475.7300	8.4757	2.797	0.0000	0.0000
2025/09/18	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/09/18	2032	05/02/2026		Bond Future	8.5596	101.5433	8.6130	101.2950	0.624	0.0000	0.0000
2025/09/18	2032	05/02/2026	10.16 Call	Bond Future	7136.2000	7.1362	6892.1500	6.8922	3.420	0.0000	0.0000
2025/09/18	2032	05/02/2026	10.16 Put	Bond Future	23.3200	0.0233	27.5500	0.0276	18.139	0.0000	0.0000
2025/09/18	2032	07/05/2026		Bond Future	8.6205	99.2490	8.6768	98.9963	0.653	0.0000	0.0000
2025/09/18	2032	07/05/2026	10.14 Call	Bond Future	6666.3300	6.6663	6428.8100	6.4288	3.563	0.0000	0.0000
2025/09/18	2032	07/05/2026	10.14 Put	Bond Future	120.8000	0.1208	136.0000	0.1360	12.583	0.0000	0.0000
2025/09/18	2032	06/08/2026		Bond Future	8.6930	101.0623	8.7525	100.8052	0.684	0.0000	0.0000
2025/09/18	2032	06/08/2026	10.12 Call	Bond Future	6231.1000	6.2311	6002.4900	6.0025	3.669	0.0000	0.0000
2025/09/18	2032	06/08/2026	10.12 Put	Bond Future	286.2000	0.2862	314.6800	0.3147	9.951	0.0000	0.0000
2025/09/18	2032	05/11/2026		Bond Future	8.7820	98.6686	8.8449	98.4073	0.716	0.0000	0.0000
2025/09/18	2032	05/11/2026	9.16 Call	Bond Future	3154.9000	3.1549	2992.9500	2.9930	5.133	0.0000	0.0000
2025/09/18	2032	05/11/2026	9.16 Put	Bond Future	1596.8700	1.5969	1696.2200	1.6962	6.222	0.0000	0.0000
2025/09/18	2033	06/11/2025		Bond Future	134.1277	134.1277	133.9059	133.9059	0.165	0.0000	0.0000
2025/09/18	2033	06/11/2025	133.14 Call	Bond Future	987.6800	0.9877	765.8800	0.7659	22.457	0.0000	0.0000
2025/09/18	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2033	05/02/2026		Bond Future	136.6192	136.6192	136.3932	136.3932	0.165	0.0000	0.0000
2025/09/18	2033	05/02/2026	132.88 Call	Bond Future	3739.1600	3.7392	3513.2000	3.5132	6.043	0.0000	0.0000
2025/09/18	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2033	07/05/2026		Bond Future	137.5955	137.5955	137.3658	137.3658	0.167	0.0000	0.0000
2025/09/18	2033	07/05/2026	135.16 Call	Bond Future	2435.4600	2.4355	2205.7900	2.2058	9.430	0.0000	0.0000
2025/09/18	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2033	06/08/2026		Bond Future	140.1431	140.1431	139.9094	139.9094	0.167	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
2025/09/18	2033	06/08/2026	134.25 Call	Bond Future	5893.0600	5.8931	5659.3900	3.965	0.0000	0.0000
2025/09/18	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2033	05/11/2026		Bond Future	141.0315	141.0315	140.7949	0.168	0.0000	0.0000
2025/09/18	2033	05/11/2026	137.26 Call	Bond Future	3771.5400	3.7715	3534.9100	3.5349	6.274	0.0000
2025/09/18	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2037	06/11/2025	10.50 Put	Bond Future	65.6400	0.0656	72.5100	0.0725	10.466	0.0000
2025/09/18	2037	06/11/2025	10.50 Call	Bond Future	4789.2400	4.7892	4607.6900	4.6077	3.791	0.0000
2025/09/18	2037	06/11/2025	11.00 Put	Bond Future	3.6500	0.0037	4.0600	0.0041	11.233	0.0000
2025/09/18	2037	06/11/2025	11.00 Call	Bond Future	7614.7300	7.6147	7426.7200	7.4267	2.469	0.0000
2025/09/18	2037	06/11/2025	12.16 Call	Bond Future	13816.3100	13.8163	13627.8900	13.6279	1.364	0.0000
2025/09/18	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2037	06/11/2025		Bond Future	9.7294	94.0701	9.7591	93.8817	0.305	0.0000
2025/09/18	2037	06/11/2025	11.63 Call	Bond Future	11063.4600	11.0635	10875.0400	10.8750	1.703	0.0000
2025/09/18	2037	06/11/2025	11.63 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000
2025/09/18	2037	05/02/2026	12.27 Call	Bond Future	13718.6700	13.7187	13527.0800	13.5271	1.397	0.0000
2025/09/18	2037	05/02/2026	12.27 Put	Bond Future	3.9500	0.0040	4.2900	0.0043	8.608	0.0000
2025/09/18	2037	05/02/2026	10.90 Put	Bond Future	223.1700	0.2232	238.1800	0.2382	6.726	0.0000
2025/09/18	2037	05/02/2026	10.90 Call	Bond Future	6677.3000	6.6773	6500.3800	6.5004	2.650	0.0000
2025/09/18	2037	05/02/2026		Bond Future	9.8114	91.5360	9.8423	91.3440	0.314	0.0000
2025/09/18	2037	05/02/2026	11.20 Call	Bond Future	8225.5500	8.2256	8041.1300	8.0411	2.242	0.0000
2025/09/18	2037	05/02/2026	11.20 Put	Bond Future	103.2700	0.1033	110.7800	0.1108	7.272	0.0000
2025/09/18	2037	05/02/2026	11.86 Call	Bond Future	11651.5400	11.6515	11460.9000	11.4609	1.636	0.0000
2025/09/18	2037	05/02/2026	11.86 Put	Bond Future	15.9200	0.0159	17.2100	0.0172	8.103	0.0000
2025/09/18	2037	05/02/2026	11.36 Call	Bond Future	9060.7900	9.0608	8873.9100	8.8739	2.063	0.0000
2025/09/18	2037	05/02/2026	11.36 Put	Bond Future	67.3300	0.0673	72.3800	0.0724	7.500	0.0000
2025/09/18	2037	05/02/2026	10.65 Put	Bond Future	409.3600	0.4094	434.6200	0.4346	6.171	0.0000
2025/09/18	2037	05/02/2026	10.65 Call	Bond Future	5437.9300	5.4379	5271.2600	5.2713	3.065	0.0000
2025/09/18	2037	05/02/2026	12.73 Call	Bond Future	15958.5000	15.9585	15766.6300	15.7666	1.202	0.0000
2025/09/18	2037	05/02/2026	12.73 Put	Bond Future	0.6500	0.0007	0.7100	0.0007	9.231	0.0000
2025/09/18	2037	05/02/2026	11.40 Put	Bond Future	60.3200	0.0603	64.8900	0.0649	7.576	0.0000
2025/09/18	2037	05/02/2026	11.40 Call	Bond Future	9269.6000	9.2696	9082.2400	9.0822	2.021	0.0000
2025/09/18	2037	07/05/2026	12.40 Call	Bond Future	13715.4600	13.7155	13522.9400	13.5229	1.404	0.0000
2025/09/18	2037	07/05/2026	12.40 Put	Bond Future	45.7100	0.0457	48.5200	0.0485	6.147	0.0000
2025/09/18	2037	07/05/2026	10.95 Put	Bond Future	602.7400	0.6027	631.8200	0.6318	4.825	0.0000
2025/09/18	2037	07/05/2026	10.95 Call	Bond Future	6716.2100	6.7162	6549.9600	6.5500	2.475	0.0000
2025/09/18	2037	07/05/2026		Bond Future	9.9010	93.2174	9.9330	93.0221	0.323	0.0000
2025/09/18	2037	07/05/2026	11.32 Call	Bond Future	8458.3600	8.4584	8280.0600	8.2801	2.108	0.0000
2025/09/18	2037	07/05/2026	11.32 Put	Bond Future	322.8500	0.3229	339.8800	0.3399	5.275	0.0000

0
0
0
0
0
0
0
300
0
300
0
300
188,944
0
0
0
1,970
0
1,970
5
0
0
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
2025/09/18	2037	06/08/2026	11.30 Call	Bond Future	8068.3100	8.0683	7899.5900	7.8996	2.091	0.0000
2025/09/18	2037	06/08/2026	11.30 Put	Bond Future	740.2800	0.7403	770.2400	0.7702	4.047	0.0000
2025/09/18	2037	06/08/2026	10.70 Call	Bond Future	5546.3500	5.5464	5401.2900	5.4013	2.615	0.0000
2025/09/18	2037	06/08/2026	10.70 Put	Bond Future	1501.0200	1.5010	1554.6400	1.5546	3.572	0.0000
2025/09/18	2037	06/08/2026	10.02 Put	Bond Future	3192.3400	3.1923	3283.0200	3.2830	2.841	0.0000
2025/09/18	2037	06/08/2026	10.02 Call	Bond Future	3300.0800	3.3001	3192.0800	3.1921	3.273	0.0000
2025/09/18	2037	06/08/2026		Bond Future	10.0020	90.6605	10.0353	90.4618	0.333	0.0000
2025/09/18	2037	06/08/2026	11.71 Call	Bond Future	9935.3400	9.9353	9756.2600	9.7563	1.802	0.0000
2025/09/18	2037	06/08/2026	11.71 Put	Bond Future	461.8000	0.4618	481.4000	0.4814	4.244	0.0000
2025/09/18	2037	05/11/2026		Bond Future	10.1056	92.2410	10.1402	92.0392	0.342	0.0000
2025/09/18	2037	05/11/2026	10.62 Call	Bond Future	5234.7500	5.2348	5100.8400	5.1008	2.558	0.0000
2025/09/18	2037	05/11/2026	10.62 Put	Bond Future	2291.3500	2.2914	2359.2600	2.3593	2.964	0.0000
2025/09/18	2038	06/11/2025		Bond Future	144.6421	144.6421	144.2765	144.2765	0.253	0.0000
2025/09/18	2038	06/11/2025	143.88 Call	Bond Future	762.1000	0.7621	396.4900	0.3965	47.974	0.0000
2025/09/18	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	2038	05/02/2026		Bond Future	145.1577	145.1577	144.7857	144.7857	0.256	0.0000
2025/09/18	2038	05/02/2026	143.20 Call	Bond Future	1957.7300	1.9577	1585.6700	1.5857	19.005	0.0000
2025/09/18	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	2038	07/05/2026		Bond Future	147.8592	147.8592	147.4801	147.4801	0.256	0.0000
2025/09/18	2038	07/05/2026	144.53 Call	Bond Future	3329.1900	3.3292	2950.1300	2.9501	11.386	0.0000
2025/09/18	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	2038	06/08/2026		Bond Future	148.3872	148.3872	148.0024	148.0024	0.259	0.0000
2025/09/18	2038	06/08/2026	144.72 Call	Bond Future	3667.2000	3.6672	3282.3800	3.2824	10.494	0.0000
2025/09/18	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	2038	05/11/2026		Bond Future	151.0128	151.0128	150.6218	150.6218	0.259	0.0000
2025/09/18	2038	05/11/2026	146.31 Call	Bond Future	4702.8000	4.7028	4311.7600	4.3118	8.315	0.0000
2025/09/18	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	2040	06/11/2025		Bond Future	10.1986	93.5956	10.2027	93.5671	0.040	0.0000
2025/09/18	2040	06/11/2025	11.84 Call	Bond Future	10422.4600	10.4225	10393.9100	10.3939	0.274	0.0000
2025/09/18	2040	06/11/2025	11.84 Put	Bond Future	0.4100	0.0004	0.3700	0.0004	9.756	0.0000
2025/09/18	2040	05/02/2026		Bond Future	10.2885	90.8021	10.2927	90.7732	0.041	0.0000
2025/09/18	2040	05/02/2026	11.49 Call	Bond Future	7870.9800	7.8710	7841.3300	7.8413	0.377	0.0000
2025/09/18	2040	05/02/2026	11.49 Put	Bond Future	189.2400	0.1892	188.5700	0.1886	0.354	0.0000
2025/09/18	2040	05/02/2026	10.35 Put	Bond Future	2105.2400	2.1052	2110.3800	2.1104	0.244	0.0000
2025/09/18	2040	05/02/2026	10.35 Call	Bond Future	2523.5200	2.5235	2499.6800	2.4997	0.945	0.0000
2025/09/18	2040	05/02/2026	10.75 Call	Bond Future	4089.5200	4.0895	4061.8800	4.0619	0.676	0.0000
2025/09/18	2040	05/02/2026	10.75 Put	Bond Future	1019.9100	1.0199	1021.2500	1.0213	0.131	0.0000
2025/09/18	2040	05/02/2026	11.15 Call	Bond Future	6041.2000	6.0412	6011.8600	6.0119	0.486	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
43,666
0
0
38,801
0
0
0
680
0
8,180
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	
2025/09/18	2040	05/02/2026	11.15 Put	Bond Future	432.9000	0.4329	432.5400	0.4325	0.083	0.0000	0.0000
2025/09/18	2040	05/02/2026	13.23 Call	Bond Future	17196.2600	17.1963	17167.2500	17.1673	0.169	0.0000	0.0000
2025/09/18	2040	05/02/2026	13.23 Put	Bond Future	0.8300	0.0008	0.8000	0.0008	3.614	0.0000	0.0000
2025/09/18	2040	05/02/2026	11.82 Put	Bond Future	81.6000	0.0816	81.0400	0.0810	0.686	0.0000	0.0000
2025/09/18	2040	05/02/2026	11.82 Call	Bond Future	9704.8200	9.7048	9675.2800	9.6753	0.304	0.0000	0.0000
2025/09/18	2040	07/05/2026	12.53 Call	Bond Future	12964.1400	12.9641	12934.4400	12.9344	0.229	0.0000	0.0000
2025/09/18	2040	07/05/2026	12.53 Put	Bond Future	115.4800	0.1155	115.1900	0.1152	0.251	0.0000	0.0000
2025/09/18	2040	07/05/2026	12.03 Call	Bond Future	10375.1200	10.3751	10345.5800	10.3456	0.285	0.0000	0.0000
2025/09/18	2040	07/05/2026	12.03 Put	Bond Future	267.1200	0.2671	266.9900	0.2670	0.049	0.0000	0.0000
2025/09/18	2040	07/05/2026	11.12 Put	Bond Future	1101.3500	1.1014	1103.5100	1.1035	0.196	0.0000	0.0000
2025/09/18	2040	07/05/2026	11.12 Call	Bond Future	5836.3500	5.8364	5809.1000	5.8091	0.467	0.0000	0.0000
2025/09/18	2040	07/05/2026	12.22 Call	Bond Future	11362.1500	11.3622	11332.5100	11.3325	0.261	0.0000	0.0000
2025/09/18	2040	07/05/2026	12.22 Put	Bond Future	195.8100	0.1958	195.5800	0.1956	0.117	0.0000	0.0000
2025/09/18	2040	07/05/2026	11.72 Call	Bond Future	8772.7500	8.7728	8743.5600	8.7436	0.333	0.0000	0.0000
2025/09/18	2040	07/05/2026	11.72 Put	Bond Future	437.4400	0.4374	437.6600	0.4377	0.050	0.0000	0.0000
2025/09/18	2040	07/05/2026	10.70 Put	Bond Future	1998.1200	1.9981	2003.0700	2.0031	0.248	0.0000	0.0000
2025/09/18	2040	07/05/2026	10.70 Call	Bond Future	4072.6300	4.0726	4048.1700	4.0482	0.601	0.0000	0.0000
2025/09/18	2040	07/05/2026		Bond Future	10.3851	92.4700	10.3895	92.4406	0.042	0.0000	0.0000
2025/09/18	2040	07/05/2026	11.67 Call	Bond Future	8516.7000	8.5167	8487.6000	8.4876	0.342	0.0000	0.0000
2025/09/18	2040	07/05/2026	11.67 Put	Bond Future	472.7700	0.4728	473.0800	0.4731	0.066	0.0000	0.0000
2025/09/18	2040	06/08/2026		Bond Future	10.4928	89.6488	10.4973	89.6190	0.043	0.0000	0.0000
2025/09/18	2040	06/08/2026	12.19 Call	Bond Future	10745.8600	10.7459	10716.6900	10.7167	0.271	0.0000	0.0000
2025/09/18	2040	06/08/2026	12.19 Put	Bond Future	530.9200	0.5309	531.5100	0.5315	0.111	0.0000	0.0000
2025/09/18	2040	05/11/2026		Bond Future	10.6019	91.2113	10.6065	91.1813	0.044	0.0000	0.0000
2025/09/18	2040	05/11/2026	11.06 Call	Bond Future	5561.0800	5.5611	5537.4700	5.5375	0.425	0.0000	0.0000
2025/09/18	2040	05/11/2026	11.06 Put	Bond Future	2675.3300	2.6753	2681.7100	2.6817	0.238	0.0000	0.0000
2025/09/18	2043	06/11/2025		Bond Future	113.5101	113.5101	113.5134	113.5134	0.003	0.0000	0.0000
2025/09/18	2043	06/11/2025	110.43 Call	Bond Future	3211.1319	3.2111	3209.4547	3.2095	0.052	0.0000	0.0000
2025/09/18	2043	06/11/2025	110.43 Put	Bond Future	131.0519	0.1311	126.0547	0.1261	3.813	0.0000	0.0000
2025/09/18	2043	05/02/2026		Bond Future	112.8016	112.8016	112.8053	112.8053	0.003	0.0000	0.0000
2025/09/18	2043	05/02/2026	109.66 Call	Bond Future	3720.3902	3.7204	3718.6120	3.7186	0.048	0.0000	0.0000
2025/09/18	2043	05/02/2026	109.66 Put	Bond Future	578.8102	0.5788	573.3420	0.5733	0.945	0.0000	0.0000
2025/09/18	2043	07/05/2026		Bond Future	114.9006	114.9006	114.9045	114.9045	0.003	0.0000	0.0000
2025/09/18	2043	07/05/2026	111.70 Call	Bond Future	4161.9920	4.1620	4160.8179	4.1608	0.028	0.0000	0.0000
2025/09/18	2043	07/05/2026	111.70 Put	Bond Future	961.4020	0.9614	956.3279	0.9563	0.528	0.0000	0.0000
2025/09/18	2043	06/08/2026		Bond Future	114.1607	114.1607	114.1662	114.1662	0.005	0.0000	0.0000
2025/09/18	2043	06/08/2026	110.88 Call	Bond Future	4493.2218	4.4932	4493.6857	4.4937	0.010	0.0000	0.0000
2025/09/18	2043	06/08/2026	110.88 Put	Bond Future	1212.5018	1.2125	1207.4957	1.2075	0.413	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
2025/09/18	2043	05/11/2026		Bond Future	116.1790	116.1790	116.1849	0.005	0.0000	0.0000
2025/09/18	2043	05/11/2026	112.84 Call	Bond Future	4816.8829	4.8169	4817.8973	0.021	0.0000	0.0000
2025/09/18	2043	05/11/2026	112.84 Put	Bond Future	1477.8729	1.4779	1472.9773	0.331	0.0000	0.0000
2025/09/18	2044	06/11/2025		Bond Future	10.4687	88.5622	10.4677	0.009	0.0000	0.0000
2025/09/18	2044	06/11/2025	11.88 Call	Bond Future	9275.5600	9.2756	9282.4400	0.074	0.0000	0.0000
2025/09/18	2044	06/11/2025	11.88 Put	Bond Future	2.1200	0.0021	1.8800	11.321	0.0000	0.0000
2025/09/18	2044	06/11/2025	11.75 Call	Bond Future	8491.8300	8.4918	8498.5100	0.079	0.0000	0.0000
2025/09/18	2044	06/11/2025	11.75 Put	Bond Future	4.6100	0.0046	4.1700	9.544	0.0000	0.0000
2025/09/18	2044	06/11/2025	11.25 Put	Bond Future	74.3500	0.0744	70.4400	5.259	0.0000	0.0000
2025/09/18	2044	06/11/2025	11.25 Call	Bond Future	5414.2600	5.4143	5417.4700	0.059	0.0000	0.0000
2025/09/18	2044	06/11/2025	12.20 Call	Bond Future	11155.2800	11.1553	11162.3600	0.063	0.0000	0.0000
2025/09/18	2044	06/11/2025	12.20 Put	Bond Future	0.2700	0.0003	0.2300	14.815	0.0000	0.0000
2025/09/18	2044	06/11/2025	12.25 Call	Bond Future	11442.4600	11.4425	11449.5500	0.062	0.0000	0.0000
2025/09/18	2044	06/11/2025	12.25 Put	Bond Future	0.1900	0.0002	0.1600	15.789	0.0000	0.0000
2025/09/18	2044	06/11/2025	12.00 Call	Bond Future	9988.8700	9.9889	9995.8700	0.070	0.0000	0.0000
2025/09/18	2044	06/11/2025	12.00 Put	Bond Future	1.0000	0.0010	0.8800	12.000	0.0000	0.0000
2025/09/18	2044	05/02/2026	11.25 Call	Bond Future	5338.5100	5.3385	5338.5700	0.001	0.0000	0.0000
2025/09/18	2044	05/02/2026	11.25 Put	Bond Future	658.0900	0.6581	650.9400	1.086	0.0000	0.0000
2025/09/18	2044	05/02/2026	11.50 Call	Bond Future	6652.2700	6.6523	6654.2800	0.030	0.0000	0.0000
2025/09/18	2044	05/02/2026	11.50 Put	Bond Future	378.1800	0.3782	372.9800	1.375	0.0000	0.0000
2025/09/18	2044	05/02/2026	10.90 Put	Bond Future	1333.7500	1.3338	1323.7600	0.749	0.0000	0.0000
2025/09/18	2044	05/02/2026	10.90 Call	Bond Future	3696.4000	3.6964	3693.6200	0.075	0.0000	0.0000
2025/09/18	2044	05/02/2026	10.07 Put	Bond Future	4741.8400	4.7418	4728.9700	0.271	0.0000	0.0000
2025/09/18	2044	05/02/2026	10.07 Call	Bond Future	1173.4500	1.1735	1167.7900	0.482	0.0000	0.0000
2025/09/18	2044	05/02/2026	11.45 Call	Bond Future	6383.6500	6.3837	6385.2800	0.026	0.0000	0.0000
2025/09/18	2044	05/02/2026	11.45 Put	Bond Future	424.2800	0.4243	418.7000	1.315	0.0000	0.0000
2025/09/18	2044	05/02/2026		Bond Future	10.5586	85.8018	10.5576	0.010	0.0000	0.0000
2025/09/18	2044	05/02/2026	11.56 Call	Bond Future	6977.6300	6.9776	6980.0700	0.035	0.0000	0.0000
2025/09/18	2044	05/02/2026	11.56 Put	Bond Future	328.4700	0.3285	323.7000	1.452	0.0000	0.0000
2025/09/18	2044	07/05/2026		Bond Future	10.6546	87.3778	10.6535	0.010	0.0000	0.0000
2025/09/18	2044	07/05/2026	11.80 Call	Bond Future	8030.6300	8.0306	8033.1900	0.032	0.0000	0.0000
2025/09/18	2044	07/05/2026	11.80 Put	Bond Future	604.5500	0.6046	599.6600	0.809	0.0000	0.0000
2025/09/18	2044	06/08/2026		Bond Future	10.7606	84.5887	10.7594	0.011	0.0000	0.0000
2025/09/18	2044	06/08/2026	12.42 Call	Bond Future	10849.1400	10.8491	10853.1100	0.037	0.0000	0.0000
2025/09/18	2044	06/08/2026	12.42 Put	Bond Future	589.9700	0.5900	586.0700	0.661	0.0000	0.0000
2025/09/18	2044	05/11/2026		Bond Future	10.8672	86.0630	10.8660	0.011	0.0000	0.0000
2025/09/18	2044	05/11/2026	11.34 Call	Bond Future	5844.7300	5.8447	5845.2500	0.009	0.0000	0.0000
2025/09/18	2044	05/11/2026	11.34 Put	Bond Future	2754.7700	2.7548	2747.0800	0.279	0.0000	0.0000

0
0
0
132,415
0
0
0
11,000
0
11,000
0
5,600
0
5,800
0
5,800
0
4,500
0
4,500
0
9,000
0
9,000
0
9,000
16
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
2025/09/18	2046	06/11/2025		Bond Future		122.9215	122.9215	123.1063	0.150	0.0000	0.0000
2025/09/18	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2046	06/11/2025	125.41 Put	Bond Future		2488.5300	2.4885	2303.7200	7.426	0.0000	0.0000
2025/09/18	2046	05/02/2026		Bond Future		125.2046	125.2046	125.3930	0.150	0.0000	0.0000
2025/09/18	2046	05/02/2026	121.65 Call	Bond Future		3554.6200	3.5546	3743.0000	5.300	0.0000	0.0000
2025/09/18	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2046	07/05/2026		Bond Future		125.2341	125.2341	125.4265	0.154	0.0000	0.0000
2025/09/18	2046	07/05/2026	124.95 Call	Bond Future		284.0500	0.2841	476.5000	67.752	0.0000	0.0000
2025/09/18	2046	07/05/2026	124.95 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2046	06/08/2026		Bond Future		127.5521	127.5521	127.7485	0.154	0.0000	0.0000
2025/09/18	2046	06/08/2026	122.38 Call	Bond Future		5172.0700	5.1721	5368.5000	3.798	0.0000	0.0000
2025/09/18	2046	06/08/2026	122.38 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2046	05/11/2026		Bond Future		127.4701	127.4701	127.6714	0.158	0.0000	0.0000
2025/09/18	2046	05/11/2026	125.48 Call	Bond Future		1990.0500	1.9901	2191.3800	10.117	0.0000	0.0000
2025/09/18	2046	05/11/2026	125.48 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2050	06/11/2025		Bond Future		124.9099	124.9099	124.5039	0.325	0.0000	0.0000
2025/09/18	2050	06/11/2025	124.42 Call	Bond Future		489.8500	0.4899	83.8500	82.883	0.0000	0.0000
2025/09/18	2050	06/11/2025	124.42 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2050	05/02/2026		Bond Future		124.8106	124.8106	124.3971	0.331	0.0000	0.0000
2025/09/18	2050	05/02/2026	122.82 Call	Bond Future		1990.5700	1.9906	1577.1400	20.769	0.0000	0.0000
2025/09/18	2050	05/02/2026	122.82 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2050	07/05/2026		Bond Future		127.1332	127.1332	126.7123	0.331	0.0000	0.0000
2025/09/18	2050	07/05/2026	124.07 Call	Bond Future		3063.2300	3.0632	2642.3400	13.740	0.0000	0.0000
2025/09/18	2050	07/05/2026	124.07 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2050	06/08/2026		Bond Future		127.0256	127.0256	126.5982	0.336	0.0000	0.0000
2025/09/18	2050	06/08/2026	123.27 Call	Bond Future		3755.5900	3.7556	3328.1800	11.381	0.0000	0.0000
2025/09/18	2050	06/08/2026	123.27 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	2050	05/11/2026		Bond Future		129.2729	129.2729	128.8383	0.336	0.0000	0.0000
2025/09/18	2050	05/11/2026	123.84 Call	Bond Future		5432.8800	5.4329	4998.2900	7.999	0.0000	0.0000
2025/09/18	2050	05/11/2026	123.84 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/18	8608	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/18	8657	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/09/18	AL37	06/11/2025		Index Future		1212.8320	1212.8320	1209.7750	0.252	0.0000	0.0000
2025/09/18	AL37	05/02/2026		Index Future		1235.0640	1235.0640	1231.9510	0.252	0.0000	0.0000
2025/09/18	AL37	07/05/2026		Index Future		1257.7600	1257.7600	1254.5920	0.252	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/18	AL37	06/08/2026		Index Future	1280.5180	1280.5180	1277.2960	1277.2960	0.252	0.0000
2025/09/18	AL37	05/11/2026		Index Future	1303.1760	1303.1760	1299.9010	1299.9010	0.251	0.0000
2025/09/18	AL7T	06/11/2025		Index Future	1499.2980	1499.2980	1496.9240	1496.9240	0.158	0.0000
2025/09/18	AL7T	05/02/2026		Index Future	1526.7810	1526.7810	1524.3640	1524.3640	0.158	0.0000
2025/09/18	AL7T	07/05/2026		Index Future	1554.8380	1554.8380	1552.3790	1552.3790	0.158	0.0000
2025/09/18	AL7T	06/08/2026		Index Future	1582.9710	1582.9710	1580.4720	1580.4720	0.158	0.0000
2025/09/18	AL7T	05/11/2026		Index Future	1610.9810	1610.9810	1608.4420	1608.4420	0.158	0.0000
2025/09/18	ALBI	06/11/2025		Index Future	1264.0830	1264.0830	1262.5230	1262.5230	0.123	0.0000
2025/09/18	ALBI	05/02/2026		Index Future	1287.2540	1287.2540	1285.6660	1285.6660	0.123	0.0000
2025/09/18	ALBI	07/05/2026		Index Future	1310.9100	1310.9100	1309.2940	1309.2940	0.123	0.0000
2025/09/18	ALBI	06/08/2026		Index Future	1334.6290	1334.6290	1332.9880	1332.9880	0.123	0.0000
2025/09/18	ALBI	05/11/2026		Index Future	1358.2450	1358.2450	1356.5780	1356.5780	0.123	0.0000
2025/09/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/09/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	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
2025/09/18	C2I9	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/09/18	ES33	06/11/2025		Bond Future	9.8016	88.7669	9.8107	88.7219	0.093	0.0000
2025/09/18	ES33	06/11/2025	12.01 Call	Bond Future	10116.6200	10.1166	10071.6300	10.0716	0.445	0.0000
2025/09/18	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	ES33	05/02/2026		Bond Future	9.9075	90.4157	9.9170	90.3699	0.096	0.0000
2025/09/18	ES33	05/02/2026	11.49 Call	Bond Future	7220.2200	7.2202	7174.4200	7.1744	0.634	0.0000
2025/09/18	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	ES33	07/05/2026		Bond Future	10.0151	88.3036	10.0250	88.2571	0.099	0.0000
2025/09/18	ES33	07/05/2026	11.69 Call	Bond Future	7423.0600	7.4231	7376.5300	7.3765	0.627	0.0000
2025/09/18	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	ES33	06/08/2026		Bond Future	10.1355	89.9373	10.1458	89.8900	0.102	0.0000
2025/09/18	ES33	06/08/2026	12.02 Call	Bond Future	8068.6100	8.0686	8021.3800	8.0214	0.585	0.0000
2025/09/18	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	ES33	05/11/2026		Bond Future	10.2751	87.7347	10.2859	87.6869	0.105	0.0000
2025/09/18	ES33	05/11/2026	10.83 Call	Bond Future	2406.2600	2.4063	2358.4800	2.3585	1.986	0.0000
2025/09/18	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	ES42	06/11/2025		Bond Future	10.4804	85.0112	10.4844	84.9834	0.039	0.0000
2025/09/18	ES42	06/11/2025	12.39 Call	Bond Future	11677.2700	11.6773	11649.4800	11.6495	0.238	0.0000
2025/09/18	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	
2025/09/18	ES42	05/02/2026		Bond Future	10.5718	86.5903	10.5760	86.5620	0.040	0.0000	0.0000
2025/09/18	ES42	05/02/2026	11.85 Call	Bond Future	7990.5500	7.9906	7962.2300	7.9622	0.354	0.0000	0.0000
2025/09/18	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	ES42	07/05/2026		Bond Future	10.6677	83.9368	10.6720	83.9081	0.041	0.0000	0.0000
2025/09/18	ES42	07/05/2026	12.20 Call	Bond Future	9295.3800	9.2954	9266.6600	9.2667	0.309	0.0000	0.0000
2025/09/18	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	ES42	06/08/2026		Bond Future	10.7697	85.4885	10.7742	85.4595	0.041	0.0000	0.0000
2025/09/18	ES42	06/08/2026	12.65 Call	Bond Future	11014.1800	11.0142	10985.1600	10.9852	0.263	0.0000	0.0000
2025/09/18	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	ES42	05/11/2026		Bond Future	10.8813	82.7354	10.8859	82.7061	0.042	0.0000	0.0000
2025/09/18	ES42	05/11/2026	11.66 Call	Bond Future	4770.5800	4.7706	4741.3000	4.7413	0.614	0.0000	0.0000
2025/09/18	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	GOVI	06/11/2025		GOVI	1242.4390	1242.4390	1240.8350	1240.8350	0.129	0.0000	0.0000
2025/09/18	GOVI	06/11/2025	1,112. Call 00	GOVI	1304390.0000	130.4390	1288350.0000	128.8350	1.230	0.0000	0.0000
2025/09/18	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	GOVI	05/02/2026		GOVI	1265.2140	1265.2140	1263.5800	1263.5800	0.129	0.0000	0.0000
2025/09/18	GOVI	05/02/2026	1,150. Call 00	GOVI	1152140.0000	115.2140	1135800.0000	113.5800	1.418	0.0000	0.0000
2025/09/18	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	GOVI	07/05/2026		GOVI	1288.4650	1288.4650	1286.8020	1286.8020	0.129	0.0000	0.0000
2025/09/18	GOVI	07/05/2026	1,177. Call 00	GOVI	1114650.0000	111.4650	1098020.0000	109.8020	1.492	0.0000	0.0000
2025/09/18	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	GOVI	06/08/2026		GOVI	1311.7780	1311.7780	1310.0890	1310.0890	0.129	0.0000	0.0000
2025/09/18	GOVI	06/08/2026	1,189. Call 00	GOVI	1227780.0000	122.7780	1210890.0000	121.0890	1.376	0.0000	0.0000
2025/09/18	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	GOVI	05/11/2026		GOVI	1334.9900	1334.9900	1333.2740	1333.2740	0.129	0.0000	0.0000
2025/09/18	GOVI	05/11/2026	1,277. Call 00	GOVI	579900.0000	57.9900	562740.0000	56.2740	2.959	0.0000	0.0000
2025/09/18	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/09/18	I258	06/11/2025		Bond Future	112.8522	112.8522	112.8559	112.8559	0.003	0.0000	0.0000
2025/09/18	I258	06/11/2025	112.39 Call	Bond Future	1722.4836	1.7225	1709.7925	1.7098	0.737	0.0000	0.0000
2025/09/18	I258	06/11/2025	112.39 Put	Bond Future	1260.2936	1.2603	1243.8925	1.2439	1.301	0.0000	0.0000
2025/09/18	I258	05/02/2026		Bond Future	112.1316	112.1316	112.1356	112.1356	0.004	0.0000	0.0000
2025/09/18	I258	05/02/2026	111.65 Call	Bond Future	2777.9815	2.7780	2771.2002	2.7712	0.244	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	
2025/09/18	I258	05/02/2026	111.65 Put	Bond Future	2296.4015	2.2964	2285.6002	2.2856	0.470	0.0000	0.0000
2025/09/18	I258	07/05/2026		Bond Future	114.2182	114.2182	114.2224	114.2224	0.004	0.0000	0.0000
2025/09/18	I258	07/05/2026	113.73 Call	Bond Future	3562.3553	3.5624	3557.4836	3.5575	0.137	0.0000	0.0000
2025/09/18	I258	07/05/2026	113.73 Put	Bond Future	3074.2053	3.0742	3065.1336	3.0651	0.295	0.0000	0.0000
2025/09/18	I258	06/08/2026		Bond Future	113.4656	113.4656	113.4715	113.4715	0.005	0.0000	0.0000
2025/09/18	I258	06/08/2026	112.95 Call	Bond Future	4183.3993	4.1834	4180.4820	4.1805	0.070	0.0000	0.0000
2025/09/18	I258	06/08/2026	112.95 Put	Bond Future	3667.7593	3.6678	3659.0020	3.6590	0.239	0.0000	0.0000
2025/09/18	I258	05/11/2026		Bond Future	115.4717	115.4717	115.4779	115.4779	0.005	0.0000	0.0000
2025/09/18	I258	05/11/2026	114.95 Call	Bond Future	4767.3011	4.7673	4765.2283	4.7652	0.043	0.0000	0.0000
2025/09/18	I258	05/11/2026	114.95 Put	Bond Future	4245.6111	4.2456	4237.2983	4.2373	0.196	0.0000	0.0000
2025/09/18	IGOV	06/11/2025		Index Future	396.9730	396.9730	396.4530	396.4530	0.131	0.0000	0.0000
2025/09/18	IGOV	05/02/2026		Index Future	404.3470	404.3470	403.8170	403.8170	0.131	0.0000	0.0000
2025/09/18	IGOV	07/05/2026		Index Future	411.8730	411.8730	411.3340	411.3340	0.131	0.0000	0.0000
2025/09/18	IGOV	06/08/2026		Index Future	419.4190	419.4190	418.8710	418.8710	0.131	0.0000	0.0000
2025/09/18	IGOV	05/11/2026		Index Future	426.9320	426.9320	426.3750	426.3750	0.130	0.0000	0.0000
2025/09/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/09/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/09/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/09/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/09/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/09/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/09/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/09/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/09/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/09/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/09/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/09/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	8.3400	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/18	R033	06/11/2025		Bond Future	8.6739	108.2567	8.7143	108.0305	0.465	0.0000	0.0000
2025/09/18	R033	06/11/2025	10.33 Call	Bond Future	8801.2700	8.8013	8575.0500	8.5751	2.570	0.0000	0.0000
2025/09/18	R033	06/11/2025	10.33 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	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	
2025/09/18	R033	05/02/2026		Bond Future	8.7359	110.2411	8.7782	110.0107	0.485	0.0000	0.0000
2025/09/18	R033	05/02/2026	10.49 Call	Bond Future	9042.5400	9.0425	8813.8900	8.8139	2.529	0.0000	0.0000
2025/09/18	R033	05/02/2026	10.49 Put	Bond Future	11.2000	0.0112	12.9300	0.0129	15.446	0.0000	0.0000
2025/09/18	R033	07/05/2026		Bond Future	8.8010	107.2231	8.8454	106.9887	0.505	0.0000	0.0000
2025/09/18	R033	07/05/2026	10.38 Call	Bond Future	8021.8800	8.0219	7797.0000	7.7970	2.803	0.0000	0.0000
2025/09/18	R033	07/05/2026	10.38 Put	Bond Future	86.9800	0.0870	96.5600	0.0966	11.014	0.0000	0.0000
2025/09/18	R033	06/08/2026		Bond Future	8.8767	109.1819	8.9235	108.9434	0.527	0.0000	0.0000
2025/09/18	R033	06/08/2026	10.25 Call	Bond Future	7035.4600	7.0355	6822.1300	6.8221	3.032	0.0000	0.0000
2025/09/18	R033	06/08/2026	10.25 Put	Bond Future	307.8800	0.3079	332.9900	0.3330	8.156	0.0000	0.0000
2025/09/18	R033	05/11/2026		Bond Future	8.9673	106.0473	9.0165	105.8050	0.548	0.0000	0.0000
2025/09/18	R033	05/11/2026	9.33 Call	Bond Future	3265.4100	3.2654	3111.5000	3.1115	4.713	0.0000	0.0000
2025/09/18	R033	05/11/2026	9.33 Put	Bond Future	1494.9800	1.4950	1583.3500	1.5834	5.911	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.68 Call	Bond Future	8535.4700	8.5355	8385.2700	8.3853	1.760	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.68 Put	Bond Future	0.5800	0.0006	0.6200	0.0006	6.897	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.50 Call	Bond Future	7558.9100	7.5589	7408.8300	7.4088	1.985	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.50 Put	Bond Future	2.0300	0.0020	2.1900	0.0022	7.882	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.15 Call	Bond Future	5634.0200	5.6340	5485.4200	5.4854	2.638	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.15 Put	Bond Future	19.9600	0.0200	21.6000	0.0216	8.216	0.0000	0.0000
2025/09/18	R035	06/11/2025	9.77 Put	Bond Future	146.5200	0.1465	157.6900	0.1577	7.624	0.0000	0.0000
2025/09/18	R035	06/11/2025	9.77 Call	Bond Future	3587.9600	3.5880	3448.8900	3.4489	3.876	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.00 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.00 Call	Bond Future	10239.0200	10.2390	10088.7800	10.0888	1.467	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.30 Call	Bond Future	6461.3700	6.4614	6311.7700	6.3118	2.315	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.30 Put	Bond Future	7.9400	0.0079	8.5800	0.0086	8.060	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.44 Put	Bond Future	3.1100	0.0031	3.3500	0.0034	7.717	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.44 Call	Bond Future	7230.8300	7.2308	7080.8300	7.0808	2.074	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.94 Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.94 Call	Bond Future	9922.8700	9.9229	9772.6400	9.7726	1.514	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.99 Call	Bond Future	15242.8800	15.2429	15092.6400	15.0926	0.986	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R035	06/11/2025	9.91 Put	Bond Future	74.3800	0.0744	80.3100	0.0803	7.973	0.0000	0.0000
2025/09/18	R035	06/11/2025	9.91 Call	Bond Future	4324.0600	4.3241	4179.7500	4.1798	3.337	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.41 Put	Bond Future	3.8200	0.0038	4.1200	0.0041	7.853	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.41 Call	Bond Future	7066.3500	7.0664	6916.4100	6.9164	2.122	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.43 Call	Bond Future	12461.0500	12.4611	12310.8100	12.3108	1.206	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.08 Put	Bond Future	29.8100	0.0298	32.2600	0.0323	8.219	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.08 Call	Bond Future	5248.6600	5.2487	5100.8700	5.1009	2.816	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
8,500
0
250
0
250
0
250
0
0
0
50
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 Yield	Previous Days ClosingPrice	Today's Closing Yield		Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/18	R035	06/11/2025	10.58 Put	Bond Future	1.1700	0.0012	1.2600	0.0013	7.692	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.58 Call	Bond Future	7994.4700	7.9945	7844.3200	7.8443	1.878	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.67 Call	Bond Future	13668.4700	13.6685	13518.2300	13.5182	1.099	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.95 Call	Bond Future	15048.2600	15.0483	14898.0200	14.8980	0.998	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.45 Call	Bond Future	12562.5500	12.5626	12412.3100	12.4123	1.196	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.95 Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0.0000	0.0000
2025/09/18	R035	06/11/2025	10.95 Call	Bond Future	9975.6600	9.9757	9825.4300	9.8254	1.506	0.0000	0.0000
2025/09/18	R035	06/11/2025		Bond Future	9.1911	99.7930	9.2158	99.6428	0.269	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.20 Call	Bond Future	11282.0200	11.2820	11131.7800	11.1318	1.332	0.0000	0.0000
2025/09/18	R035	06/11/2025	11.20 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/18	R035	05/02/2026		Bond Future	9.2667	101.6223	9.2925	101.4693	0.278	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.79 Call	Bond Future	8582.9900	8.5830	8433.4900	8.4335	1.742	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.79 Put	Bond Future	55.2500	0.0553	58.7200	0.0587	6.281	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.44 Put	Bond Future	148.4700	0.1485	157.1200	0.1571	5.826	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.44 Call	Bond Future	6806.8800	6.8069	6662.5600	6.6626	2.120	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.94 Put	Bond Future	35.2300	0.0352	37.5100	0.0375	6.472	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.94 Call	Bond Future	9348.4700	9.3485	9197.7800	9.1978	1.612	0.0000	0.0000
2025/09/18	R035	05/02/2026	12.44 Call	Bond Future	16681.4500	16.6815	16528.4900	16.5285	0.917	0.0000	0.0000
2025/09/18	R035	05/02/2026	12.44 Put	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0.0000	0.0000
2025/09/18	R035	05/02/2026	11.00 Put	Bond Future	29.2700	0.0293	31.1800	0.0312	6.525	0.0000	0.0000
2025/09/18	R035	05/02/2026	11.00 Call	Bond Future	9654.1300	9.6541	9503.0700	9.5031	1.565	0.0000	0.0000
2025/09/18	R035	05/02/2026	11.17 Call	Bond Future	10516.9100	10.5169	10365.0800	10.3651	1.444	0.0000	0.0000
2025/09/18	R035	05/02/2026	11.17 Put	Bond Future	17.0800	0.0171	18.2200	0.0182	6.674	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.67 Call	Bond Future	7970.7700	7.9708	7822.6000	7.8226	1.859	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.67 Put	Bond Future	78.1400	0.0781	82.9400	0.0829	6.143	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.17 Put	Bond Future	304.0900	0.3041	320.3100	0.3203	5.334	0.0000	0.0000
2025/09/18	R035	05/02/2026	10.17 Call	Bond Future	5484.7200	5.4847	5347.9700	5.3480	2.493	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.66 Call	Bond Future	7604.5000	7.6045	7462.9900	7.4630	1.861	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.66 Put	Bond Future	319.0300	0.3190	333.2400	0.3332	4.454	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.16 Call	Bond Future	5372.1200	5.3721	5246.0300	5.2460	2.347	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.16 Put	Bond Future	759.2200	0.7592	788.8500	0.7889	3.903	0.0000	0.0000
2025/09/18	R035	07/05/2026	9.66 Put	Bond Future	1642.8900	1.6429	1696.2800	1.6963	3.250	0.0000	0.0000
2025/09/18	R035	07/05/2026	9.66 Call	Bond Future	3477.6500	3.4777	3375.3200	3.3753	2.943	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.71 Call	Bond Future	7839.0400	7.8390	7696.4400	7.6964	1.819	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.71 Put	Bond Future	291.9400	0.2919	305.0600	0.3051	4.494	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.21 Call	Bond Future	5583.8400	5.5838	5455.8200	5.4558	2.293	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
0
0
250
0
250
0
250
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	
2025/09/18	R035	07/05/2026	10.21 Put	Bond Future	699.0100	0.6990	726.7100	0.7267	3.963	0.0000	0.0000
2025/09/18	R035	07/05/2026	9.71 Put	Bond Future	1528.5600	1.5286	1579.2700	1.5793	3.318	0.0000	0.0000
2025/09/18	R035	07/05/2026	9.71 Call	Bond Future	3646.0200	3.6460	3541.0100	3.5410	2.880	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.64 Call	Bond Future	7511.1400	7.5111	7370.0800	7.3701	1.878	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.64 Put	Bond Future	330.6000	0.3306	345.2600	0.3453	4.434	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.14 Call	Bond Future	5288.4500	5.2885	5163.1600	5.1632	2.369	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.14 Put	Bond Future	784.6200	0.7846	815.0500	0.8151	3.878	0.0000	0.0000
2025/09/18	R035	07/05/2026	9.64 Put	Bond Future	1690.4500	1.6905	1744.9200	1.7449	3.222	0.0000	0.0000
2025/09/18	R035	07/05/2026	9.64 Call	Bond Future	3411.8200	3.4118	3310.5700	3.3106	2.968	0.0000	0.0000
2025/09/18	R035	07/05/2026		Bond Future	9.3401	98.9862	9.3670	98.8305	0.287	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.86 Call	Bond Future	8548.4500	8.5485	8403.0200	8.4030	1.701	0.0000	0.0000
2025/09/18	R035	07/05/2026	10.86 Put	Bond Future	222.4900	0.2225	232.7800	0.2328	4.625	0.0000	0.0000
2025/09/18	R035	06/08/2026	10.22 Call	Bond Future	5537.2200	5.5372	5416.4800	5.4165	2.181	0.0000	0.0000
2025/09/18	R035	06/08/2026	10.22 Put	Bond Future	1162.4300	1.1624	1199.9900	1.2000	3.231	0.0000	0.0000
2025/09/18	R035	06/08/2026	9.72 Call	Bond Future	3816.5000	3.8165	3717.1400	3.7171	2.603	0.0000	0.0000
2025/09/18	R035	06/08/2026	9.72 Put	Bond Future	2158.6000	2.1586	2217.5400	2.2175	2.730	0.0000	0.0000
2025/09/18	R035	06/08/2026	9.22 Put	Bond Future	3698.7600	3.6988	3780.9500	3.7810	2.222	0.0000	0.0000
2025/09/18	R035	06/08/2026	9.22 Call	Bond Future	2534.4600	2.5345	2458.3500	2.4584	3.003	0.0000	0.0000
2025/09/18	R035	06/08/2026		Bond Future	9.4240	100.7949	9.4520	100.6366	0.297	0.0000	0.0000
2025/09/18	R035	06/08/2026	11.06 Call	Bond Future	9092.2800	9.0923	8948.5300	8.9485	1.581	0.0000	0.0000
2025/09/18	R035	06/08/2026	11.06 Put	Bond Future	378.1300	0.3781	392.6800	0.3927	3.848	0.0000	0.0000
2025/09/18	R035	05/11/2026		Bond Future	9.5230	98.0542	9.5522	97.8935	0.306	0.0000	0.0000
2025/09/18	R035	05/11/2026	10.03 Call	Bond Future	4772.1200	4.7721	4664.7200	4.6647	2.251	0.0000	0.0000
2025/09/18	R035	05/11/2026	10.03 Put	Bond Future	2026.4200	2.0264	2079.7600	2.0798	2.632	0.0000	0.0000
2025/09/18	R038	06/11/2025		Bond Future	9.7866	108.9468	9.8163	108.7252	0.303	0.0000	0.0000
2025/09/18	R038	06/11/2025	11.24 Call	Bond Future	10128.2800	10.1283	9906.7900	9.9068	2.187	0.0000	0.0000
2025/09/18	R038	06/11/2025	11.24 Put	Bond Future	0.8800	0.0009	0.9800	0.0010	11.364	0.0000	0.0000
2025/09/18	R038	06/11/2025	12.33 Call	Bond Future	16839.8300	16.8398	16618.2400	16.6182	1.316	0.0000	0.0000
2025/09/18	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R038	06/11/2025	10.98 Put	Bond Future	5.0200	0.0050	5.6300	0.0056	12.151	0.0000	0.0000
2025/09/18	R038	06/11/2025	10.98 Call	Bond Future	8424.5100	8.4245	8203.5300	8.2035	2.623	0.0000	0.0000
2025/09/18	R038	05/02/2026		Bond Future	9.8731	110.9438	9.9040	110.7183	0.312	0.0000	0.0000
2025/09/18	R038	05/02/2026	11.44 Call	Bond Future	10722.1400	10.7221	10501.6300	10.5016	2.057	0.0000	0.0000
2025/09/18	R038	05/02/2026	11.44 Put	Bond Future	63.5700	0.0636	68.6300	0.0686	7.960	0.0000	0.0000
2025/09/18	R038	07/05/2026		Bond Future	9.9628	107.4975	9.9948	107.2679	0.321	0.0000	0.0000
2025/09/18	R038	07/05/2026	11.40 Call	Bond Future	9955.1500	9.9552	9743.0800	9.7431	2.130	0.0000	0.0000
2025/09/18	R038	07/05/2026	11.40 Put	Bond Future	306.8600	0.3069	324.4100	0.3244	5.719	0.0000	0.0000
2025/09/18	R038	06/08/2026		Bond Future	10.0614	109.4610	10.0946	109.2275	0.331	0.0000	0.0000

350
0
350
0
250
0
250
0
250
0
0
0
0
250
0
250
0
250
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

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	
2025/09/18	R038	06/08/2026	11.77 Call	Bond Future	11589.8500	11.5899	11378.0800	11.3781	1.827	0.0000	0.0000
2025/09/18	R038	06/08/2026	11.77 Put	Bond Future	485.7300	0.4857	507.5000	0.5075	4.482	0.0000	0.0000
2025/09/18	R038	05/11/2026		Bond Future	10.1705	105.8899	10.2051	105.6527	0.340	0.0000	0.0000
2025/09/18	R038	05/11/2026	10.72 Call	Bond Future	5975.3400	5.9753	5814.1400	5.8141	2.698	0.0000	0.0000
2025/09/18	R038	05/11/2026	10.72 Put	Bond Future	2291.3600	2.2914	2367.4100	2.3674	3.319	0.0000	0.0000
2025/09/18	R053	06/11/2025		Bond Future	10.3547	112.8109	10.3538	112.8198	0.009	0.0000	0.0000
2025/09/18	R053	06/11/2025	11.76 Call	Bond Future	12598.9000	12.5989	12607.5100	12.6075	0.068	0.0000	0.0000
2025/09/18	R053	06/11/2025	11.76 Put	Bond Future	2.2700	0.0023	2.0100	0.0020	11.454	0.0000	0.0000
2025/09/18	R053	05/02/2026		Bond Future	10.4372	114.8788	10.4363	114.8879	0.009	0.0000	0.0000
2025/09/18	R053	05/02/2026	11.49 Call	Bond Future	9930.4300	9.9304	9933.6400	9.9336	0.032	0.0000	0.0000
2025/09/18	R053	05/02/2026	11.49 Put	Bond Future	385.3600	0.3854	379.5400	0.3795	1.510	0.0000	0.0000
2025/09/18	R053	07/05/2026		Bond Future	10.5217	111.1276	10.5208	111.1370	0.009	0.0000	0.0000
2025/09/18	R053	07/05/2026	11.69 Call	Bond Future	11071.9200	11.0719	11075.2800	11.0753	0.030	0.0000	0.0000
2025/09/18	R053	07/05/2026	11.69 Put	Bond Future	719.4700	0.7195	713.4600	0.7135	0.835	0.0000	0.0000
2025/09/18	R053	06/08/2026		Bond Future	10.6128	113.1574	10.6117	113.1672	0.010	0.0000	0.0000
2025/09/18	R053	06/08/2026	12.28 Call	Bond Future	14880.2500	14.8803	14884.7200	14.8847	0.030	0.0000	0.0000
2025/09/18	R053	06/08/2026	12.28 Put	Bond Future	834.1300	0.8341	828.8000	0.8288	0.639	0.0000	0.0000
2025/09/18	R053	05/11/2026		Bond Future	10.7110	109.2725	10.7099	109.2828	0.010	0.0000	0.0000
2025/09/18	R053	05/11/2026	11.21 Call	Bond Future	8011.1100	8.0111	8011.5700	8.0116	0.006	0.0000	0.0000
2025/09/18	R053	05/11/2026	11.21 Put	Bond Future	3514.3100	3.5143	3504.4800	3.5045	0.280	0.0000	0.0000
2025/09/18	R186	06/11/2025		Bond Future	7.3512	107.3827	7.4076	107.3222	0.766	0.0000	0.0000
2025/09/18	R186	06/11/2025	8.13 Call	Bond Future	831.8000	0.8318	771.3000	0.7713	7.273	0.0000	0.0000
2025/09/18	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/09/18	R186	05/02/2026		Bond Future	7.3311	104.0472	7.4046	103.9855	1.003	0.0000	0.0000
2025/09/18	R186	05/02/2026	8.43 Call	Bond Future	915.4600	0.9155	854.2700	0.8543	6.684	0.0000	0.0000
2025/09/18	R186	05/02/2026	8.43 Put	Bond Future	0.6900	0.0007	1.1100	0.0011	60.870	0.0000	0.0000
2025/09/18	R186	07/05/2026		Bond Future	7.2949	105.9586	7.3995	105.8960	1.435	0.0000	0.0000
2025/09/18	R186	07/05/2026	8.69 Call	Bond Future	830.7300	0.8307	769.2700	0.7693	7.398	0.0000	0.0000
2025/09/18	R186	07/05/2026	8.69 Put	Bond Future	2.1000	0.0021	3.2400	0.0032	54.286	0.0000	0.0000
2025/09/18	R186	06/08/2026		Bond Future	7.2260	102.5894	7.4030	102.5259	2.449	0.0000	0.0000
2025/09/18	R186	06/08/2026	8.57 Call	Bond Future	487.8700	0.4879	428.9000	0.4289	12.087	0.0000	0.0000
2025/09/18	R186	06/08/2026	8.57 Put	Bond Future	7.7800	0.0078	12.3000	0.0123	58.098	0.0000	0.0000
2025/09/18	R186	05/11/2026		Bond Future	7.4316	104.3787	7.9846	104.3144	7.441	0.0000	0.0000
2025/09/18	R186	05/11/2026	8.12 Call	Bond Future	108.1500	0.1082	67.9500	0.0680	37.171	0.0000	0.0000
2025/09/18	R186	05/11/2026	8.12 Put	Bond Future	28.1600	0.0282	52.2200	0.0522	85.440	0.0000	0.0000
2025/09/18	R202	06/11/2025		Bond Future	279.7929	279.7929	279.6086	279.6086	0.066	0.0000	0.0000
2025/09/18	R202	06/11/2025	275.64 Call	Bond Future	4152.8700	4.1529	3968.5800	3.9686	4.438	0.0000	0.0000

0
0
0
0
0
28,866
0
0
0
0
0
10,000
0
0
0
0
0
0
0
0
74,785
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,033
0

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
2025/09/18	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/18	R202	05/02/2026		Bond Future	279.6383	279.6383	279.4505	279.4505	0.067	0.0000
2025/09/18	R202	05/02/2026	277.82 Call	Bond Future	1818.2700	1.8183	1630.5000	1.6305	10.327	0.0000
2025/09/18	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	R202	07/05/2026		Bond Future	284.8424	284.8424	284.6516	284.6516	0.067	0.0000
2025/09/18	R202	07/05/2026	277.55 Call	Bond Future	7292.4100	7.2924	7101.6200	7.1016	2.616	0.0000
2025/09/18	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	R202	06/08/2026		Bond Future	284.6752	284.6752	284.4834	284.4834	0.067	0.0000
2025/09/18	R202	06/08/2026	278.86 Call	Bond Future	5815.2000	5.8152	5623.3900	5.6234	3.298	0.0000
2025/09/18	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	R202	05/11/2026		Bond Future	289.7125	289.7125	289.5181	289.5181	0.067	0.0000
2025/09/18	R202	05/11/2026	280.46 Call	Bond Future	9252.5200	9.2525	9058.0800	9.0581	2.101	0.0000
2025/09/18	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	R209	06/11/2025		Bond Future	9.4546	79.8009	9.4640	79.7482	0.100	0.0000
2025/09/18	R209	06/11/2025	11.27 Call	Bond Future	9371.6800	9.3717	9318.9800	9.3190	0.562	0.0000
2025/09/18	R209	06/11/2025	11.27 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000
2025/09/18	R209	05/02/2026		Bond Future	9.5273	81.2637	9.5371	81.2100	0.102	0.0000
2025/09/18	R209	05/02/2026	10.93 Call	Bond Future	7330.5300	7.3305	7277.7500	7.2778	0.720	0.0000
2025/09/18	R209	05/02/2026	10.93 Put	Bond Future	78.7100	0.0787	79.5500	0.0796	1.067	0.0000
2025/09/18	R209	07/05/2026		Bond Future	9.6026	79.6053	9.6127	79.5507	0.105	0.0000
2025/09/18	R209	07/05/2026	11.07 Call	Bond Future	7685.2000	7.6852	7633.4600	7.6335	0.673	0.0000
2025/09/18	R209	07/05/2026	11.07 Put	Bond Future	249.8000	0.2498	252.5800	0.2526	1.113	0.0000
2025/09/18	R209	06/08/2026		Bond Future	9.6863	81.0597	9.6967	81.0045	0.108	0.0000
2025/09/18	R209	06/08/2026	11.39 Call	Bond Future	8753.2300	8.7532	8701.6200	8.7016	0.590	0.0000
2025/09/18	R209	06/08/2026	11.39 Put	Bond Future	360.0100	0.3600	363.6600	0.3637	1.014	0.0000
2025/09/18	R209	05/11/2026		Bond Future	9.7801	79.3250	9.7909	79.2690	0.110	0.0000
2025/09/18	R209	05/11/2026	10.32 Call	Bond Future	4618.6300	4.6186	4578.4000	4.5784	0.871	0.0000
2025/09/18	R209	05/11/2026	10.32 Put	Bond Future	1880.7500	1.8808	1896.5200	1.8965	0.838	0.0000
2025/09/18	R210	06/11/2025		Bond Future	253.6223	253.6223	253.2295	253.2295	0.155	0.0000
2025/09/18	R210	06/11/2025	252.14 Call	Bond Future	1482.3100	1.4823	1089.5200	1.0895	26.499	0.0000
2025/09/18	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	R210	05/02/2026		Bond Future	258.3334	258.3334	257.9333	257.9333	0.155	0.0000
2025/09/18	R210	05/02/2026	253.10 Call	Bond Future	5233.3500	5.2334	4833.3000	4.8333	7.644	0.0000
2025/09/18	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	R210	07/05/2026		Bond Future	259.6534	259.6534	259.2469	259.2469	0.157	0.0000
2025/09/18	R210	07/05/2026	255.40 Call	Bond Future	4253.3600	4.2534	3846.9100	3.8469	9.556	0.0000
2025/09/18	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/18	R210	06/08/2026		Bond Future	264.4602	264.4602	264.0469	264.0469	0.156	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
19,758	
	0
	0
	0
	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

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	
2025/09/18	R210	06/08/2026	259.84 Call	Bond Future	4620.2300	4.6202	4206.9400	4.2069	8.945	0.0000	0.0000
2025/09/18	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R210	05/11/2026		Bond Future	265.5952	265.5952	265.1772	265.1772	0.157	0.0000	0.0000
2025/09/18	R210	05/11/2026	253.33 Call	Bond Future	12265.2300	12.2652	11847.2000	11.8472	3.408	0.0000	0.0000
2025/09/18	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R213	06/11/2025		Bond Future	8.1417	96.5383	8.2082	96.2655	0.816	0.0000	0.0000
2025/09/18	R213	06/11/2025	10.05 Call	Bond Future	7468.6400	7.4686	7195.8300	7.1958	3.653	0.0000	0.0000
2025/09/18	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	R213	05/02/2026		Bond Future	8.1889	98.3079	8.2594	98.0301	0.861	0.0000	0.0000
2025/09/18	R213	05/02/2026	9.89 Call	Bond Future	6448.1400	6.4481	6173.3000	6.1733	4.262	0.0000	0.0000
2025/09/18	R213	05/02/2026	9.89 Put	Bond Future	10.4500	0.0105	13.4100	0.0134	28.325	0.0000	0.0000
2025/09/18	R213	07/05/2026		Bond Future	8.2328	96.5624	8.3076	96.2796	0.908	0.0000	0.0000
2025/09/18	R213	07/05/2026	9.80 Call	Bond Future	5790.3200	5.7903	5521.4600	5.5215	4.643	0.0000	0.0000
2025/09/18	R213	07/05/2026	9.80 Put	Bond Future	72.7300	0.0727	86.6400	0.0866	19.126	0.0000	0.0000
2025/09/18	R213	06/08/2026		Bond Future	8.2887	98.3271	8.3684	98.0394	0.961	0.0000	0.0000
2025/09/18	R213	06/08/2026	9.69 Call	Bond Future	5115.0700	5.1151	4857.8500	4.8579	5.029	0.0000	0.0000
2025/09/18	R213	06/08/2026	9.69 Put	Bond Future	204.1300	0.2041	234.5900	0.2346	14.922	0.0000	0.0000
2025/09/18	R213	05/11/2026		Bond Future	8.3682	96.4949	8.4532	96.2024	1.015	0.0000	0.0000
2025/09/18	R213	05/11/2026	8.75 Call	Bond Future	2535.0800	2.5351	2354.5300	2.3545	7.122	0.0000	0.0000
2025/09/18	R213	05/11/2026	8.75 Put	Bond Future	1229.5800	1.2296	1341.4700	1.3415	9.100	0.0000	0.0000
2025/09/18	R214	06/11/2025		Bond Future	10.1453	73.2466	10.1495	73.2213	0.041	0.0000	0.0000
2025/09/18	R214	06/11/2025	11.64 Call	Bond Future	8315.1600	8.3152	8289.7300	8.2897	0.306	0.0000	0.0000
2025/09/18	R214	06/11/2025	11.64 Put	Bond Future	0.8900	0.0009	0.8100	0.0008	8.989	0.0000	0.0000
2025/09/18	R214	05/02/2026		Bond Future	10.2287	74.5893	10.2330	74.5635	0.042	0.0000	0.0000
2025/09/18	R214	05/02/2026	11.26 Call	Bond Future	6053.7400	6.0537	6027.4700	6.0275	0.434	0.0000	0.0000
2025/09/18	R214	05/02/2026	11.26 Put	Bond Future	239.5700	0.2396	239.1200	0.2391	0.188	0.0000	0.0000
2025/09/18	R214	07/05/2026		Bond Future	10.3098	72.6616	10.3143	72.6354	0.043	0.0000	0.0000
2025/09/18	R214	07/05/2026	11.53 Call	Bond Future	7146.0300	7.1460	7120.3000	7.1203	0.360	0.0000	0.0000
2025/09/18	R214	07/05/2026	11.53 Put	Bond Future	427.8900	0.4279	428.3300	0.4283	0.103	0.0000	0.0000
2025/09/18	R214	06/08/2026		Bond Future	10.3989	73.9893	10.4035	73.9629	0.044	0.0000	0.0000
2025/09/18	R214	06/08/2026	11.97 Call	Bond Future	8862.3200	8.8623	8836.6100	8.8366	0.290	0.0000	0.0000
2025/09/18	R214	06/08/2026	11.97 Put	Bond Future	498.8500	0.4989	499.5700	0.4996	0.144	0.0000	0.0000
2025/09/18	R214	05/11/2026		Bond Future	10.4980	71.9849	10.5026	71.9582	0.044	0.0000	0.0000
2025/09/18	R214	05/11/2026	10.97 Call	Bond Future	4905.1600	4.9052	4884.0400	4.8840	0.431	0.0000	0.0000
2025/09/18	R214	05/11/2026	10.97 Put	Bond Future	2271.3200	2.2713	2276.9100	2.2769	0.246	0.0000	0.0000
2025/09/18	R248	06/11/2025		Bond Future	10.4632	87.0244	10.4622	87.0317	0.009	0.0000	0.0000
2025/09/18	R248	06/11/2025	11.74 Call	Bond Future	8786.8900	8.7869	8793.8100	8.7938	0.079	0.0000	0.0000

	0
	0
	0
	0
	0
84,626	
0	
0	
23	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
36,622	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
218,633	
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
2025/09/18	R248	06/11/2025	11.74 Put	Bond Future	4.7600	0.0048	4.3000	0.0043	9.664	0.0000	0.0000
2025/09/18	R248	05/02/2026		Bond Future	10.5522	88.6196	10.5512	88.6271	0.010	0.0000	0.0000
2025/09/18	R248	05/02/2026	11.46 Call	Bond Future	6730.1600	6.7302	6732.0500	6.7321	0.028	0.0000	0.0000
2025/09/18	R248	05/02/2026	11.46 Put	Bond Future	418.1100	0.4181	412.5000	0.4125	1.342	0.0000	0.0000
2025/09/18	R248	07/05/2026		Bond Future	10.6388	85.8080	10.6377	85.8157	0.010	0.0000	0.0000
2025/09/18	R248	07/05/2026	11.72 Call	Bond Future	8012.8700	8.0129	8015.2700	8.0153	0.030	0.0000	0.0000
2025/09/18	R248	07/05/2026	11.72 Put	Bond Future	685.2000	0.6852	679.8500	0.6799	0.781	0.0000	0.0000
2025/09/18	R248	06/08/2026		Bond Future	10.7333	87.3757	10.7322	87.3838	0.010	0.0000	0.0000
2025/09/18	R248	06/08/2026	12.37 Call	Bond Future	11146.5100	11.1465	11150.5200	11.1505	0.036	0.0000	0.0000
2025/09/18	R248	06/08/2026	12.37 Put	Bond Future	620.0100	0.6200	615.9600	0.6160	0.653	0.0000	0.0000
2025/09/18	R248	05/11/2026		Bond Future	10.8370	84.4636	10.8358	84.4721	0.011	0.0000	0.0000
2025/09/18	R248	05/11/2026	11.31 Call	Bond Future	6072.9700	6.0730	6073.5300	6.0735	0.009	0.0000	0.0000
2025/09/18	R248	05/11/2026	11.31 Put	Bond Future	2834.1600	2.8342	2826.2300	2.8262	0.280	0.0000	0.0000
2025/09/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/18	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
	260
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0

1604149