



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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/09/2025 TO 23/09/2025

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
2025/09/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/23	2029	06/11/2025	139.79 Call	Bond Future	1344.4100	1.3444	1421.7500	1.4218	5.753	0.0000
2025/09/23	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/09/23	2029	06/11/2025		Bond Future	141.1344	141.1344	141.2118	141.2118	0.055	0.0000
2025/09/23	2029	05/02/2026		Bond Future	143.7634	143.7634	143.8423	143.8423	0.055	0.0000
2025/09/23	2029	05/02/2026	140.11 Call	Bond Future	3653.4300	3.6534	3732.2600	3.7323	2.158	0.0000
2025/09/23	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/23	2029	07/05/2026		Bond Future	144.9923	144.9923	145.0732	145.0732	0.056	0.0000
2025/09/23	2029	07/05/2026	141.82 Call	Bond Future	3172.3400	3.1723	3253.1500	3.2532	2.547	0.0000
2025/09/23	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2029	06/08/2026		Bond Future	147.6786	147.6786	147.7621	147.7621	0.057	0.0000
2025/09/23	2029	06/08/2026	144.10 Call	Bond Future	3578.6200	3.5786	3662.0600	3.6621	2.332	0.0000
2025/09/23	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2029	05/11/2026		Bond Future	148.8099	148.8099	148.8960	148.8960	0.058	0.0000
2025/09/23	2029	05/11/2026	147.56 Call	Bond Future	1249.9200	1.2499	1336.0200	1.3360	6.888	0.0000
2025/09/23	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2030	06/11/2025	8.72 Put	Bond Future	5.1000	0.0051	3.7600	0.0038	26.275	0.0000
2025/09/23	2030	06/11/2025	8.72 Call	Bond Future	2924.3300	2.9243	3018.5000	3.0185	3.220	0.0000
2025/09/23	2030	06/11/2025	9.22 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/09/23	2030	06/11/2025	9.22 Call	Bond Future	4609.7700	4.6098	4705.2700	4.7053	2.072	0.0000
2025/09/23	2030	06/11/2025	10.08 Call	Bond Future	7434.1000	7.4341	7529.6100	7.5296	1.285	0.0000
2025/09/23	2030	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2030	06/11/2025		Bond Future	7.8811	102.6399	7.8542	102.7354	0.342	0.0000
2025/09/23	2030	06/11/2025	9.54 Call	Bond Future	5672.8200	5.6728	5768.3300	5.7683	1.684	0.0000
2025/09/23	2030	06/11/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2030	05/02/2026		Bond Future	7.9100	100.5187	7.8811	100.6160	0.366	0.0000
2025/09/23	2030	05/02/2026	9.49 Call	Bond Future	5147.3500	5.1474	5243.5400	5.2435	1.869	0.0000
2025/09/23	2030	05/02/2026	9.49 Put	Bond Future	7.5300	0.0075	6.4400	0.0064	14.475	0.0000
2025/09/23	2030	07/05/2026		Bond Future	7.9480	102.3774	7.9167	102.4768	0.394	0.0000
2025/09/23	2030	07/05/2026	9.39 Call	Bond Future	4513.3100	4.5133	4607.0500	4.6071	2.077	0.0000
2025/09/23	2030	07/05/2026	9.39 Put	Bond Future	63.4200	0.0634	57.7500	0.0578	8.940	0.0000
2025/09/23	2030	06/08/2026		Bond Future	8.0055	100.2399	7.9712	100.3419	0.428	0.0000
2025/09/23	2030	06/08/2026	9.22 Call	Bond Future	3739.4000	3.7394	3827.8800	3.8279	2.366	0.0000
2025/09/23	2030	06/08/2026	9.22 Put	Bond Future	203.2400	0.2032	189.6800	0.1897	6.672	0.0000
2025/09/23	2030	05/11/2026		Bond Future	8.0740	101.9915	8.0364	102.0963	0.465	0.0000
2025/09/23	2030	05/11/2026	8.39 Call	Bond Future	1890.3200	1.8903	1952.6200	1.9526	3.296	0.0000
2025/09/23	2030	05/11/2026	8.39 Put	Bond Future	1014.2600	1.0143	971.7600	0.9718	4.190	0.0000
2025/09/23	2031	06/11/2025		Bond Future	111.6163	111.6163	111.8319	111.8319	0.193	0.0000
2025/09/23	2031	06/11/2025	109.69 Call	Bond Future	1926.2800	1.9263	2141.9300	2.1419	11.195	0.0000
2025/09/23	2031	06/11/2025	109.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2031	05/02/2026		Bond Future	111.3044	111.3044	111.5243	111.5243	0.198	0.0000
2025/09/23	2031	05/02/2026	111.76 Call	Bond Future	159.2200	0.1592	233.6900	0.2337	46.772	0.0000
2025/09/23	2031	05/02/2026	111.76 Put	Bond Future	614.8500	0.6149	469.4400	0.4694	23.650	0.0000
2025/09/23	2031	07/05/2026		Bond Future	113.3890	113.3890	113.6134	113.6134	0.198	0.0000
2025/09/23	2031	07/05/2026	113.84 Call	Bond Future	163.7700	0.1638	241.2900	0.2413	47.335	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
138,194
0
0
53,827
0
0
0
0
0
0
0
0
0
0
0
0
0
2,378
0
0
0
0
0
0
0
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
2025/09/23	2031	07/05/2026	113.84 Put	Bond Future	614.7700	0.6148	467.8700	0.4679	23.895	0.0000
2025/09/23	2031	06/08/2026		Bond Future	113.0571	113.0571	113.2862	113.2862	0.203	0.0000
2025/09/23	2031	06/08/2026	113.81 Call	Bond Future	7.3000	0.0073	23.9800	0.0240	228.493	0.0000
2025/09/23	2031	06/08/2026	113.81 Put	Bond Future	760.2500	0.7603	547.7500	0.5478	27.951	0.0000
2025/09/23	2031	05/11/2026		Bond Future	115.0599	115.0599	115.2943	115.2943	0.204	0.0000
2025/09/23	2031	05/11/2026	111.49 Call	Bond Future	3569.9000	3.5699	3804.2800	3.8043	6.565	0.0000
2025/09/23	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2032	06/11/2025	9.40 Put	Bond Future	5.2800	0.0053	3.8400	0.0038	27.273	0.0000
2025/09/23	2032	06/11/2025	9.40 Call	Bond Future	4129.7200	4.1297	4260.6100	4.2606	3.169	0.0000
2025/09/23	2032	06/11/2025	9.90 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2025/09/23	2032	06/11/2025	9.90 Call	Bond Future	6370.2700	6.3703	6502.5800	6.5026	2.077	0.0000
2025/09/23	2032	06/11/2025	10.89 Call	Bond Future	10622.6600	10.6227	10754.9900	10.7550	1.246	0.0000
2025/09/23	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2032	06/11/2025		Bond Future	8.5193	99.6312	8.4918	99.7635	0.323	0.0000
2025/09/23	2032	06/11/2025	10.42 Call	Bond Future	8635.2800	8.6353	8767.6100	8.7676	1.532	0.0000
2025/09/23	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2032	05/02/2026		Bond Future	8.5769	101.4627	8.5480	101.5974	0.338	0.0000
2025/09/23	2032	05/02/2026	10.16 Call	Bond Future	7045.4700	7.0455	7178.4100	7.1784	1.887	0.0000
2025/09/23	2032	05/02/2026	10.16 Put	Bond Future	13.2300	0.0132	11.4100	0.0114	13.757	0.0000
2025/09/23	2032	07/05/2026		Bond Future	8.6361	99.1789	8.6055	99.3165	0.354	0.0000
2025/09/23	2032	07/05/2026	10.14 Call	Bond Future	6554.1400	6.5541	6684.7000	6.6847	1.992	0.0000
2025/09/23	2032	07/05/2026	10.14 Put	Bond Future	78.7500	0.0788	71.7500	0.0718	8.889	0.0000
2025/09/23	2032	06/08/2026		Bond Future	8.7093	100.9920	8.6767	101.1329	0.374	0.0000
2025/09/23	2032	06/08/2026	10.12 Call	Bond Future	6074.1900	6.0742	6201.4400	6.2014	2.095	0.0000
2025/09/23	2032	06/08/2026	10.12 Put	Bond Future	199.6200	0.1996	185.9700	0.1860	6.838	0.0000
2025/09/23	2032	05/11/2026		Bond Future	8.7985	98.6000	8.7638	98.7443	0.394	0.0000
2025/09/23	2032	05/11/2026	9.16 Call	Bond Future	2838.5400	2.8385	2927.3500	2.9274	3.129	0.0000
2025/09/23	2032	05/11/2026	9.16 Put	Bond Future	1349.0900	1.3491	1293.6000	1.2936	4.113	0.0000
2025/09/23	2033	06/11/2025		Bond Future	134.1468	134.1468	133.9333	133.9333	0.159	0.0000
2025/09/23	2033	06/11/2025	133.14 Call	Bond Future	1006.8300	1.0068	793.3000	0.7933	21.208	0.0000
2025/09/23	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2033	05/02/2026		Bond Future	136.6457	136.6457	136.4283	136.4283	0.159	0.0000
2025/09/23	2033	05/02/2026	132.88 Call	Bond Future	3765.6700	3.7657	3548.2500	3.5483	5.774	0.0000
2025/09/23	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2033	07/05/2026		Bond Future	137.6391	137.6391	137.4182	137.4182	0.160	0.0000
2025/09/23	2033	07/05/2026	135.16 Call	Bond Future	2479.1100	2.4791	2258.2100	2.2582	8.910	0.0000
2025/09/23	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2033	06/08/2026		Bond Future	140.1892	140.1892	139.9653	139.9653	0.160	0.0000

0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
157,594
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
20,216
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
2025/09/23	2033	06/08/2026	134.25 Call	Bond Future	5939.1600	5.9392	5715.2600	5.7153	3.770	0.0000	0.0000
2025/09/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2033	05/11/2026		Bond Future	141.0837	141.0837	140.8570	140.8570	0.161	0.0000	0.0000
2025/09/23	2033	05/11/2026	137.26 Call	Bond Future	3823.6800	3.8237	3597.0400	3.5970	5.927	0.0000	0.0000
2025/09/23	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2037	06/11/2025	10.50 Put	Bond Future	51.1100	0.0511	32.9500	0.0330	35.531	0.0000	0.0000
2025/09/23	2037	06/11/2025	10.50 Call	Bond Future	4896.9600	4.8970	5318.1800	5.3182	8.602	0.0000	0.0000
2025/09/23	2037	06/11/2025	11.00 Put	Bond Future	2.5800	0.0026	1.3800	0.0014	46.512	0.0000	0.0000
2025/09/23	2037	06/11/2025	11.00 Call	Bond Future	7735.9100	7.7359	8174.0900	8.1741	5.664	0.0000	0.0000
2025/09/23	2037	06/11/2025	12.16 Call	Bond Future	13938.5600	13.9386	14377.9400	14.3779	3.152	0.0000	0.0000
2025/09/23	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2037	06/11/2025		Bond Future	9.7102	94.1924	9.6414	94.6317	0.708	0.0000	0.0000
2025/09/23	2037	06/11/2025	11.63 Call	Bond Future	11185.6800	11.1857	11625.0500	11.6251	3.928	0.0000	0.0000
2025/09/23	2037	06/11/2025	11.63 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/09/23	2037	05/02/2026		Bond Future	9.7907	91.6653	9.7193	92.1128	0.730	0.0000	0.0000
2025/09/23	2037	05/02/2026	11.20 Call	Bond Future	8349.8400	8.3498	8777.3600	8.7774	5.120	0.0000	0.0000
2025/09/23	2037	05/02/2026	11.20 Put	Bond Future	98.2400	0.0982	78.2500	0.0783	20.348	0.0000	0.0000
2025/09/23	2037	05/02/2026	12.27 Call	Bond Future	13847.4400	13.8474	14294.0100	14.2940	3.225	0.0000	0.0000
2025/09/23	2037	05/02/2026	12.27 Put	Bond Future	3.4000	0.0034	2.4600	0.0025	27.647	0.0000	0.0000
2025/09/23	2037	05/02/2026	10.90 Put	Bond Future	209.2800	0.2093	170.7900	0.1708	18.392	0.0000	0.0000
2025/09/23	2037	05/02/2026	10.90 Call	Bond Future	6792.7300	6.7927	7201.7500	7.2018	6.021	0.0000	0.0000
2025/09/23	2037	05/02/2026	11.86 Call	Bond Future	11779.6300	11.7796	12223.5200	12.2235	3.768	0.0000	0.0000
2025/09/23	2037	05/02/2026	11.86 Put	Bond Future	14.6900	0.0147	11.0700	0.0111	24.643	0.0000	0.0000
2025/09/23	2037	05/02/2026	11.36 Call	Bond Future	9186.8600	9.1869	9620.6700	9.6207	4.722	0.0000	0.0000
2025/09/23	2037	05/02/2026	11.36 Put	Bond Future	64.0800	0.0641	50.3800	0.0504	21.380	0.0000	0.0000
2025/09/23	2037	05/02/2026	10.65 Put	Bond Future	379.6600	0.3797	316.4500	0.3165	16.649	0.0000	0.0000
2025/09/23	2037	05/02/2026	10.65 Call	Bond Future	5537.5500	5.5376	5921.8500	5.9219	6.940	0.0000	0.0000
2025/09/23	2037	05/02/2026	12.73 Call	Bond Future	16087.7100	16.0877	16535.0500	16.5351	2.781	0.0000	0.0000
2025/09/23	2037	05/02/2026	12.73 Put	Bond Future	0.5400	0.0005	0.3700	0.0004	31.481	0.0000	0.0000
2025/09/23	2037	05/02/2026	11.40 Put	Bond Future	57.4600	0.0575	45.0200	0.0450	21.650	0.0000	0.0000
2025/09/23	2037	05/02/2026	11.40 Call	Bond Future	9396.0600	9.3961	9831.1300	9.8311	4.630	0.0000	0.0000
2025/09/23	2037	07/05/2026	12.40 Call	Bond Future	13849.4500	13.8495	14298.8400	14.2988	3.245	0.0000	0.0000
2025/09/23	2037	07/05/2026	12.40 Put	Bond Future	36.8300	0.0368	30.2100	0.0302	17.974	0.0000	0.0000
2025/09/23	2037	07/05/2026	10.95 Put	Bond Future	572.2200	0.5722	500.5900	0.5006	12.518	0.0000	0.0000
2025/09/23	2037	07/05/2026	10.95 Call	Bond Future	6828.5600	6.8286	7212.9400	7.2129	5.629	0.0000	0.0000
2025/09/23	2037	07/05/2026		Bond Future	9.8776	93.3603	9.8034	93.8163	0.751	0.0000	0.0000
2025/09/23	2037	07/05/2026	11.32 Call	Bond Future	8587.0100	8.5870	9000.1900	9.0002	4.812	0.0000	0.0000
2025/09/23	2037	07/05/2026	11.32 Put	Bond Future	308.6300	0.3086	265.8000	0.2658	13.877	0.0000	0.0000

0
0
0
0
0
0
0
300
0
300
0
300
188,944
0
0
5
0
0
0
1,970
0
1,970
0
0
0
0
0
0
0
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
2025/09/23	2037	06/08/2026		Bond Future	9.9775	90.8070	9.9001	91.2722	0.776	0.0000
2025/09/23	2037	06/08/2026	11.71 Call	Bond Future	10051.2400	10.0512	10468.2100	10.4682	4.148	0.0000
2025/09/23	2037	06/08/2026	11.71 Put	Bond Future	431.2100	0.4312	382.9800	0.3830	11.185	0.0000
2025/09/23	2037	06/08/2026	11.30 Call	Bond Future	8193.5600	8.1936	8584.6100	8.5846	4.773	0.0000
2025/09/23	2037	06/08/2026	11.30 Put	Bond Future	719.0400	0.7190	644.8900	0.6449	10.312	0.0000
2025/09/23	2037	06/08/2026	10.70 Call	Bond Future	5669.1600	5.6692	6003.5300	6.0035	5.898	0.0000
2025/09/23	2037	06/08/2026	10.70 Put	Bond Future	1477.3400	1.4773	1346.5100	1.3465	8.856	0.0000
2025/09/23	2037	06/08/2026	10.02 Put	Bond Future	3109.6000	3.1096	2891.2900	2.8913	7.021	0.0000
2025/09/23	2037	06/08/2026	10.02 Call	Bond Future	3363.8300	3.3638	3610.7200	3.6107	7.340	0.0000
2025/09/23	2037	05/11/2026	10.83 Call	Bond Future	6101.8100	6.1018	6434.2400	6.4342	5.448	0.0000
2025/09/23	2037	05/11/2026	10.83 Put	Bond Future	1842.2500	1.8423	1700.4400	1.7004	7.698	0.0000
2025/09/23	2037	05/11/2026	10.23 Call	Bond Future	4126.4700	4.1265	4391.2800	4.3913	6.417	0.0000
2025/09/23	2037	05/11/2026	10.23 Put	Bond Future	3250.8000	3.2508	3041.3700	3.0414	6.442	0.0000
2025/09/23	2037	05/11/2026	9.46 Put	Bond Future	6138.6400	6.1386	5841.7800	5.8418	4.836	0.0000
2025/09/23	2037	05/11/2026	9.46 Call	Bond Future	2403.1100	2.4031	2580.4900	2.5805	7.381	0.0000
2025/09/23	2037	05/11/2026		Bond Future	10.0797	92.3929	9.9992	92.8671	0.799	0.0000
2025/09/23	2037	05/11/2026	10.62 Call	Bond Future	5354.2900	5.3543	5664.2800	5.6643	5.790	0.0000
2025/09/23	2037	05/11/2026	10.62 Put	Bond Future	2259.0300	2.2590	2094.7800	2.0948	7.271	0.0000
2025/09/23	2038	06/11/2025		Bond Future	144.7384	144.7384	144.7522	144.7522	0.010	0.0000
2025/09/23	2038	06/11/2025	143.88 Call	Bond Future	858.4300	0.8584	872.2000	0.8722	1.604	0.0000
2025/09/23	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2038	05/02/2026		Bond Future	145.2637	145.2637	145.2780	145.2780	0.010	0.0000
2025/09/23	2038	05/02/2026	143.20 Call	Bond Future	2063.7300	2.0637	2077.9900	2.0780	0.691	0.0000
2025/09/23	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2038	07/05/2026		Bond Future	147.9845	147.9845	147.9995	147.9995	0.010	0.0000
2025/09/23	2038	07/05/2026	144.53 Call	Bond Future	3454.5000	3.4545	3469.5100	3.4695	0.435	0.0000
2025/09/23	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2038	06/08/2026		Bond Future	148.5178	148.5178	148.5341	148.5341	0.011	0.0000
2025/09/23	2038	06/08/2026	144.72 Call	Bond Future	3797.7700	3.7978	3814.0900	3.8141	0.430	0.0000
2025/09/23	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2038	05/11/2026		Bond Future	151.1503	151.1503	151.1682	151.1682	0.012	0.0000
2025/09/23	2038	05/11/2026	146.31 Call	Bond Future	4840.2900	4.8403	4858.2200	4.8582	0.370	0.0000
2025/09/23	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	2040	06/11/2025		Bond Future	10.1842	93.6957	10.1355	94.0347	0.478	0.0000
2025/09/23	2040	06/11/2025	11.84 Call	Bond Future	10522.3800	10.5224	10861.3100	10.8613	3.221	0.0000
2025/09/23	2040	06/11/2025	11.84 Put	Bond Future	0.2600	0.0003	0.1500	0.0002	42.308	0.0000
2025/09/23	2040	05/02/2026		Bond Future	10.2728	90.9090	10.2224	91.2543	0.491	0.0000
2025/09/23	2040	05/02/2026	11.49 Call	Bond Future	7972.0400	7.9720	8291.5900	8.2916	4.008	0.0000

0
0
0
0
2,541
0
2,541
0
2,541
0
4,490
0
4,490
0
4,490
0
0
0
2,931
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
45,797
0
0
38,801
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
2025/09/23	2040	05/02/2026	11.49 Put	Bond Future	183.4800	0.1835	157.7100	0.1577	14.045	0.0000	0.0000
2025/09/23	2040	05/02/2026	10.35 Put	Bond Future	2012.4400	2.0124	1852.6500	1.8527	7.940	0.0000	0.0000
2025/09/23	2040	05/02/2026	10.35 Call	Bond Future	2537.5400	2.5375	2723.0700	2.7231	7.311	0.0000	0.0000
2025/09/23	2040	05/02/2026	10.75 Call	Bond Future	4140.2800	4.1403	4388.6600	4.3887	5.999	0.0000	0.0000
2025/09/23	2040	05/02/2026	10.75 Put	Bond Future	963.8500	0.9639	866.9100	0.8669	10.058	0.0000	0.0000
2025/09/23	2040	05/02/2026	11.15 Call	Bond Future	6124.0700	6.1241	6419.2900	6.4193	4.821	0.0000	0.0000
2025/09/23	2040	05/02/2026	11.15 Put	Bond Future	408.9500	0.4090	358.8500	0.3589	12.251	0.0000	0.0000
2025/09/23	2040	05/02/2026	13.23 Call	Bond Future	17302.9900	17.3030	17648.1300	17.6481	1.995	0.0000	0.0000
2025/09/23	2040	05/02/2026	13.23 Put	Bond Future	0.7400	0.0007	0.5600	0.0006	24.324	0.0000	0.0000
2025/09/23	2040	05/02/2026	11.82 Put	Bond Future	79.7300	0.0797	67.2000	0.0672	15.716	0.0000	0.0000
2025/09/23	2040	05/02/2026	11.82 Call	Bond Future	9809.7700	9.8098	10142.5600	10.1426	3.392	0.0000	0.0000
2025/09/23	2040	07/05/2026	12.22 Call	Bond Future	11460.2900	11.4603	11792.9500	11.7930	2.903	0.0000	0.0000
2025/09/23	2040	07/05/2026	12.22 Put	Bond Future	174.1500	0.1742	154.8200	0.1548	11.100	0.0000	0.0000
2025/09/23	2040	07/05/2026	11.72 Call	Bond Future	8863.3700	8.8634	9175.4000	9.1754	3.520	0.0000	0.0000
2025/09/23	2040	07/05/2026	11.72 Put	Bond Future	408.2600	0.4083	368.3000	0.3683	9.788	0.0000	0.0000
2025/09/23	2040	07/05/2026	10.70 Put	Bond Future	1965.8900	1.9659	1833.5600	1.8336	6.731	0.0000	0.0000
2025/09/23	2040	07/05/2026	10.70 Call	Bond Future	4160.2000	4.1602	4379.8600	4.3799	5.280	0.0000	0.0000
2025/09/23	2040	07/05/2026	12.53 Call	Bond Future	13067.4400	13.0674	13407.6400	13.4076	2.603	0.0000	0.0000
2025/09/23	2040	07/05/2026	12.53 Put	Bond Future	98.9800	0.0990	87.1900	0.0872	11.911	0.0000	0.0000
2025/09/23	2040	07/05/2026	12.03 Call	Bond Future	10470.2900	10.4703	10796.5600	10.7966	3.116	0.0000	0.0000
2025/09/23	2040	07/05/2026	12.03 Put	Bond Future	242.4900	0.2425	216.7700	0.2168	10.607	0.0000	0.0000
2025/09/23	2040	07/05/2026	11.12 Put	Bond Future	1068.3800	1.0684	982.6200	0.9826	8.027	0.0000	0.0000
2025/09/23	2040	07/05/2026	11.12 Call	Bond Future	5923.1800	5.9232	6189.4100	6.1894	4.495	0.0000	0.0000
2025/09/23	2040	07/05/2026		Bond Future	10.3673	92.5898	10.3150	92.9418	0.504	0.0000	0.0000
2025/09/23	2040	07/05/2026	11.67 Call	Bond Future	8606.6900	8.6067	8915.9100	8.9159	3.593	0.0000	0.0000
2025/09/23	2040	07/05/2026	11.67 Put	Bond Future	442.9600	0.4430	400.1900	0.4002	9.655	0.0000	0.0000
2025/09/23	2040	06/08/2026		Bond Future	10.4741	89.7718	10.4197	90.1310	0.519	0.0000	0.0000
2025/09/23	2040	06/08/2026	12.19 Call	Bond Future	10843.0300	10.8430	11162.0300	11.1620	2.942	0.0000	0.0000
2025/09/23	2040	06/08/2026	12.19 Put	Bond Future	505.1300	0.5051	464.9200	0.4649	7.960	0.0000	0.0000
2025/09/23	2040	05/11/2026		Bond Future	10.5821	91.3392	10.5256	91.7056	0.534	0.0000	0.0000
2025/09/23	2040	05/11/2026	11.06 Call	Bond Future	5680.2000	5.6802	5912.2800	5.9123	4.086	0.0000	0.0000
2025/09/23	2040	05/11/2026	11.06 Put	Bond Future	2666.5900	2.6666	2532.2800	2.5323	5.037	0.0000	0.0000
2025/09/23	2040	05/11/2026	11.27 Call	Bond Future	6491.9900	6.4920	6741.3800	6.7414	3.842	0.0000	0.0000
2025/09/23	2040	05/11/2026	11.27 Put	Bond Future	2200.8500	2.2009	2083.8500	2.0839	5.316	0.0000	0.0000
2025/09/23	2040	05/11/2026	10.67 Call	Bond Future	4344.6400	4.3446	4541.7400	4.5417	4.537	0.0000	0.0000
2025/09/23	2040	05/11/2026	10.67 Put	Bond Future	3778.9000	3.7789	3609.6100	3.6096	4.480	0.0000	0.0000
2025/09/23	2040	05/11/2026	9.91 Put	Bond Future	6973.0700	6.9731	6736.6500	6.7367	3.390	0.0000	0.0000
2025/09/23	2040	05/11/2026	9.91 Call	Bond Future	2471.4400	2.4714	2601.4100	2.6014	5.259	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
2025/09/23	2043	06/11/2025		Bond Future	113.5258	113.5258	113.5357	113.5357	0.009	0.0000
2025/09/23	2043	06/11/2025	110.43 Call	Bond Future	3201.7433	3.2017	3206.2659	3.2063	0.141	0.0000
2025/09/23	2043	06/11/2025	110.43 Put	Bond Future	105.9233	0.1059	100.5859	0.1006	5.039	0.0000
2025/09/23	2043	05/02/2026		Bond Future	112.8240	112.8240	112.8343	112.8343	0.009	0.0000
2025/09/23	2043	05/02/2026	109.66 Call	Bond Future	3702.3513	3.7024	3705.8580	3.7059	0.095	0.0000
2025/09/23	2043	05/02/2026	109.66 Put	Bond Future	538.3713	0.5384	531.5380	0.5315	1.269	0.0000
2025/09/23	2043	07/05/2026		Bond Future	114.9371	114.9371	114.9479	114.9479	0.009	0.0000
2025/09/23	2043	07/05/2026	111.70 Call	Bond Future	4156.5784	4.1566	4160.5156	4.1605	0.095	0.0000
2025/09/23	2043	07/05/2026	111.70 Put	Bond Future	919.4984	0.9195	912.6256	0.9126	0.747	0.0000
2025/09/23	2043	06/08/2026		Bond Future	114.2007	114.2007	114.2124	114.2124	0.010	0.0000
2025/09/23	2043	06/08/2026	110.88 Call	Bond Future	4486.3605	4.4864	4491.3248	4.4913	0.111	0.0000
2025/09/23	2043	06/08/2026	110.88 Put	Bond Future	1165.6405	1.1656	1158.9048	1.1589	0.578	0.0000
2025/09/23	2043	05/11/2026		Bond Future	116.2233	116.2233	116.2363	116.2363	0.011	0.0000
2025/09/23	2043	05/11/2026	112.84 Call	Bond Future	4810.6573	4.8107	4816.6699	4.8167	0.125	0.0000
2025/09/23	2043	05/11/2026	112.84 Put	Bond Future	1427.3573	1.4274	1420.3599	1.4204	0.490	0.0000
2025/09/23	2044	06/11/2025	11.75 Call	Bond Future	8630.6700	8.6307	9164.8000	9.1648	6.189	0.0000
2025/09/23	2044	06/11/2025	11.75 Put	Bond Future	3.3700	0.0034	1.7600	0.0018	47.774	0.0000
2025/09/23	2044	06/11/2025	11.25 Put	Bond Future	58.8400	0.0588	36.9900	0.0370	37.135	0.0000
2025/09/23	2044	06/11/2025	11.25 Call	Bond Future	5538.8300	5.5388	6052.7200	6.0527	9.278	0.0000
2025/09/23	2044	06/11/2025	12.20 Call	Bond Future	11295.2500	11.2953	11830.9000	11.8309	4.742	0.0000
2025/09/23	2044	06/11/2025	12.20 Put	Bond Future	0.1600	0.0002	0.0700	0.0001	56.250	0.0000
2025/09/23	2044	06/11/2025	12.25 Call	Bond Future	11582.4600	11.5825	12118.1400	12.1181	4.625	0.0000
2025/09/23	2044	06/11/2025	12.25 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000
2025/09/23	2044	06/11/2025	12.00 Call	Bond Future	10128.6100	10.1286	10664.0000	10.6640	5.286	0.0000
2025/09/23	2044	06/11/2025	12.00 Put	Bond Future	0.6600	0.0007	0.3100	0.0003	53.030	0.0000
2025/09/23	2044	06/11/2025		Bond Future	10.4492	88.7023	10.3752	89.2380	0.708	0.0000
2025/09/23	2044	06/11/2025	11.88 Call	Bond Future	9414.9900	9.4150	9949.9900	9.9500	5.682	0.0000
2025/09/23	2044	06/11/2025	11.88 Put	Bond Future	1.4700	0.0015	0.7300	0.0007	50.340	0.0000
2025/09/23	2044	05/02/2026		Bond Future	10.5379	85.9490	10.4613	86.4946	0.726	0.0000
2025/09/23	2044	05/02/2026	11.56 Call	Bond Future	7103.6100	7.1036	7592.0800	7.5921	6.876	0.0000
2025/09/23	2044	05/02/2026	11.56 Put	Bond Future	307.2500	0.3073	250.1200	0.2501	18.594	0.0000
2025/09/23	2044	05/02/2026	11.25 Call	Bond Future	5446.7500	5.4468	5891.3300	5.8913	8.162	0.0000
2025/09/23	2044	05/02/2026	11.25 Put	Bond Future	619.1300	0.6191	518.1100	0.5181	16.316	0.0000
2025/09/23	2044	05/02/2026	11.50 Call	Bond Future	6772.9000	6.7729	7254.5100	7.2545	7.111	0.0000
2025/09/23	2044	05/02/2026	11.50 Put	Bond Future	351.6100	0.3516	287.6200	0.2876	18.199	0.0000
2025/09/23	2044	05/02/2026	10.90 Put	Bond Future	1255.4000	1.2554	1082.8600	1.0829	13.744	0.0000
2025/09/23	2044	05/02/2026	10.90 Call	Bond Future	3765.2500	3.7653	4138.3100	4.1383	9.908	0.0000
2025/09/23	2044	05/02/2026	10.07 Put	Bond Future	4582.2100	4.5822	4203.6400	4.2036	8.262	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
11,000	0
11,000	0
5,600	0
5,800	0
5,800	0
132,415	0
	0
	0
16	0
	0
	0
	0
4,500	0
4,500	0
	0
9,000	0

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/23	2044	05/02/2026	10.07	Call	Bond Future		1161.0200	1.1610		1328.0500	1.3281	14.386	0.0000	0.0000
2025/09/23	2044	05/02/2026	11.45	Call	Bond Future		6502.0200	6.5020		6977.1600	6.9772	7.308	0.0000	0.0000
2025/09/23	2044	05/02/2026	11.45	Put	Bond Future		395.4500	0.3955		324.9900	0.3250	17.818	0.0000	0.0000
2025/09/23	2044	07/05/2026			Bond Future		10.6316	87.5382		10.5524	88.0942	0.745	0.0000	0.0000
2025/09/23	2044	07/05/2026	11.80	Call	Bond Future		8166.0500	8.1661		8644.1600	8.6442	5.855	0.0000	0.0000
2025/09/23	2044	07/05/2026	11.80	Put	Bond Future		579.5700	0.5796		501.7400	0.5017	13.429	0.0000	0.0000
2025/09/23	2044	06/08/2026			Bond Future		10.7366	84.7531		10.6544	85.3199	0.765	0.0000	0.0000
2025/09/23	2044	06/08/2026	12.42	Call	Bond Future		10984.3500	10.9844		11487.1600	11.4872	4.578	0.0000	0.0000
2025/09/23	2044	06/08/2026	12.42	Put	Bond Future		560.8500	0.5609		496.8400	0.4968	11.413	0.0000	0.0000
2025/09/23	2044	05/11/2026			Bond Future		10.8420	86.2326		10.7569	86.8103	0.785	0.0000	0.0000
2025/09/23	2044	05/11/2026	11.34	Call	Bond Future		5992.3100	5.9923		6366.4000	6.3664	6.243	0.0000	0.0000
2025/09/23	2044	05/11/2026	11.34	Put	Bond Future		2732.7200	2.7327		2529.1300	2.5291	7.450	0.0000	0.0000
2025/09/23	2046	06/11/2025			Bond Future		123.0312	123.0312		123.2242	123.2242	0.157	0.0000	0.0000
2025/09/23	2046	06/11/2025	125.41	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2046	06/11/2025	125.41	Put	Bond Future		2378.8200	2.3788		2185.7600	2.1858	8.116	0.0000	0.0000
2025/09/23	2046	05/02/2026			Bond Future		125.3231	125.3231		125.5197	125.5197	0.157	0.0000	0.0000
2025/09/23	2046	05/02/2026	121.65	Call	Bond Future		3673.1000	3.6731		3869.6900	3.8697	5.352	0.0000	0.0000
2025/09/23	2046	05/02/2026	121.65	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2046	07/05/2026			Bond Future		125.3701	125.3701		125.5708	125.5708	0.160	0.0000	0.0000
2025/09/23	2046	07/05/2026	124.95	Call	Bond Future		420.1400	0.4201		620.7800	0.6208	47.756	0.0000	0.0000
2025/09/23	2046	07/05/2026	124.95	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2046	06/08/2026			Bond Future		127.6923	127.6923		127.8977	127.8977	0.161	0.0000	0.0000
2025/09/23	2046	06/08/2026	122.38	Call	Bond Future		5312.2700	5.3123		5517.6800	5.5177	3.867	0.0000	0.0000
2025/09/23	2046	06/08/2026	122.38	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2046	05/11/2026			Bond Future		127.6179	127.6179		127.8278	127.8278	0.165	0.0000	0.0000
2025/09/23	2046	05/11/2026	125.48	Call	Bond Future		2137.8700	2.1379		2347.8400	2.3478	9.821	0.0000	0.0000
2025/09/23	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2050	06/11/2025			Bond Future		124.3147	124.3147		124.1232	124.1232	0.154	0.0000	0.0000
2025/09/23	2050	06/11/2025	124.42	Call	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2050	06/11/2025	124.42	Put	Bond Future		105.3400	0.1053		296.7700	0.2968	181.726	0.0000	0.0000
2025/09/23	2050	05/02/2026			Bond Future		124.2109	124.2109		124.0159	124.0159	0.157	0.0000	0.0000
2025/09/23	2050	05/02/2026	122.82	Call	Bond Future		1390.9300	1.3909		1195.8900	1.1959	14.022	0.0000	0.0000
2025/09/23	2050	05/02/2026	122.82	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2050	07/05/2026			Bond Future		126.5373	126.5373		126.3392	126.3392	0.157	0.0000	0.0000
2025/09/23	2050	07/05/2026	124.07	Call	Bond Future		2467.3400	2.4673		2269.2300	2.2692	8.029	0.0000	0.0000
2025/09/23	2050	07/05/2026	124.07	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2050	06/08/2026			Bond Future		126.4214	126.4214		126.2202	126.2202	0.159	0.0000	0.0000
2025/09/23	2050	06/08/2026	123.27	Call	Bond Future		3151.4100	3.1514		2950.1500	2.9502	6.386	0.0000	0.0000

9,000
0
9,000
0
0
0
0
0
0
0
0
0
0
19,630
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
16,798
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
2025/09/23	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	2050	05/11/2026		Bond Future	128.6620	128.6620	128.4583	128.4583	0.158	0.0000	0.0000
2025/09/23	2050	05/11/2026	123.84 Call	Bond Future	4821.9800	4.8220	4618.2500	4.6183	4.225	0.0000	0.0000
2025/09/23	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	AL37	06/11/2025		Index Future	1211.0770	1211.0770	1212.2610	1212.2610	0.098	0.0000	0.0000
2025/09/23	AL37	05/02/2026		Index Future	1233.3400	1233.3400	1234.5460	1234.5460	0.098	0.0000	0.0000
2025/09/23	AL37	07/05/2026		Index Future	1256.1530	1256.1530	1257.3830	1257.3830	0.098	0.0000	0.0000
2025/09/23	AL37	06/08/2026		Index Future	1278.9000	1278.9000	1280.1550	1280.1550	0.098	0.0000	0.0000
2025/09/23	AL37	05/11/2026		Index Future	1301.5740	1301.5740	1302.8550	1302.8550	0.098	0.0000	0.0000
2025/09/23	AL7T	06/11/2025		Index Future	1502.0690	1502.0690	1507.5360	1507.5360	0.364	0.0000	0.0000
2025/09/23	AL7T	05/02/2026		Index Future	1529.6810	1529.6810	1535.2490	1535.2490	0.364	0.0000	0.0000
2025/09/23	AL7T	07/05/2026		Index Future	1557.9760	1557.9760	1563.6490	1563.6490	0.364	0.0000	0.0000
2025/09/23	AL7T	06/08/2026		Index Future	1586.1890	1586.1890	1591.9680	1591.9680	0.364	0.0000	0.0000
2025/09/23	AL7T	05/11/2026		Index Future	1614.3100	1614.3100	1620.1970	1620.1970	0.365	0.0000	0.0000
2025/09/23	ALBI	06/11/2025		Index Future	1264.7500	1264.7500	1268.7300	1268.7300	0.315	0.0000	0.0000
2025/09/23	ALBI	05/02/2026		Index Future	1287.9990	1287.9990	1292.0530	1292.0530	0.315	0.0000	0.0000
2025/09/23	ALBI	07/05/2026		Index Future	1311.8240	1311.8240	1315.9540	1315.9540	0.315	0.0000	0.0000
2025/09/23	ALBI	06/08/2026		Index Future	1335.5790	1335.5790	1339.7870	1339.7870	0.315	0.0000	0.0000
2025/09/23	ALBI	05/11/2026		Index Future	1359.2580	1359.2580	1363.5440	1363.5440	0.315	0.0000	0.0000
2025/09/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0

0

0

0

0
0
0
0
0
0

0
0
0
0
0
0

76
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	
2025/09/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/09/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	ES33	06/11/2025		Bond Future	9.7710	88.9183	9.7115	89.2144	0.609	0.0000	0.0000
2025/09/23	ES33	06/11/2025	12.01 Call	Bond Future	10268.1100	10.2681	10564.1500	10.5642	2.883	0.0000	0.0000
2025/09/23	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	ES33	05/02/2026		Bond Future	9.8746	90.5746	9.8123	90.8763	0.631	0.0000	0.0000
2025/09/23	ES33	05/02/2026	11.49 Call	Bond Future	7379.1700	7.3792	7680.8000	7.6808	4.088	0.0000	0.0000
2025/09/23	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	ES33	07/05/2026		Bond Future	9.9783	88.4762	9.9130	88.7837	0.654	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

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
2025/09/23	ES33	07/05/2026	11.69 Call	Bond Future	7595.6300	7.5956	7903.1700	7.9032	4.049	0.0000
2025/09/23	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	ES33	06/08/2026		Bond Future	10.0967	90.1140	10.0280	90.4280	0.680	0.0000
2025/09/23	ES33	06/08/2026	12.02 Call	Bond Future	8245.3900	8.2454	8559.3800	8.5594	3.808	0.0000
2025/09/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	ES33	05/11/2026		Bond Future	10.2338	87.9172	10.1615	88.2377	0.706	0.0000
2025/09/23	ES33	05/11/2026	10.83 Call	Bond Future	2588.8300	2.5888	2909.2900	2.9093	12.379	0.0000
2025/09/23	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	ES42	06/11/2025		Bond Future	10.4658	85.1111	10.4170	85.4468	0.466	0.0000
2025/09/23	ES42	06/11/2025	12.39 Call	Bond Future	11777.2100	11.7772	12112.8800	12.1129	2.850	0.0000
2025/09/23	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	ES42	05/02/2026		Bond Future	10.5560	86.6965	10.5056	87.0385	0.478	0.0000
2025/09/23	ES42	05/02/2026	11.85 Call	Bond Future	8096.7900	8.0968	8438.7500	8.4388	4.223	0.0000
2025/09/23	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	ES42	07/05/2026		Bond Future	10.6498	84.0554	10.5975	84.4041	0.491	0.0000
2025/09/23	ES42	07/05/2026	12.20 Call	Bond Future	9413.9800	9.4140	9762.6800	9.7627	3.704	0.0000
2025/09/23	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	ES42	06/08/2026		Bond Future	10.7511	85.6102	10.6969	85.9661	0.505	0.0000
2025/09/23	ES42	06/08/2026	12.65 Call	Bond Future	11135.8600	11.1359	11491.7900	11.4918	3.196	0.0000
2025/09/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	ES42	05/11/2026		Bond Future	10.8616	82.8619	10.8052	83.2250	0.519	0.0000
2025/09/23	ES42	05/11/2026	11.66 Call	Bond Future	4897.0800	4.8971	5260.1800	5.2602	7.415	0.0000
2025/09/23	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	GOVI	06/11/2025		GOVI	1243.0040	1243.0040	1246.7810	1246.7810	0.304	0.0000
2025/09/23	GOVI	06/11/2025	1,112. Call 00	GOVI	1310040.0000	131.0040	1347810.0000	134.7810	2.883	0.0000
2025/09/23	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	GOVI	05/02/2026		GOVI	1265.8540	1265.8540	1269.7000	1269.7000	0.304	0.0000
2025/09/23	GOVI	05/02/2026	1,150. Call 00	GOVI	1158540.0000	115.8540	1197000.0000	119.7000	3.320	0.0000
2025/09/23	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	GOVI	07/05/2026		GOVI	1289.2690	1289.2690	1293.1880	1293.1880	0.304	0.0000
2025/09/23	GOVI	07/05/2026	1,177. Call 00	GOVI	1122690.0000	112.2690	1161880.0000	116.1880	3.491	0.0000
2025/09/23	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	GOVI	06/08/2026		GOVI	1312.6150	1312.6150	1316.6090	1316.6090	0.304	0.0000
2025/09/23	GOVI	06/08/2026	1,189. Call 00	GOVI	1236150.0000	123.6150	1276090.0000	127.6090	3.231	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/23	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	GOVI	05/11/2026		GOVI	1335.8870	1335.8870	1339.9550	1339.9550	0.305	0.0000
2025/09/23	GOVI	05/11/2026	1,277. Call 00	GOVI	588870.0000	58.8870	629550.0000	62.9550	6.908	0.0000
2025/09/23	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/09/23	I258	06/11/2025		Bond Future	113.2267	113.2267	113.2373	113.2373	0.009	0.0000
2025/09/23	I258	06/11/2025	112.39 Call	Bond Future	1913.2857	1.9133	1903.7960	1.9038	0.496	0.0000
2025/09/23	I258	06/11/2025	112.39 Put	Bond Future	1076.5957	1.0766	1056.4760	1.0565	1.869	0.0000
2025/09/23	I258	05/02/2026		Bond Future	112.5193	112.5193	112.5303	112.5303	0.010	0.0000
2025/09/23	I258	05/02/2026	111.65 Call	Bond Future	3015.2543	3.0153	3012.1701	3.0122	0.102	0.0000
2025/09/23	I258	05/02/2026	111.65 Put	Bond Future	2146.0043	2.1460	2131.8801	2.1319	0.658	0.0000
2025/09/23	I258	07/05/2026		Bond Future	114.6266	114.6266	114.6383	114.6383	0.010	0.0000
2025/09/23	I258	07/05/2026	113.73 Call	Bond Future	3853.8329	3.8538	3852.9114	3.8529	0.024	0.0000
2025/09/23	I258	07/05/2026	113.73 Put	Bond Future	2957.1929	2.9572	2944.6014	2.9446	0.426	0.0000
2025/09/23	I258	06/08/2026		Bond Future	113.8844	113.8844	113.8971	113.8971	0.011	0.0000
2025/09/23	I258	06/08/2026	112.95 Call	Bond Future	4516.3652	4.5164	4517.0695	4.5171	0.016	0.0000
2025/09/23	I258	06/08/2026	112.95 Put	Bond Future	3581.9352	3.5819	3569.9895	3.5700	0.333	0.0000
2025/09/23	I258	05/11/2026		Bond Future	115.9014	115.9014	115.9154	115.9154	0.012	0.0000
2025/09/23	I258	05/11/2026	114.95 Call	Bond Future	5124.8930	5.1249	5126.9496	5.1269	0.040	0.0000
2025/09/23	I258	05/11/2026	114.95 Put	Bond Future	4173.4630	4.1735	4161.5896	4.1616	0.284	0.0000
2025/09/23	IGOV	06/11/2025		Index Future	396.6120	396.6120	396.5770	396.5770	0.009	0.0000
2025/09/23	IGOV	05/02/2026		Index Future	404.0000	404.0000	403.9650	403.9650	0.009	0.0000
2025/09/23	IGOV	07/05/2026		Index Future	411.5680	411.5680	411.5330	411.5330	0.009	0.0000
2025/09/23	IGOV	06/08/2026		Index Future	419.1140	419.1140	419.0790	419.0790	0.008	0.0000
2025/09/23	IGOV	05/11/2026		Index Future	426.6370	426.6370	426.6030	426.6030	0.008	0.0000
2025/09/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/09/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/09/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/09/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/09/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/09/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/09/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/09/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/09/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/09/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

762

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	
2025/09/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/09/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/09/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/09/23	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	8.3400	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/23	R033	06/11/2025		Bond Future	8.6810	108.2167	8.6739	108.2567	0.082	0.0000	0.0000
2025/09/23	R033	06/11/2025	10.33 Call	Bond Future	8761.2800	8.7613	8801.2500	8.8013	0.456	0.0000	0.0000
2025/09/23	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R033	05/02/2026		Bond Future	8.7423	110.2061	8.7348	110.2468	0.085	0.0000	0.0000
2025/09/23	R033	05/02/2026	10.49 Call	Bond Future	9001.2500	9.0013	9041.6000	9.0416	0.448	0.0000	0.0000
2025/09/23	R033	05/02/2026	10.49 Put	Bond Future	4.9300	0.0049	4.5900	0.0046	6.897	0.0000	0.0000
2025/09/23	R033	07/05/2026		Bond Future	8.8053	107.2005	8.7973	107.2423	0.090	0.0000	0.0000
2025/09/23	R033	07/05/2026	10.38 Call	Bond Future	7958.9600	7.9590	7998.9900	7.9990	0.503	0.0000	0.0000
2025/09/23	R033	07/05/2026	10.38 Put	Bond Future	46.7100	0.0467	44.9700	0.0450	3.725	0.0000	0.0000
2025/09/23	R033	06/08/2026		Bond Future	8.8810	109.1599	8.8725	109.2034	0.096	0.0000	0.0000
2025/09/23	R033	06/08/2026	10.25 Call	Bond Future	6894.5500	6.8946	6933.3500	6.9334	0.563	0.0000	0.0000
2025/09/23	R033	06/08/2026	10.25 Put	Bond Future	188.8800	0.1889	184.2100	0.1842	2.472	0.0000	0.0000
2025/09/23	R033	05/11/2026		Bond Future	8.9712	106.0283	8.9620	106.0735	0.102	0.0000	0.0000
2025/09/23	R033	05/11/2026	9.33 Call	Bond Future	3003.0400	3.0030	3029.9700	3.0300	0.897	0.0000	0.0000
2025/09/23	R033	05/11/2026	9.33 Put	Bond Future	1251.6500	1.2517	1233.3800	1.2334	1.460	0.0000	0.0000
2025/09/23	R035	06/11/2025	10.30 Call	Bond Future	6698.1300	6.6981	7023.2400	7.0232	4.854	0.0000	0.0000
2025/09/23	R035	06/11/2025	10.30 Put	Bond Future	4.2600	0.0043	2.5900	0.0026	39.202	0.0000	0.0000
2025/09/23	R035	06/11/2025	10.68 Call	Bond Future	8775.5800	8.7756	9102.2400	9.1022	3.722	0.0000	0.0000
2025/09/23	R035	06/11/2025	10.68 Put	Bond Future	0.2500	0.0003	0.1300	0.0001	48.000	0.0000	0.0000
2025/09/23	R035	06/11/2025	10.50 Call	Bond Future	7798.3400	7.7983	8124.6800	8.1247	4.185	0.0000	0.0000
2025/09/23	R035	06/11/2025	10.50 Put	Bond Future	1.0200	0.0010	0.5800	0.0006	43.137	0.0000	0.0000
2025/09/23	R035	06/11/2025	10.15 Call	Bond Future	5866.1800	5.8662	6188.7900	6.1888	5.499	0.0000	0.0000
2025/09/23	R035	06/11/2025	10.15 Put	Bond Future	11.6800	0.0117	7.5100	0.0075	35.702	0.0000	0.0000
2025/09/23	R035	06/11/2025	9.77 Put	Bond Future	102.6200	0.1026	74.8200	0.0748	27.090	0.0000	0.0000
2025/09/23	R035	06/11/2025	9.77 Call	Bond Future	3784.5000	3.7845	4083.4800	4.0835	7.900	0.0000	0.0000
2025/09/23	R035	06/11/2025	11.00 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/09/23	R035	06/11/2025	11.00 Call	Bond Future	10479.4300	10.4794	10806.2000	10.8062	3.118	0.0000	0.0000
2025/09/23	R035	06/11/2025	9.91 Put	Bond Future	49.4100	0.0494	34.4900	0.0345	30.196	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/23	R035	06/11/2025	9.91 Call			Bond Future	4539.5300	4.5395	4851.3900	4.8514	6.870	0.0000
2025/09/23	R035	06/11/2025	10.41 Put			Bond Future	1.9700	0.0020	1.1600	0.0012	41.117	0.0000
2025/09/23	R035	06/11/2025	10.41 Call			Bond Future	7304.9400	7.3049	7630.9100	7.6309	4.462	0.0000
2025/09/23	R035	06/11/2025	11.43 Call			Bond Future	12701.4900	12.7015	13028.2700	13.0283	2.573	0.0000
2025/09/23	R035	06/11/2025	11.43 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	R035	06/11/2025	10.44 Put			Bond Future	1.5900	0.0016	0.9200	0.0009	42.138	0.0000
2025/09/23	R035	06/11/2025	10.44 Call			Bond Future	7469.7500	7.4698	7795.8600	7.7959	4.366	0.0000
2025/09/23	R035	06/11/2025	10.94 Put			Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2025/09/23	R035	06/11/2025	10.94 Call			Bond Future	10163.2600	10.1633	10490.0200	10.4900	3.215	0.0000
2025/09/23	R035	06/11/2025	11.99 Call			Bond Future	15483.3200	15.4833	15810.1000	15.8101	2.111	0.0000
2025/09/23	R035	06/11/2025	11.99 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	R035	06/11/2025	10.08 Put			Bond Future	18.2500	0.0183	12.0300	0.0120	34.082	0.0000
2025/09/23	R035	06/11/2025	10.08 Call			Bond Future	5477.5400	5.4775	5798.1000	5.7981	5.852	0.0000
2025/09/23	R035	06/11/2025	10.58 Put			Bond Future	0.5500	0.0006	0.3000	0.0003	45.455	0.0000
2025/09/23	R035	06/11/2025	10.58 Call			Bond Future	8234.2900	8.2343	8560.8200	8.5608	3.965	0.0000
2025/09/23	R035	06/11/2025	11.67 Call			Bond Future	13908.9100	13.9089	14235.6900	14.2357	2.349	0.0000
2025/09/23	R035	06/11/2025	11.67 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	R035	06/11/2025	11.95 Call			Bond Future	15288.7000	15.2887	15615.4800	15.6155	2.137	0.0000
2025/09/23	R035	06/11/2025	11.95 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	R035	06/11/2025	11.45 Call			Bond Future	12802.9900	12.8030	13129.7700	13.1298	2.552	0.0000
2025/09/23	R035	06/11/2025	11.45 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	R035	06/11/2025	10.95 Put			Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/09/23	R035	06/11/2025	10.95 Call			Bond Future	10216.0500	10.2161	10542.8200	10.5428	3.199	0.0000
2025/09/23	R035	06/11/2025				Bond Future	9.1517	100.0334	9.0983	100.3602	0.583	0.0000
2025/09/23	R035	06/11/2025	11.20 Call			Bond Future	11522.4500	11.5225	11849.2300	11.8492	2.836	0.0000
2025/09/23	R035	06/11/2025	11.20 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/23	R035	05/02/2026				Bond Future	9.2247	101.8723	9.1690	102.2052	0.604	0.0000
2025/09/23	R035	05/02/2026	10.79 Call			Bond Future	8827.1500	8.8272	9150.8800	9.1509	3.667	0.0000
2025/09/23	R035	05/02/2026	10.79 Put			Bond Future	49.3400	0.0493	40.2400	0.0402	18.443	0.0000
2025/09/23	R035	05/02/2026	10.44 Put			Bond Future	132.4800	0.1325	110.9400	0.1109	16.259	0.0000
2025/09/23	R035	05/02/2026	10.44 Call			Bond Future	7040.9600	7.0410	7352.2500	7.3523	4.421	0.0000
2025/09/23	R035	05/02/2026	10.94 Put			Bond Future	31.3700	0.0314	25.2900	0.0253	19.382	0.0000
2025/09/23	R035	05/02/2026	10.94 Call			Bond Future	9594.6800	9.5947	9921.4300	9.9214	3.406	0.0000
2025/09/23	R035	05/02/2026	12.44 Call			Bond Future	16931.5000	16.9315	17264.3000	17.2643	1.966	0.0000
2025/09/23	R035	05/02/2026	12.44 Put			Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000
2025/09/23	R035	05/02/2026	11.17 Call			Bond Future	10765.0300	10.7650	11094.7200	11.0947	3.063	0.0000
2025/09/23	R035	05/02/2026	11.17 Put			Bond Future	15.1300	0.0151	11.9900	0.0120	20.753	0.0000
2025/09/23	R035	05/02/2026	10.67 Call			Bond Future	8212.7000	8.2127	8533.1400	8.5331	3.902	0.0000
2025/09/23	R035	05/02/2026	10.67 Put			Bond Future	70.0000	0.0700	57.6100	0.0576	17.700	0.0000

2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
300
0
300
0
300
0
250
0
250
0
250
121,107
0
0
0
0
0
0
0
2,000
0
2,000
0
2,000
0
250
0
250

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
2025/09/23	R035	05/02/2026	10.17 Put	Bond Future	267.6100	0.2676	228.7400	0.2287	14.525	0.0000	0.0000
2025/09/23	R035	05/02/2026	10.17 Call	Bond Future	5698.3100	5.6983	5992.2700	5.9923	5.159	0.0000	0.0000
2025/09/23	R035	05/02/2026	11.00 Put	Bond Future	26.0400	0.0260	20.9000	0.0209	19.739	0.0000	0.0000
2025/09/23	R035	05/02/2026	11.00 Call	Bond Future	9900.9700	9.9010	10228.6600	10.2287	3.310	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.66 Call	Bond Future	7829.4500	7.8295	8136.1000	8.1361	3.917	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.66 Put	Bond Future	277.4400	0.2774	244.8400	0.2448	11.750	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.16 Call	Bond Future	5576.0100	5.5760	5846.9700	5.8470	4.859	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.16 Put	Bond Future	696.5700	0.6966	628.2800	0.6283	9.804	0.0000	0.0000
2025/09/23	R035	07/05/2026	9.66 Put	Bond Future	1524.9300	1.5249	1403.4600	1.4035	7.966	0.0000	0.0000
2025/09/23	R035	07/05/2026	9.66 Call	Bond Future	3626.2300	3.6262	3844.0100	3.8440	6.006	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.71 Call	Bond Future	8064.6400	8.0646	8373.8900	8.3739	3.835	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.71 Put	Bond Future	251.0000	0.2510	221.0000	0.2210	11.952	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.21 Call	Bond Future	5790.4300	5.7904	6065.8100	6.0658	4.756	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.21 Put	Bond Future	639.0600	0.6391	575.1900	0.5752	9.994	0.0000	0.0000
2025/09/23	R035	07/05/2026	9.71 Put	Bond Future	1416.8800	1.4169	1301.4000	1.3014	8.150	0.0000	0.0000
2025/09/23	R035	07/05/2026	9.71 Call	Bond Future	3800.8800	3.8009	4024.6500	4.0247	5.887	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.64 Call	Bond Future	7735.7400	7.7357	8041.3000	8.0413	3.950	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.64 Put	Bond Future	288.6600	0.2887	254.9700	0.2550	11.671	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.14 Call	Bond Future	5491.2300	5.4912	5760.3700	5.7604	4.901	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.14 Put	Bond Future	720.8600	0.7209	650.7500	0.6508	9.726	0.0000	0.0000
2025/09/23	R035	07/05/2026	9.64 Put	Bond Future	1569.8400	1.5698	1445.9400	1.4459	7.893	0.0000	0.0000
2025/09/23	R035	07/05/2026	9.64 Call	Bond Future	3557.7500	3.5578	3773.1000	3.7731	6.053	0.0000	0.0000
2025/09/23	R035	07/05/2026		Bond Future	9.2943	99.2528	9.2363	99.5920	0.625	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.86 Call	Bond Future	8776.6500	8.7767	9092.7800	9.0928	3.602	0.0000	0.0000
2025/09/23	R035	07/05/2026	10.86 Put	Bond Future	184.1500	0.1842	161.0300	0.1610	12.555	0.0000	0.0000
2025/09/23	R035	06/08/2026	10.22 Call	Bond Future	5742.0300	5.7420	6002.5300	6.0025	4.537	0.0000	0.0000
2025/09/23	R035	06/08/2026	10.22 Put	Bond Future	1094.7000	1.0947	1008.9500	1.0090	7.833	0.0000	0.0000
2025/09/23	R035	06/08/2026	9.72 Call	Bond Future	3962.9600	3.9630	4175.9500	4.1760	5.375	0.0000	0.0000
2025/09/23	R035	06/08/2026	9.72 Put	Bond Future	2032.5200	2.0325	1899.2600	1.8993	6.556	0.0000	0.0000
2025/09/23	R035	06/08/2026	9.22 Put	Bond Future	3490.4900	3.4905	3304.7000	3.3047	5.323	0.0000	0.0000
2025/09/23	R035	06/08/2026	9.22 Call	Bond Future	2598.7300	2.5987	2759.1900	2.7592	6.175	0.0000	0.0000
2025/09/23	R035	06/08/2026		Bond Future	9.3759	101.0675	9.3152	101.4137	0.648	0.0000	0.0000
2025/09/23	R035	06/08/2026	11.06 Call	Bond Future	9327.1700	9.3272	9639.9300	9.6399	3.353	0.0000	0.0000
2025/09/23	R035	06/08/2026	11.06 Put	Bond Future	340.4800	0.3405	306.9900	0.3070	9.836	0.0000	0.0000
2025/09/23	R035	06/08/2026	10.13 Call	Bond Future	5395.5400	5.3955	5648.2600	5.6483	4.684	0.0000	0.0000
2025/09/23	R035	06/08/2026	10.13 Put	Bond Future	1229.6800	1.2297	1136.1500	1.1362	7.606	0.0000	0.0000
2025/09/23	R035	06/08/2026	9.63 Call	Bond Future	3686.0000	3.6860	3889.5900	3.8896	5.523	0.0000	0.0000
2025/09/23	R035	06/08/2026	9.63 Put	Bond Future	2255.6500	2.2557	2112.9900	2.1130	6.325	0.0000	0.0000
2025/09/23	R035	06/08/2026	9.13 Put	Bond Future	3811.9000	3.8119	3616.9400	3.6169	5.115	0.0000	0.0000

0
250
0
0
0
200
0
200
0
200
0
350
0
350
0
350
0
250
0
250
0
250
0
0
0
0
250
0
250
0
250
0
250
0
0
0
0
200
0
200
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/09/23	R035	06/08/2026	9.13 Call	Bond Future	2400.6200	2.4006	2551.9100	2.5519	6.302	0.0000	0.0000
2025/09/23	R035	05/11/2026		Bond Future	9.4723	98.3344	9.4087	98.6877	0.672	0.0000	0.0000
2025/09/23	R035	05/11/2026	10.03 Call	Bond Future	4953.5800	4.9536	5186.4600	5.1865	4.701	0.0000	0.0000
2025/09/23	R035	05/11/2026	10.03 Put	Bond Future	1927.6300	1.9276	1807.2300	1.8072	6.246	0.0000	0.0000
2025/09/23	R038	06/11/2025		Bond Future	9.7622	109.1296	9.6934	109.6476	0.706	0.0000	0.0000
2025/09/23	R038	06/11/2025	11.24 Call	Bond Future	10310.4600	10.3105	10828.3200	10.8283	5.023	0.0000	0.0000
2025/09/23	R038	06/11/2025	11.24 Put	Bond Future	0.3200	0.0003	0.1500	0.0002	53.125	0.0000	0.0000
2025/09/23	R038	06/11/2025	12.33 Call	Bond Future	17022.5700	17.0226	17540.6000	17.5406	3.043	0.0000	0.0000
2025/09/23	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R038	06/11/2025	10.98 Put	Bond Future	2.3500	0.0024	1.1900	0.0012	49.362	0.0000	0.0000
2025/09/23	R038	06/11/2025	10.98 Call	Bond Future	8604.5800	8.6046	9121.4500	9.1215	6.007	0.0000	0.0000
2025/09/23	R038	05/02/2026		Bond Future	9.8470	111.1357	9.7755	111.6632	0.727	0.0000	0.0000
2025/09/23	R038	05/02/2026	11.44 Call	Bond Future	10895.9300	10.8959	11412.5700	11.4126	4.742	0.0000	0.0000
2025/09/23	R038	05/02/2026	11.44 Put	Bond Future	45.5100	0.0455	34.6000	0.0346	23.973	0.0000	0.0000
2025/09/23	R038	07/05/2026		Bond Future	9.9338	107.7059	9.8595	108.2436	0.749	0.0000	0.0000
2025/09/23	R038	07/05/2026	11.40 Call	Bond Future	10081.4900	10.0815	10582.5200	10.5825	4.970	0.0000	0.0000
2025/09/23	R038	07/05/2026	11.40 Put	Bond Future	224.7700	0.2248	188.1800	0.1882	16.279	0.0000	0.0000
2025/09/23	R038	06/08/2026		Bond Future	10.0311	109.6744	9.9536	110.2228	0.773	0.0000	0.0000
2025/09/23	R038	06/08/2026	11.77 Call	Bond Future	11642.6300	11.6426	12147.9500	12.1480	4.340	0.0000	0.0000
2025/09/23	R038	06/08/2026	11.77 Put	Bond Future	325.1000	0.3251	282.0600	0.2821	13.239	0.0000	0.0000
2025/09/23	R038	05/11/2026		Bond Future	10.1385	106.1103	10.0578	106.6693	0.797	0.0000	0.0000
2025/09/23	R038	05/11/2026	10.72 Call	Bond Future	6044.3700	6.0444	6424.2000	6.4242	6.284	0.0000	0.0000
2025/09/23	R038	05/11/2026	10.72 Put	Bond Future	2140.0400	2.1400	1960.7800	1.9608	8.376	0.0000	0.0000
2025/09/23	R053	06/11/2025		Bond Future	10.3356	113.0009	10.2568	113.7928	0.762	0.0000	0.0000
2025/09/23	R053	06/11/2025	11.76 Call	Bond Future	12788.5100	12.7885	13579.4100	13.5794	6.184	0.0000	0.0000
2025/09/23	R053	06/11/2025	11.76 Put	Bond Future	1.8500	0.0019	0.8700	0.0009	52.973	0.0000	0.0000
2025/09/23	R053	05/02/2026		Bond Future	10.4169	115.0783	10.3355	115.8847	0.781	0.0000	0.0000
2025/09/23	R053	05/02/2026	11.49 Call	Bond Future	10125.3000	10.1253	10855.3600	10.8554	7.210	0.0000	0.0000
2025/09/23	R053	05/02/2026	11.49 Put	Bond Future	380.8000	0.3808	304.4400	0.3044	20.053	0.0000	0.0000
2025/09/23	R053	07/05/2026		Bond Future	10.4994	111.3443	10.4152	112.1660	0.802	0.0000	0.0000
2025/09/23	R053	07/05/2026	11.69 Call	Bond Future	11276.1900	11.2762	11992.5000	11.9925	6.352	0.0000	0.0000
2025/09/23	R053	07/05/2026	11.69 Put	Bond Future	707.0400	0.7070	601.7100	0.6017	14.897	0.0000	0.0000
2025/09/23	R053	06/08/2026		Bond Future	10.5895	113.3792	10.5023	114.2168	0.823	0.0000	0.0000
2025/09/23	R053	06/08/2026	12.28 Call	Bond Future	14955.4400	14.9554	15705.2900	15.7053	5.014	0.0000	0.0000
2025/09/23	R053	06/08/2026	12.28 Put	Bond Future	687.5500	0.6876	599.8000	0.5998	12.763	0.0000	0.0000
2025/09/23	R053	05/11/2026		Bond Future	10.6866	109.5016	10.5963	110.3549	0.845	0.0000	0.0000
2025/09/23	R053	05/11/2026	11.21 Call	Bond Future	8310.6300	8.3106	8872.8300	8.8728	6.765	0.0000	0.0000

200
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
28,866
0
0
0
0
0
10,000
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	
2025/09/23	R053	05/11/2026	11.21 Put	Bond Future	3584.8100	3.5848	3293.6400	3.2936	8.122	0.0000	0.0000
2025/09/23	R186	06/11/2025		Bond Future	7.4270	107.3013	7.4152	107.3140	0.159	0.0000	0.0000
2025/09/23	R186	06/11/2025	8.13 Call	Bond Future	750.3900	0.7504	763.0900	0.7631	1.692	0.0000	0.0000
2025/09/23	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R186	05/02/2026		Bond Future	7.4235	103.9697	7.4081	103.9827	0.208	0.0000	0.0000
2025/09/23	R186	05/02/2026	8.43 Call	Bond Future	838.3700	0.8384	851.1800	0.8512	1.528	0.0000	0.0000
2025/09/23	R186	05/02/2026	8.43 Put	Bond Future	1.0500	0.0011	0.9100	0.0009	13.333	0.0000	0.0000
2025/09/23	R186	07/05/2026		Bond Future	7.4057	105.8923	7.3831	105.9058	0.305	0.0000	0.0000
2025/09/23	R186	07/05/2026	8.69 Call	Bond Future	767.5200	0.7675	780.5500	0.7806	1.698	0.0000	0.0000
2025/09/23	R186	07/05/2026	8.69 Put	Bond Future	5.1700	0.0052	4.6900	0.0047	9.284	0.0000	0.0000
2025/09/23	R186	06/08/2026		Bond Future	7.4112	102.5230	7.3704	102.5376	0.551	0.0000	0.0000
2025/09/23	R186	06/08/2026	8.57 Call	Bond Future	426.5300	0.4265	439.8400	0.4398	3.121	0.0000	0.0000
2025/09/23	R186	06/08/2026	8.57 Put	Bond Future	12.8600	0.0129	11.5300	0.0115	10.342	0.0000	0.0000
2025/09/23	R186	05/11/2026		Bond Future	7.9864	104.3142	7.8493	104.3301	1.716	0.0000	0.0000
2025/09/23	R186	05/11/2026	8.12 Call	Bond Future	63.1700	0.0632	72.1400	0.0721	14.200	0.0000	0.0000
2025/09/23	R186	05/11/2026	8.12 Put	Bond Future	47.6500	0.0477	40.7000	0.0407	14.586	0.0000	0.0000
2025/09/23	R202	06/11/2025		Bond Future	279.4484	279.4484	279.6670	279.6670	0.078	0.0000	0.0000
2025/09/23	R202	06/11/2025	275.64 Call	Bond Future	3808.4100	3.8084	4027.0100	4.0270	5.740	0.0000	0.0000
2025/09/23	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R202	05/02/2026		Bond Future	279.3020	279.3020	279.5248	279.5248	0.080	0.0000	0.0000
2025/09/23	R202	05/02/2026	277.82 Call	Bond Future	1481.9800	1.4820	1704.8400	1.7048	15.038	0.0000	0.0000
2025/09/23	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R202	07/05/2026		Bond Future	284.5334	284.5334	284.7614	284.7614	0.080	0.0000	0.0000
2025/09/23	R202	07/05/2026	277.55 Call	Bond Future	6983.4400	6.9834	7211.3800	7.2114	3.264	0.0000	0.0000
2025/09/23	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R202	06/08/2026		Bond Future	284.3660	284.3660	284.5992	284.5992	0.082	0.0000	0.0000
2025/09/23	R202	06/08/2026	278.86 Call	Bond Future	5505.9900	5.5060	5739.1600	5.7392	4.235	0.0000	0.0000
2025/09/23	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R202	05/11/2026		Bond Future	289.4068	289.4068	289.6468	289.6468	0.083	0.0000	0.0000
2025/09/23	R202	05/11/2026	280.46 Call	Bond Future	8946.7500	8.9468	9186.7500	9.1868	2.683	0.0000	0.0000
2025/09/23	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R209	06/11/2025		Bond Future	9.4256	79.9630	9.3674	80.2910	0.618	0.0000	0.0000
2025/09/23	R209	06/11/2025	11.27 Call	Bond Future	9533.8100	9.5338	9861.7600	9.8618	3.440	0.0000	0.0000
2025/09/23	R209	06/11/2025	11.27 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/09/23	R209	05/02/2026		Bond Future	9.4966	81.4330	9.4362	81.7670	0.636	0.0000	0.0000
2025/09/23	R209	05/02/2026	10.93 Call	Bond Future	7484.0700	7.4841	7806.0800	7.8061	4.303	0.0000	0.0000
2025/09/23	R209	05/02/2026	10.93 Put	Bond Future	62.9500	0.0630	50.9300	0.0509	19.095	0.0000	0.0000

0
74,785
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
0
0
0
0
0
0
0
0
29,478
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
2025/09/23	R209	07/05/2026		Bond Future	9.5690	79.7873	9.5063	80.1278	0.655	0.0000	0.0000
2025/09/23	R209	07/05/2026	11.07 Call	Bond Future	7818.7300	7.8187	8133.0500	8.1331	4.020	0.0000	0.0000
2025/09/23	R209	07/05/2026	11.07 Put	Bond Future	201.2800	0.2013	175.1500	0.1752	12.982	0.0000	0.0000
2025/09/23	R209	06/08/2026		Bond Future	9.6511	81.2460	9.5859	81.5933	0.676	0.0000	0.0000
2025/09/23	R209	06/08/2026	11.39 Call	Bond Future	8870.2300	8.8702	9186.7000	9.1867	3.568	0.0000	0.0000
2025/09/23	R209	06/08/2026	11.39 Put	Bond Future	290.7000	0.2907	259.8900	0.2599	10.599	0.0000	0.0000
2025/09/23	R209	05/11/2026		Bond Future	9.7432	79.5169	9.6753	79.8711	0.697	0.0000	0.0000
2025/09/23	R209	05/11/2026	10.32 Call	Bond Future	4641.9200	4.6419	4879.4200	4.8794	5.116	0.0000	0.0000
2025/09/23	R209	05/11/2026	10.32 Put	Bond Future	1712.0700	1.7121	1595.3900	1.5954	6.815	0.0000	0.0000
2025/09/23	R210	06/11/2025		Bond Future	253.1547	253.1547	253.1652	253.1652	0.004	0.0000	0.0000
2025/09/23	R210	06/11/2025	252.14 Call	Bond Future	1014.7300	1.0147	1025.1900	1.0252	1.031	0.0000	0.0000
2025/09/23	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R210	05/02/2026		Bond Future	257.8705	257.8705	257.8812	257.8812	0.004	0.0000	0.0000
2025/09/23	R210	05/02/2026	253.10 Call	Bond Future	4770.4500	4.7705	4781.2200	4.7812	0.226	0.0000	0.0000
2025/09/23	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R210	07/05/2026		Bond Future	259.2135	259.2135	259.2253	259.2253	0.005	0.0000	0.0000
2025/09/23	R210	07/05/2026	255.40 Call	Bond Future	3813.4700	3.8135	3825.2800	3.8253	0.310	0.0000	0.0000
2025/09/23	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R210	06/08/2026		Bond Future	264.0154	264.0154	264.0296	264.0296	0.005	0.0000	0.0000
2025/09/23	R210	06/08/2026	259.84 Call	Bond Future	4175.4000	4.1754	4189.5600	4.1896	0.339	0.0000	0.0000
2025/09/23	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R210	05/11/2026		Bond Future	265.1529	265.1529	265.1691	265.1691	0.006	0.0000	0.0000
2025/09/23	R210	05/11/2026	253.33 Call	Bond Future	11822.8900	11.8229	11839.1400	11.8391	0.137	0.0000	0.0000
2025/09/23	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R213	06/11/2025		Bond Future	8.1853	96.3593	8.1682	96.4296	0.209	0.0000	0.0000
2025/09/23	R213	06/11/2025	10.05 Call	Bond Future	7289.7000	7.2897	7359.9400	7.3599	0.964	0.0000	0.0000
2025/09/23	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	R213	05/02/2026		Bond Future	8.2339	98.1307	8.2157	98.2022	0.220	0.0000	0.0000
2025/09/23	R213	05/02/2026	9.89 Call	Bond Future	6273.4800	6.2735	6343.8100	6.3438	1.121	0.0000	0.0000
2025/09/23	R213	05/02/2026	9.89 Put	Bond Future	13.0000	0.0130	11.7900	0.0118	9.308	0.0000	0.0000
2025/09/23	R213	07/05/2026		Bond Future	8.2775	96.3934	8.2581	96.4666	0.234	0.0000	0.0000
2025/09/23	R213	07/05/2026	9.80 Call	Bond Future	5634.1700	5.6342	5702.5500	5.7026	1.214	0.0000	0.0000
2025/09/23	R213	07/05/2026	9.80 Put	Bond Future	85.5200	0.0855	80.7300	0.0807	5.601	0.0000	0.0000
2025/09/23	R213	06/08/2026		Bond Future	8.3360	98.1562	8.3152	98.2315	0.250	0.0000	0.0000
2025/09/23	R213	06/08/2026	9.69 Call	Bond Future	4969.9800	4.9700	5035.6500	5.0357	1.321	0.0000	0.0000
2025/09/23	R213	06/08/2026	9.69 Put	Bond Future	229.9600	0.2300	220.3300	0.2203	4.188	0.0000	0.0000
2025/09/23	R213	05/11/2026		Bond Future	8.4179	96.3238	8.3954	96.4014	0.268	0.0000	0.0000
2025/09/23	R213	05/11/2026	8.75 Call	Bond Future	2458.4500	2.4585	2503.5600	2.5036	1.835	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
1,185
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
84,123
0
0
23
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	
2025/09/23	R213	05/11/2026	8.75 Put	Bond Future	1323.9800	1.3240	1291.5600	1.2916	2.449	0.0000	0.0000
2025/09/23	R214	06/11/2025		Bond Future	10.1312	73.3324	10.0828	73.6280	0.478	0.0000	0.0000
2025/09/23	R214	06/11/2025	11.64 Call	Bond Future	8400.5800	8.4006	8695.9500	8.6960	3.516	0.0000	0.0000
2025/09/23	R214	06/11/2025	11.64 Put	Bond Future	0.5300	0.0005	0.3100	0.0003	41.509	0.0000	0.0000
2025/09/23	R214	05/02/2026		Bond Future	10.2135	74.6805	10.1635	74.9814	0.489	0.0000	0.0000
2025/09/23	R214	05/02/2026	11.26 Call	Bond Future	6131.4400	6.1314	6402.1100	6.4021	4.414	0.0000	0.0000
2025/09/23	R214	05/02/2026	11.26 Put	Bond Future	226.1100	0.2261	195.7900	0.1958	13.409	0.0000	0.0000
2025/09/23	R214	07/05/2026		Bond Future	10.2927	72.7632	10.2410	73.0700	0.502	0.0000	0.0000
2025/09/23	R214	07/05/2026	11.53 Call	Bond Future	7239.0600	7.2391	7506.1000	7.5061	3.689	0.0000	0.0000
2025/09/23	R214	07/05/2026	11.53 Put	Bond Future	419.3200	0.4193	379.5700	0.3796	9.480	0.0000	0.0000
2025/09/23	R214	06/08/2026		Bond Future	10.3811	74.0935	10.3276	74.4066	0.515	0.0000	0.0000
2025/09/23	R214	06/08/2026	11.97 Call	Bond Future	8955.0600	8.9551	9229.7400	9.2297	3.067	0.0000	0.0000
2025/09/23	R214	06/08/2026	11.97 Put	Bond Future	487.3700	0.4874	449.0100	0.4490	7.871	0.0000	0.0000
2025/09/23	R214	05/11/2026		Bond Future	10.4791	72.0932	10.4237	72.4124	0.528	0.0000	0.0000
2025/09/23	R214	05/11/2026	10.97 Call	Bond Future	5010.2800	5.0103	5214.8700	5.2149	4.083	0.0000	0.0000
2025/09/23	R214	05/11/2026	10.97 Put	Bond Future	2268.2100	2.2682	2153.6100	2.1536	5.052	0.0000	0.0000
2025/09/23	R248	06/11/2025		Bond Future	10.4438	87.1707	10.3647	87.7710	0.757	0.0000	0.0000
2025/09/23	R248	06/11/2025	11.74 Call	Bond Future	8931.9600	8.9320	9530.5300	9.5305	6.701	0.0000	0.0000
2025/09/23	R248	06/11/2025	11.74 Put	Bond Future	3.4700	0.0035	1.7300	0.0017	50.144	0.0000	0.0000
2025/09/23	R248	05/02/2026		Bond Future	10.5316	88.7732	10.4499	89.3845	0.776	0.0000	0.0000
2025/09/23	R248	05/02/2026	11.46 Call	Bond Future	6857.0400	6.8570	7393.2600	7.3933	7.820	0.0000	0.0000
2025/09/23	R248	05/02/2026	11.46 Put	Bond Future	391.4000	0.3914	316.2500	0.3163	19.200	0.0000	0.0000
2025/09/23	R248	07/05/2026		Bond Future	10.6160	85.9748	10.5316	86.5977	0.795	0.0000	0.0000
2025/09/23	R248	07/05/2026	11.72 Call	Bond Future	8151.8500	8.1519	8681.8500	8.6819	6.502	0.0000	0.0000
2025/09/23	R248	07/05/2026	11.72 Put	Bond Future	657.3800	0.6574	564.4800	0.5645	14.132	0.0000	0.0000
2025/09/23	R248	06/08/2026		Bond Future	10.7096	87.5464	10.6222	88.1815	0.816	0.0000	0.0000
2025/09/23	R248	06/08/2026	12.37 Call	Bond Future	11293.4600	11.2935	11855.8800	11.8559	4.980	0.0000	0.0000
2025/09/23	R248	06/08/2026	12.37 Put	Bond Future	596.2900	0.5963	523.6200	0.5236	12.187	0.0000	0.0000
2025/09/23	R248	05/11/2026		Bond Future	10.8122	84.6398	10.7217	85.2868	0.837	0.0000	0.0000
2025/09/23	R248	05/11/2026	11.31 Call	Bond Future	6237.8100	6.2378	6659.2700	6.6593	6.757	0.0000	0.0000
2025/09/23	R248	05/11/2026	11.31 Put	Bond Future	2822.7500	2.8228	2597.2000	2.5972	7.990	0.0000	0.0000
2025/09/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0

36,622

0

0

0

0

0

0

0

0

0

0

0

0

0

0

221,573

0

0

0

0

0

260

0

0

0

0

0

0

0

0

0

0

0

0

