



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/10/2025 TO 06/10/2025

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
2025/10/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/06	2029	06/11/2025	139.79 Call	Bond Future	1834.2500	1.8343	1815.8800	1.8159	1.001	0.0000
2025/10/06	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	2029	06/11/2025		Bond Future	141.6243	141.6243	141.6059	141.6059	0.013	0.0000
2025/10/06	2029	05/02/2026		Bond Future	144.2372	144.2372	144.2186	144.2186	0.013	0.0000
2025/10/06	2029	05/02/2026	140.11 Call	Bond Future	4127.1600	4.1272	4108.6300	4.1086	0.449	0.0000
2025/10/06	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

0
0
0
0
0
0
0
0
0
4,654
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	
2025/10/06	2029	07/05/2026		Bond Future		145.4575	145.4575	145.4387	145.4387	0.013	0.0000	0.0000
2025/10/06	2029	07/05/2026	141.82 Call	Bond Future		3637.4700	3.6375	3618.6800	3.6187	0.517	0.0000	0.0000
2025/10/06	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2029	06/08/2026		Bond Future		148.1554	148.1554	148.1366	148.1366	0.013	0.0000	0.0000
2025/10/06	2029	06/08/2026	144.10 Call	Bond Future		4055.3500	4.0554	4036.5600	4.0366	0.463	0.0000	0.0000
2025/10/06	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2029	05/11/2026		Bond Future		149.3128	149.3128	149.2942	149.2942	0.012	0.0000	0.0000
2025/10/06	2029	05/11/2026	147.56 Call	Bond Future		1752.8300	1.7528	1734.1800	1.7342	1.064	0.0000	0.0000
2025/10/06	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2030	06/11/2025	8.72 Put	Bond Future		1.5600	0.0016	1.6300	0.0016	4.487	0.0000	0.0000
2025/10/06	2030	06/11/2025	8.72 Call	Bond Future		2898.7200	2.8987	2736.8900	2.7369	5.583	0.0000	0.0000
2025/10/06	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2030	06/11/2025	9.22 Call	Bond Future		4587.6800	4.5877	4425.7800	4.4258	3.529	0.0000	0.0000
2025/10/06	2030	06/11/2025	10.08 Call	Bond Future		7412.0300	7.4120	7250.1300	7.2501	2.184	0.0000	0.0000
2025/10/06	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2030	06/11/2025		Bond Future		7.8874	102.6179	7.9331	102.4560	0.580	0.0000	0.0000
2025/10/06	2030	06/11/2025	9.54 Call	Bond Future		5650.7500	5.6508	5488.8500	5.4889	2.865	0.0000	0.0000
2025/10/06	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2030	05/02/2026		Bond Future		7.9222	100.4778	7.9713	100.3131	0.620	0.0000	0.0000
2025/10/06	2030	05/02/2026	9.49 Call	Bond Future		5104.2100	5.1042	4940.2400	4.9402	3.212	0.0000	0.0000
2025/10/06	2030	05/02/2026	9.49 Put	Bond Future		5.2300	0.0052	5.9600	0.0060	13.958	0.0000	0.0000
2025/10/06	2030	07/05/2026		Bond Future		7.9650	102.3237	8.0179	102.1560	0.665	0.0000	0.0000
2025/10/06	2030	07/05/2026	9.39 Call	Bond Future		4452.4300	4.4524	4291.3900	4.2914	3.617	0.0000	0.0000
2025/10/06	2030	07/05/2026	9.39 Put	Bond Future		56.2700	0.0563	62.9000	0.0629	11.782	0.0000	0.0000
2025/10/06	2030	06/08/2026		Bond Future		8.0231	100.1874	8.0805	100.0169	0.715	0.0000	0.0000
2025/10/06	2030	06/08/2026	9.22 Call	Bond Future		3671.1300	3.6711	3519.1400	3.5191	4.140	0.0000	0.0000
2025/10/06	2030	06/08/2026	9.22 Put	Bond Future		187.4400	0.1874	205.9300	0.2059	9.864	0.0000	0.0000
2025/10/06	2030	05/11/2026		Bond Future		8.0884	101.9512	8.1507	101.7780	0.769	0.0000	0.0000
2025/10/06	2030	05/11/2026	8.39 Call	Bond Future		1821.2500	1.8213	1713.4200	1.7134	5.921	0.0000	0.0000
2025/10/06	2030	05/11/2026	8.39 Put	Bond Future		985.4300	0.9854	1050.8200	1.0508	6.636	0.0000	0.0000
2025/10/06	2031	06/11/2025		Bond Future		112.4639	112.4639	112.4863	112.4863	0.020	0.0000	0.0000
2025/10/06	2031	06/11/2025	109.69 Call	Bond Future		2773.9300	2.7739	2796.3300	2.7963	0.808	0.0000	0.0000
2025/10/06	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2031	05/02/2026		Bond Future		112.1478	112.1478	112.1708	112.1708	0.021	0.0000	0.0000
2025/10/06	2031	05/02/2026	111.76 Call	Bond Future		547.2900	0.5473	559.9200	0.5599	2.308	0.0000	0.0000
2025/10/06	2031	05/02/2026	111.76 Put	Bond Future		159.4500	0.1595	149.0800	0.1491	6.504	0.0000	0.0000
2025/10/06	2031	07/05/2026		Bond Future		114.2348	114.2348	114.2583	114.2583	0.021	0.0000	0.0000
2025/10/06	2031	07/05/2026	113.84 Call	Bond Future		557.1600	0.5572	571.5100	0.5715	2.576	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
122,134
0
0
74,598
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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/06	2031	07/05/2026	113.84 Put	Bond Future	162.3500	0.1624	153.2000	0.1532	5.636	0.0000	0.0000
2025/10/06	2031	06/08/2026		Bond Future	113.9201	113.9201	113.9443	113.9443	0.021	0.0000	0.0000
2025/10/06	2031	06/08/2026	113.81 Call	Bond Future	219.4000	0.2194	233.7400	0.2337	6.536	0.0000	0.0000
2025/10/06	2031	06/08/2026	113.81 Put	Bond Future	109.3300	0.1093	99.4100	0.0994	9.073	0.0000	0.0000
2025/10/06	2031	05/11/2026		Bond Future	115.9528	115.9528	115.9778	115.9778	0.022	0.0000	0.0000
2025/10/06	2031	05/11/2026	111.49 Call	Bond Future	4462.7700	4.4628	4487.7800	4.4878	0.560	0.0000	0.0000
2025/10/06	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2032	06/11/2025	9.40 Put	Bond Future	4.8100	0.0048	5.0300	0.0050	4.574	0.0000	0.0000
2025/10/06	2032	06/11/2025	9.40 Call	Bond Future	4140.5600	4.1406	3899.3900	3.8994	5.825	0.0000	0.0000
2025/10/06	2032	06/11/2025	9.90 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/10/06	2032	06/11/2025	9.90 Call	Bond Future	6381.5800	6.3816	6140.1800	6.1402	3.783	0.0000	0.0000
2025/10/06	2032	06/11/2025	10.89 Call	Bond Future	10633.9700	10.6340	10392.5800	10.3926	2.270	0.0000	0.0000
2025/10/06	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2032	06/11/2025		Bond Future	8.5170	99.6425	8.5672	99.4011	0.590	0.0000	0.0000
2025/10/06	2032	06/11/2025	10.42 Call	Bond Future	8646.5900	8.6466	8405.2000	8.4052	2.792	0.0000	0.0000
2025/10/06	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2032	05/02/2026		Bond Future	8.5783	101.4563	8.6312	101.2107	0.617	0.0000	0.0000
2025/10/06	2032	05/02/2026	10.16 Call	Bond Future	7042.7400	7.0427	6799.2600	6.7993	3.457	0.0000	0.0000
2025/10/06	2032	05/02/2026	10.16 Put	Bond Future	16.8300	0.0168	18.9900	0.0190	12.834	0.0000	0.0000
2025/10/06	2032	07/05/2026		Bond Future	8.6402	99.1604	8.6960	98.9103	0.646	0.0000	0.0000
2025/10/06	2032	07/05/2026	10.14 Call	Bond Future	6566.6200	6.5666	6328.2200	6.3282	3.630	0.0000	0.0000
2025/10/06	2032	07/05/2026	10.14 Put	Bond Future	109.7700	0.1098	121.4400	0.1214	10.631	0.0000	0.0000
2025/10/06	2032	06/08/2026		Bond Future	8.7131	100.9754	8.7720	100.7210	0.676	0.0000	0.0000
2025/10/06	2032	06/08/2026	10.12 Call	Bond Future	6125.5700	6.1256	5895.2700	5.8953	3.760	0.0000	0.0000
2025/10/06	2032	06/08/2026	10.12 Put	Bond Future	267.6100	0.2676	291.7100	0.2917	9.006	0.0000	0.0000
2025/10/06	2032	05/11/2026		Bond Future	8.7995	98.5959	8.8618	98.3372	0.708	0.0000	0.0000
2025/10/06	2032	05/11/2026	9.16 Call	Bond Future	3052.3800	3.0524	2887.2100	2.8872	5.411	0.0000	0.0000
2025/10/06	2032	05/11/2026	9.16 Put	Bond Future	1567.0500	1.5671	1660.5300	1.6605	5.965	0.0000	0.0000
2025/10/06	2033	06/11/2025		Bond Future	135.4974	135.4974	135.3444	135.3444	0.113	0.0000	0.0000
2025/10/06	2033	06/11/2025	133.14 Call	Bond Future	2357.4400	2.3574	2204.4000	2.2044	6.492	0.0000	0.0000
2025/10/06	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2033	05/02/2026		Bond Future	137.9973	137.9973	137.8416	137.8416	0.113	0.0000	0.0000
2025/10/06	2033	05/02/2026	132.88 Call	Bond Future	5117.2900	5.1173	4961.6100	4.9616	3.042	0.0000	0.0000
2025/10/06	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2033	07/05/2026		Bond Future	138.9996	138.9996	138.8412	138.8412	0.114	0.0000	0.0000
2025/10/06	2033	07/05/2026	135.16 Call	Bond Future	3839.5600	3.8396	3681.1700	3.6812	4.125	0.0000	0.0000
2025/10/06	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2033	06/08/2026		Bond Future	141.5777	141.5777	141.4166	141.4166	0.114	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
130,013
0
0
30,170
0
0
0
0
0
0
0
0
0
0
0
0
0
20,246
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	
2025/10/06	2033	06/08/2026	134.25 Call	Bond Future	7327.6600	7.3277	7166.6200	7.1666	2.198	0.0000	0.0000
2025/10/06	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2033	05/11/2026		Bond Future	142.5138	142.5138	142.3503	142.3503	0.115	0.0000	0.0000
2025/10/06	2033	05/11/2026	137.26 Call	Bond Future	5253.7700	5.2538	5090.2700	5.0903	3.112	0.0000	0.0000
2025/10/06	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2037	06/11/2025	10.50 Put	Bond Future	19.6900	0.0197	21.5100	0.0215	9.243	0.0000	0.0000
2025/10/06	2037	06/11/2025	10.50 Call	Bond Future	4931.7800	4.9318	4584.9000	4.5849	7.034	0.0000	0.0000
2025/10/06	2037	06/11/2025	11.00 Put	Bond Future	0.4000	0.0004	0.3700	0.0004	7.500	0.0000	0.0000
2025/10/06	2037	06/11/2025	11.00 Call	Bond Future	7799.9700	7.8000	7451.2400	7.4512	4.471	0.0000	0.0000
2025/10/06	2037	06/11/2025	12.16 Call	Bond Future	14004.8000	14.0048	13656.1000	13.6561	2.490	0.0000	0.0000
2025/10/06	2037	06/11/2025	12.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2037	06/11/2025		Bond Future	9.6998	94.2586	9.7547	93.9099	0.566	0.0000	0.0000
2025/10/06	2037	06/11/2025	11.63 Call	Bond Future	11251.9000	11.2519	10903.2000	10.9032	3.099	0.0000	0.0000
2025/10/06	2037	06/11/2025	11.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2037	05/02/2026		Bond Future	9.7826	91.7159	9.8396	91.3610	0.582	0.0000	0.0000
2025/10/06	2037	05/02/2026	11.20 Call	Bond Future	8373.3700	8.3734	8027.0100	8.0270	4.136	0.0000	0.0000
2025/10/06	2037	05/02/2026	11.20 Put	Bond Future	71.1100	0.0711	79.6900	0.0797	12.066	0.0000	0.0000
2025/10/06	2037	05/02/2026	12.27 Call	Bond Future	13896.4300	13.8964	13541.6900	13.5417	2.553	0.0000	0.0000
2025/10/06	2037	05/02/2026	12.27 Put	Bond Future	1.7300	0.0017	1.9300	0.0019	11.561	0.0000	0.0000
2025/10/06	2037	05/02/2026	10.90 Put	Bond Future	163.0500	0.1631	182.2000	0.1822	11.745	0.0000	0.0000
2025/10/06	2037	05/02/2026	10.90 Call	Bond Future	6797.1600	6.7972	6461.3700	6.4614	4.940	0.0000	0.0000
2025/10/06	2037	05/02/2026	11.86 Call	Bond Future	11824.3200	11.8243	11470.4200	11.4704	2.993	0.0000	0.0000
2025/10/06	2037	05/02/2026	11.86 Put	Bond Future	8.7200	0.0087	9.7600	0.0098	11.927	0.0000	0.0000
2025/10/06	2037	05/02/2026	11.36 Call	Bond Future	9217.8600	9.2179	8868.3100	8.8683	3.792	0.0000	0.0000
2025/10/06	2037	05/02/2026	11.36 Put	Bond Future	44.4200	0.0444	49.8100	0.0498	12.134	0.0000	0.0000
2025/10/06	2037	05/02/2026	10.65 Put	Bond Future	312.3400	0.3123	347.2900	0.3473	11.190	0.0000	0.0000
2025/10/06	2037	05/02/2026	10.65 Call	Bond Future	5520.8900	5.5209	5200.9000	5.2009	5.796	0.0000	0.0000
2025/10/06	2037	05/02/2026	12.73 Call	Bond Future	16138.0600	16.1381	15783.1400	15.7831	2.199	0.0000	0.0000
2025/10/06	2037	05/02/2026	12.73 Put	Bond Future	0.2300	0.0002	0.2500	0.0003	8.696	0.0000	0.0000
2025/10/06	2037	05/02/2026	11.40 Put	Bond Future	39.3800	0.0394	44.1600	0.0442	12.138	0.0000	0.0000
2025/10/06	2037	05/02/2026	11.40 Call	Bond Future	9428.6400	9.4286	9078.4800	9.0785	3.714	0.0000	0.0000
2025/10/06	2037	07/05/2026	12.40 Call	Bond Future	13879.5900	13.8796	13521.1300	13.5211	2.583	0.0000	0.0000
2025/10/06	2037	07/05/2026	12.40 Put	Bond Future	26.5500	0.0266	29.4100	0.0294	10.772	0.0000	0.0000
2025/10/06	2037	07/05/2026	10.95 Put	Bond Future	515.4300	0.5154	560.6400	0.5606	8.771	0.0000	0.0000
2025/10/06	2037	07/05/2026	10.95 Call	Bond Future	6812.1900	6.8122	6496.0800	6.4961	4.640	0.0000	0.0000
2025/10/06	2037	07/05/2026		Bond Future	9.8710	93.4007	9.9302	93.0394	0.599	0.0000	0.0000
2025/10/06	2037	07/05/2026	11.32 Call	Bond Future	8589.3400	8.5893	8253.2900	8.2533	3.912	0.0000	0.0000
2025/10/06	2037	07/05/2026	11.32 Put	Bond Future	270.5400	0.2705	295.8100	0.2958	9.341	0.0000	0.0000

0
0
0
0
0
0
0
300
0
300
0
300
171,123
0
0
24,450
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
2025/10/06	2037	06/08/2026		Bond Future	9.9703	90.8503	10.0318	90.4825	0.617	0.0000
2025/10/06	2037	06/08/2026	11.71 Call	Bond Future	10032.3900	10.0324	9693.8300	9.6938	3.375	0.0000
2025/10/06	2037	06/08/2026	11.71 Put	Bond Future	369.0400	0.3690	398.2300	0.3982	7.910	0.0000
2025/10/06	2037	06/08/2026	11.30 Call	Bond Future	8156.7600	8.1568	7836.8100	7.8368	3.923	0.0000
2025/10/06	2037	06/08/2026	11.30 Put	Bond Future	638.9200	0.6389	686.7200	0.6867	7.481	0.0000
2025/10/06	2037	06/08/2026	10.70 Call	Bond Future	5604.6600	5.6047	5327.6400	5.3276	4.943	0.0000
2025/10/06	2037	06/08/2026	10.70 Put	Bond Future	1369.5200	1.3695	1460.2500	1.4603	6.625	0.0000
2025/10/06	2037	06/08/2026	10.02 Put	Bond Future	2979.9000	2.9799	3140.0500	3.1401	5.374	0.0000
2025/10/06	2037	06/08/2026	10.02 Call	Bond Future	3277.4500	3.2775	3069.8500	3.0699	6.334	0.0000
2025/10/06	2037	05/11/2026	10.83 Call	Bond Future	6061.5300	6.0615	5788.3200	5.7883	4.507	0.0000
2025/10/06	2037	05/11/2026	10.83 Put	Bond Future	1745.8200	1.7458	1846.6100	1.8466	5.773	0.0000
2025/10/06	2037	05/11/2026	10.23 Call	Bond Future	4030.3800	4.0304	3810.4100	3.8104	5.458	0.0000
2025/10/06	2037	05/11/2026	10.23 Put	Bond Future	3098.5600	3.0986	3252.5900	3.2526	4.971	0.0000
2025/10/06	2037	05/11/2026	9.46 Put	Bond Future	5897.3000	5.8973	6123.7000	6.1237	3.839	0.0000
2025/10/06	2037	05/11/2026	9.46 Call	Bond Future	2217.9200	2.2179	2070.3200	2.0703	6.655	0.0000
2025/10/06	2037	05/11/2026		Bond Future	10.0702	92.4490	10.1340	92.0750	0.634	0.0000
2025/10/06	2037	05/11/2026	10.62 Call	Bond Future	5298.0700	5.2981	5042.2900	5.0423	4.828	0.0000
2025/10/06	2037	05/11/2026	10.62 Put	Bond Future	2146.6600	2.1467	2264.8800	2.2649	5.507	0.0000
2025/10/06	2038	06/11/2025		Bond Future	146.7700	146.7700	147.1024	147.1024	0.226	0.0000
2025/10/06	2038	06/11/2025	143.88 Call	Bond Future	2889.9600	2.8900	3222.3500	3.2224	11.502	0.0000
2025/10/06	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	2038	05/02/2026		Bond Future	147.3071	147.3071	147.6456	147.6456	0.230	0.0000
2025/10/06	2038	05/02/2026	143.20 Call	Bond Future	4107.0900	4.1071	4445.6100	4.4456	8.242	0.0000
2025/10/06	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	2038	07/05/2026		Bond Future	150.0484	150.0484	150.3935	150.3935	0.230	0.0000
2025/10/06	2038	07/05/2026	144.53 Call	Bond Future	5518.3700	5.5184	5863.4600	5.8635	6.253	0.0000
2025/10/06	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	2038	06/08/2026		Bond Future	150.6223	150.6223	150.9741	150.9741	0.234	0.0000
2025/10/06	2038	06/08/2026	144.72 Call	Bond Future	5902.3300	5.9023	6254.1300	6.2541	5.960	0.0000
2025/10/06	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	2038	05/11/2026		Bond Future	153.3110	153.3110	153.6696	153.6696	0.234	0.0000
2025/10/06	2038	05/11/2026	146.31 Call	Bond Future	7001.0200	7.0010	7359.6100	7.3596	5.122	0.0000
2025/10/06	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	2040	06/11/2025		Bond Future	10.1373	94.0225	10.1717	93.7820	0.340	0.0000
2025/10/06	2040	06/11/2025	11.84 Call	Bond Future	10848.9400	10.8489	10608.4400	10.6084	2.217	0.0000
2025/10/06	2040	06/11/2025	11.84 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/10/06	2040	05/02/2026		Bond Future	10.2267	91.2249	10.2624	90.9802	0.349	0.0000
2025/10/06	2040	05/02/2026	11.49 Call	Bond Future	8231.6900	8.2317	7993.3500	7.9934	2.895	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
0
48,626
0
0
46,961
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
2025/10/06	2040	05/02/2026	11.49 Put	Bond Future	127.1400	0.1271	133.5000	0.1335	5.002	0.0000	0.0000
2025/10/06	2040	05/02/2026	10.35 Put	Bond Future	1758.6600	1.7587	1839.3800	1.8394	4.590	0.0000	0.0000
2025/10/06	2040	05/02/2026	10.35 Call	Bond Future	2599.7500	2.5998	2435.7700	2.4358	6.308	0.0000	0.0000
2025/10/06	2040	05/02/2026	10.75 Call	Bond Future	4282.9000	4.2829	4078.7600	4.0788	4.766	0.0000	0.0000
2025/10/06	2040	05/02/2026	10.75 Put	Bond Future	790.4800	0.7905	831.0400	0.8310	5.131	0.0000	0.0000
2025/10/06	2040	05/02/2026	11.15 Call	Bond Future	6339.4700	6.3395	6111.0300	6.1110	3.603	0.0000	0.0000
2025/10/06	2040	05/02/2026	11.15 Put	Bond Future	308.3600	0.3084	324.6200	0.3246	5.273	0.0000	0.0000
2025/10/06	2040	05/02/2026	13.23 Call	Bond Future	17618.5100	17.6185	17373.8100	17.3738	1.389	0.0000	0.0000
2025/10/06	2040	05/02/2026	13.23 Put	Bond Future	0.2700	0.0003	0.2700	0.0003	0.000	0.0000	0.0000
2025/10/06	2040	05/02/2026	11.82 Put	Bond Future	50.3600	0.0504	52.5900	0.0526	4.428	0.0000	0.0000
2025/10/06	2040	05/02/2026	11.82 Call	Bond Future	10096.3900	10.0964	9853.9200	9.8539	2.402	0.0000	0.0000
2025/10/06	2040	07/05/2026	12.22 Call	Bond Future	11733.9500	11.7340	11491.1400	11.4911	2.069	0.0000	0.0000
2025/10/06	2040	07/05/2026	12.22 Put	Bond Future	136.9900	0.1370	143.2700	0.1433	4.584	0.0000	0.0000
2025/10/06	2040	07/05/2026	11.72 Call	Bond Future	9105.7100	9.1057	8872.3400	8.8723	2.563	0.0000	0.0000
2025/10/06	2040	07/05/2026	11.72 Put	Bond Future	339.7800	0.3398	355.5000	0.3555	4.627	0.0000	0.0000
2025/10/06	2040	07/05/2026	10.70 Put	Bond Future	1735.5000	1.7355	1804.9400	1.8049	4.001	0.0000	0.0000
2025/10/06	2040	07/05/2026	10.70 Call	Bond Future	4240.6300	4.2406	4060.9800	4.0610	4.236	0.0000	0.0000
2025/10/06	2040	07/05/2026	12.53 Call	Bond Future	13349.9400	13.3499	13104.0800	13.1041	1.842	0.0000	0.0000
2025/10/06	2040	07/05/2026	12.53 Put	Bond Future	70.6600	0.0707	73.8900	0.0739	4.571	0.0000	0.0000
2025/10/06	2040	07/05/2026	12.03 Call	Bond Future	10733.7400	10.7337	10493.6700	10.4937	2.237	0.0000	0.0000
2025/10/06	2040	07/05/2026	12.03 Put	Bond Future	195.1200	0.1951	204.1400	0.2041	4.623	0.0000	0.0000
2025/10/06	2040	07/05/2026	11.12 Put	Bond Future	919.9300	0.9199	960.3100	0.9603	4.389	0.0000	0.0000
2025/10/06	2040	07/05/2026	11.12 Call	Bond Future	6085.5500	6.0856	5876.8400	5.8768	3.430	0.0000	0.0000
2025/10/06	2040	07/05/2026		Bond Future	10.3211	92.9007	10.3581	92.6516	0.358	0.0000	0.0000
2025/10/06	2040	07/05/2026	11.67 Call	Bond Future	8845.1000	8.8451	8613.1300	8.6131	2.623	0.0000	0.0000
2025/10/06	2040	07/05/2026	11.67 Put	Bond Future	370.5500	0.3706	387.6700	0.3877	4.620	0.0000	0.0000
2025/10/06	2040	06/08/2026		Bond Future	10.4258	90.0904	10.4642	89.8370	0.368	0.0000	0.0000
2025/10/06	2040	06/08/2026	12.19 Call	Bond Future	11070.3100	11.0703	10833.7800	10.8338	2.137	0.0000	0.0000
2025/10/06	2040	06/08/2026	12.19 Put	Bond Future	413.7200	0.4137	430.6500	0.4307	4.092	0.0000	0.0000
2025/10/06	2040	05/11/2026		Bond Future	10.5302	91.6755	10.5699	91.4178	0.377	0.0000	0.0000
2025/10/06	2040	05/11/2026	11.06 Call	Bond Future	5802.6800	5.8027	5621.3500	5.6214	3.125	0.0000	0.0000
2025/10/06	2040	05/11/2026	11.06 Put	Bond Future	2452.7800	2.4528	2529.1400	2.5291	3.113	0.0000	0.0000
2025/10/06	2040	05/11/2026	11.27 Call	Bond Future	6631.0800	6.6311	6438.1900	6.4382	2.909	0.0000	0.0000
2025/10/06	2040	05/11/2026	11.27 Put	Bond Future	2003.6500	2.0037	2068.4500	2.0685	3.234	0.0000	0.0000
2025/10/06	2040	05/11/2026	10.67 Call	Bond Future	4432.4500	4.4325	4275.1500	4.2752	3.549	0.0000	0.0000
2025/10/06	2040	05/11/2026	10.67 Put	Bond Future	3530.4200	3.5304	3630.8100	3.6308	2.844	0.0000	0.0000
2025/10/06	2040	05/11/2026	9.91 Put	Bond Future	6648.8400	6.6488	6797.9800	6.7980	2.243	0.0000	0.0000
2025/10/06	2040	05/11/2026	9.91 Call	Bond Future	2483.5000	2.4835	2374.9500	2.3750	4.371	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
2025/10/06	2043	06/11/2025		Bond Future	114.3609	114.3609	114.5811	0.193	0.0000	0.0000
2025/10/06	2043	06/11/2025	110.43 Call	Bond Future	3954.8614	3.9549	4164.6160	4.1646	5.304	0.0000
2025/10/06	2043	06/11/2025	110.43 Put	Bond Future	23.9714	0.0240	13.5260	0.0135	43.574	0.0000
2025/10/06	2043	05/02/2026		Bond Future	113.6542	113.6542	113.8787	113.8787	0.198	0.0000
2025/10/06	2043	05/02/2026	109.66 Call	Bond Future	4342.3170	4.3423	4521.4578	4.5215	4.125	0.0000
2025/10/06	2043	05/02/2026	109.66 Put	Bond Future	348.1170	0.3481	302.7578	0.3028	13.030	0.0000
2025/10/06	2043	07/05/2026		Bond Future	115.7692	115.7692	115.9980	115.9980	0.198	0.0000
2025/10/06	2043	07/05/2026	111.70 Call	Bond Future	4761.8760	4.7619	4931.6074	4.9316	3.564	0.0000
2025/10/06	2043	07/05/2026	111.70 Put	Bond Future	692.6360	0.6926	633.5774	0.6336	8.527	0.0000
2025/10/06	2043	06/08/2026		Bond Future	115.0497	115.0497	115.2831	115.2831	0.203	0.0000
2025/10/06	2043	06/08/2026	110.88 Call	Bond Future	5095.5739	5.0956	5264.4256	5.2644	3.314	0.0000
2025/10/06	2043	06/08/2026	110.88 Put	Bond Future	925.8439	0.9258	861.3556	0.8614	6.965	0.0000
2025/10/06	2043	05/11/2026		Bond Future	117.1022	117.1022	117.3400	117.3400	0.203	0.0000
2025/10/06	2043	05/11/2026	112.84 Call	Bond Future	5436.9953	5.4370	5605.0678	5.6051	3.091	0.0000
2025/10/06	2043	05/11/2026	112.84 Put	Bond Future	1174.8253	1.1748	1105.1078	1.1051	5.934	0.0000
2025/10/06	2044	06/11/2025	11.75 Call	Bond Future	9593.5000	9.5935	9304.3100	9.3043	3.014	0.0000
2025/10/06	2044	06/11/2025	11.75 Put	Bond Future	0.1700	0.0002	0.1300	0.0001	23.529	0.0000
2025/10/06	2044	06/11/2025	11.25 Put	Bond Future	9.7300	0.0097	9.1500	0.0092	5.961	0.0000
2025/10/06	2044	06/11/2025	11.25 Call	Bond Future	6455.7500	6.4558	6166.0200	6.1660	4.488	0.0000
2025/10/06	2044	06/11/2025	12.20 Call	Bond Future	12261.1200	12.2611	11971.9700	11.9720	2.358	0.0000
2025/10/06	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	2044	06/11/2025	12.25 Call	Bond Future	12548.3800	12.5484	12259.2300	12.2592	2.304	0.0000
2025/10/06	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	2044	06/11/2025	12.00 Call	Bond Future	11094.0000	11.0940	10804.8400	10.8048	2.606	0.0000
2025/10/06	2044	06/11/2025	12.00 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/10/06	2044	06/11/2025		Bond Future	10.3163	89.6683	10.3558	89.3792	0.383	0.0000
2025/10/06	2044	06/11/2025	11.88 Call	Bond Future	10379.6000	10.3796	10090.4400	10.0904	2.786	0.0000
2025/10/06	2044	06/11/2025	11.88 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000
2025/10/06	2044	05/02/2026		Bond Future	10.4026	86.9168	10.4435	86.6225	0.393	0.0000
2025/10/06	2044	05/02/2026	11.56 Call	Bond Future	7938.4000	7.9384	7655.8800	7.6559	3.559	0.0000
2025/10/06	2044	05/02/2026	11.56 Put	Bond Future	174.2600	0.1743	186.0400	0.1860	6.760	0.0000
2025/10/06	2044	05/02/2026	11.25 Call	Bond Future	6185.0100	6.1850	5916.6600	5.9167	4.339	0.0000
2025/10/06	2044	05/02/2026	11.25 Put	Bond Future	389.6100	0.3896	415.5600	0.4156	6.661	0.0000
2025/10/06	2044	05/02/2026	11.50 Call	Bond Future	7592.4700	7.5925	7311.9700	7.3120	3.694	0.0000
2025/10/06	2044	05/02/2026	11.50 Put	Bond Future	203.4000	0.2034	217.2000	0.2172	6.785	0.0000
2025/10/06	2044	05/02/2026	10.90 Put	Bond Future	875.8200	0.8758	930.4800	0.9305	6.241	0.0000
2025/10/06	2044	05/02/2026	10.90 Call	Bond Future	4353.4500	4.3535	4113.8100	4.1138	5.505	0.0000
2025/10/06	2044	05/02/2026	10.07 Put	Bond Future	3813.9600	3.8140	3981.0200	3.9810	4.380	0.0000

	0
	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
127,954	0
	0
5,208	0
	0
	0
4,500	0
4,500	0
9,000	0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/06	2044	05/02/2026	10.07 Call	Bond Future	1360.5500	1.3606	1233.3100	1.2333	9.352	0.0000	0.0000
2025/10/06	2044	05/02/2026	11.45 Call	Bond Future	7307.1800	7.3072	7028.6400	7.0286	3.812	0.0000	0.0000
2025/10/06	2044	05/02/2026	11.45 Put	Bond Future	232.8300	0.2328	248.5900	0.2486	6.769	0.0000	0.0000
2025/10/06	2044	07/05/2026		Bond Future	10.4932	88.5134	10.5355	88.2137	0.403	0.0000	0.0000
2025/10/06	2044	07/05/2026	11.80 Call	Bond Future	8976.0400	8.9760	8699.9500	8.7000	3.076	0.0000	0.0000
2025/10/06	2044	07/05/2026	11.80 Put	Bond Future	414.3800	0.4144	437.9600	0.4380	5.690	0.0000	0.0000
2025/10/06	2044	06/08/2026		Bond Future	10.5929	85.7481	10.6367	85.4432	0.413	0.0000	0.0000
2025/10/06	2044	06/08/2026	12.42 Call	Bond Future	11815.9100	11.8159	11530.8500	11.5309	2.413	0.0000	0.0000
2025/10/06	2044	06/08/2026	12.42 Put	Bond Future	397.3600	0.3974	417.2300	0.4172	5.001	0.0000	0.0000
2025/10/06	2044	05/11/2026		Bond Future	10.6917	87.2567	10.7369	86.9466	0.423	0.0000	0.0000
2025/10/06	2044	05/11/2026	11.34 Call	Bond Future	6572.6400	6.5726	6347.9700	6.3480	3.418	0.0000	0.0000
2025/10/06	2044	05/11/2026	11.34 Put	Bond Future	2288.9700	2.2890	2374.3700	2.3744	3.731	0.0000	0.0000
2025/10/06	2046	06/11/2025		Bond Future	125.4288	125.4288	124.9040	124.9040	0.418	0.0000	0.0000
2025/10/06	2046	06/11/2025	125.41 Call	Bond Future	18.8200	0.0188	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/10/06	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	505.9700	0.5060	100.000	0.0000	0.0000
2025/10/06	2046	05/02/2026		Bond Future	127.7430	127.7430	127.2087	127.2087	0.418	0.0000	0.0000
2025/10/06	2046	05/02/2026	121.65 Call	Bond Future	6093.0300	6.0930	5558.6900	5.5587	8.770	0.0000	0.0000
2025/10/06	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2046	07/05/2026		Bond Future	127.8198	127.8198	127.2757	127.2757	0.426	0.0000	0.0000
2025/10/06	2046	07/05/2026	124.95 Call	Bond Future	2869.8400	2.8698	2325.6800	2.3257	18.961	0.0000	0.0000
2025/10/06	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2046	06/08/2026		Bond Future	130.1902	130.1902	129.6363	129.6363	0.425	0.0000	0.0000
2025/10/06	2046	06/08/2026	122.38 Call	Bond Future	7810.1700	7.8102	7256.2500	7.2563	7.092	0.0000	0.0000
2025/10/06	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2046	05/11/2026		Bond Future	130.1754	130.1754	129.6120	129.6120	0.433	0.0000	0.0000
2025/10/06	2046	05/11/2026	125.48 Call	Bond Future	4695.4300	4.6954	4132.0100	4.1320	11.999	0.0000	0.0000
2025/10/06	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2050	06/11/2025		Bond Future	126.7943	126.7943	127.2404	127.2404	0.352	0.0000	0.0000
2025/10/06	2050	06/11/2025	124.42 Call	Bond Future	2374.2500	2.3743	2820.4400	2.8204	18.793	0.0000	0.0000
2025/10/06	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2050	05/02/2026		Bond Future	126.7143	126.7143	127.1687	127.1687	0.359	0.0000	0.0000
2025/10/06	2050	05/02/2026	122.82 Call	Bond Future	3894.3300	3.8943	4348.7100	4.3487	11.668	0.0000	0.0000
2025/10/06	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2050	07/05/2026		Bond Future	129.0725	129.0725	129.5355	129.5355	0.359	0.0000	0.0000
2025/10/06	2050	07/05/2026	124.07 Call	Bond Future	5002.5100	5.0025	5465.5100	5.4655	9.255	0.0000	0.0000
2025/10/06	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2050	06/08/2026		Bond Future	129.0053	129.0053	129.4774	129.4774	0.366	0.0000	0.0000
2025/10/06	2050	06/08/2026	123.27 Call	Bond Future	5735.2800	5.7353	6207.3500	6.2074	8.231	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
2025/10/06	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	2050	05/11/2026		Bond Future	131.3079	131.3079	131.7887	131.7887	0.366	0.0000	0.0000
2025/10/06	2050	05/11/2026	123.84 Call	Bond Future	7467.9100	7.4679	7948.6800	7.9487	6.438	0.0000	0.0000
2025/10/06	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	AL37	06/11/2025		Index Future	1210.9770	1210.9770	1208.5570	1208.5570	0.200	0.0000	0.0000
2025/10/06	AL37	05/02/2026		Index Future	1233.0210	1233.0210	1230.5620	1230.5620	0.199	0.0000	0.0000
2025/10/06	AL37	07/05/2026		Index Future	1255.6780	1255.6780	1253.1760	1253.1760	0.199	0.0000	0.0000
2025/10/06	AL37	06/08/2026		Index Future	1278.4370	1278.4370	1275.8980	1275.8980	0.199	0.0000	0.0000
2025/10/06	AL37	05/11/2026		Index Future	1301.2510	1301.2510	1298.6770	1298.6770	0.198	0.0000	0.0000
2025/10/06	AL7T	06/11/2025		Index Future	1500.9550	1500.9550	1496.0870	1496.0870	0.324	0.0000	0.0000
2025/10/06	AL7T	05/02/2026		Index Future	1528.2770	1528.2770	1523.3260	1523.3260	0.324	0.0000	0.0000
2025/10/06	AL7T	07/05/2026		Index Future	1556.3590	1556.3590	1551.3210	1551.3210	0.324	0.0000	0.0000
2025/10/06	AL7T	06/08/2026		Index Future	1584.5680	1584.5680	1579.4480	1579.4480	0.323	0.0000	0.0000
2025/10/06	AL7T	05/11/2026		Index Future	1612.8460	1612.8460	1607.6470	1607.6470	0.322	0.0000	0.0000
2025/10/06	ALBI	06/11/2025		Index Future	1268.4350	1268.4350	1265.2550	1265.2550	0.251	0.0000	0.0000
2025/10/06	ALBI	05/02/2026		Index Future	1291.5250	1291.5250	1288.2920	1288.2920	0.250	0.0000	0.0000
2025/10/06	ALBI	07/05/2026		Index Future	1315.2560	1315.2560	1311.9670	1311.9670	0.250	0.0000	0.0000
2025/10/06	ALBI	06/08/2026		Index Future	1339.0950	1339.0950	1335.7550	1335.7550	0.249	0.0000	0.0000
2025/10/06	ALBI	05/11/2026		Index Future	1362.9920	1362.9920	1359.6030	1359.6030	0.249	0.0000	0.0000
2025/10/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/10/06	C048	28/02/2048	12.01 Call 12.01 Put	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/10/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES33	06/11/2025		Bond Future	9.7629	88.9586	9.8177	88.6873	0.561	0.0000	0.0000
2025/10/06	ES33	06/11/2025		Bond Future	10308.4100	10.3084	10037.0500	10.0371	2.632	0.0000	0.0000
2025/10/06	ES33	06/11/2025		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES33	05/02/2026		Bond Future	9.8693	90.5999	9.9266	90.3236	0.581	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
2025/10/06	ES33	05/02/2026	11.49 Call	Bond Future	7404.4300	7.4044	7128.1600	7.1282	3.731	0.0000	0.0000
2025/10/06	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES33	07/05/2026		Bond Future	9.9751	88.4913	10.0350	88.2100	0.601	0.0000	0.0000
2025/10/06	ES33	07/05/2026	11.69 Call	Bond Future	7610.7700	7.6108	7329.4600	7.3295	3.696	0.0000	0.0000
2025/10/06	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES33	06/08/2026		Bond Future	10.0928	90.1316	10.1557	89.8452	0.623	0.0000	0.0000
2025/10/06	ES33	06/08/2026	12.02 Call	Bond Future	8262.9200	8.2629	7976.5900	7.9766	3.465	0.0000	0.0000
2025/10/06	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES33	05/11/2026		Bond Future	10.2271	87.9466	10.2931	87.6554	0.645	0.0000	0.0000
2025/10/06	ES33	05/11/2026	10.83 Call	Bond Future	2618.2200	2.6182	2327.0000	2.3270	11.123	0.0000	0.0000
2025/10/06	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES42	06/11/2025		Bond Future	10.4487	85.2283	10.4831	84.9922	0.329	0.0000	0.0000
2025/10/06	ES42	06/11/2025	12.39 Call	Bond Future	11894.4500	11.8945	11658.3100	11.6583	1.985	0.0000	0.0000
2025/10/06	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES42	05/02/2026		Bond Future	10.5406	86.8007	10.5762	86.5603	0.338	0.0000	0.0000
2025/10/06	ES42	05/02/2026	11.85 Call	Bond Future	8200.9300	8.2009	7960.6200	7.9606	2.930	0.0000	0.0000
2025/10/06	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES42	07/05/2026		Bond Future	10.6354	84.1512	10.6722	83.9065	0.346	0.0000	0.0000
2025/10/06	ES42	07/05/2026	12.20 Call	Bond Future	9509.7900	9.5098	9265.0700	9.2651	2.573	0.0000	0.0000
2025/10/06	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES42	06/08/2026		Bond Future	10.7358	85.7101	10.7740	85.4611	0.355	0.0000	0.0000
2025/10/06	ES42	06/08/2026	12.65 Call	Bond Future	11235.8000	11.2358	10986.7200	10.9867	2.217	0.0000	0.0000
2025/10/06	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	ES42	05/11/2026		Bond Future	10.8440	82.9749	10.8835	82.7216	0.364	0.0000	0.0000
2025/10/06	ES42	05/11/2026	11.66 Call	Bond Future	5010.0400	5.0100	4756.7400	4.7567	5.056	0.0000	0.0000
2025/10/06	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	GOVI	06/11/2025		GOVI	1246.3730	1246.3730	1243.2980	1243.2980	0.247	0.0000	0.0000
2025/10/06	GOVI	06/11/2025	1,112. Call 00	GOVI	1343730.0000	134.3730	1312980.0000	131.2980	2.288	0.0000	0.0000
2025/10/06	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	GOVI	05/02/2026		GOVI	1269.0620	1269.0620	1265.9350	1265.9350	0.246	0.0000	0.0000
2025/10/06	GOVI	05/02/2026	1,150. Call 00	GOVI	1190620.0000	119.0620	1159350.0000	115.9350	2.626	0.0000	0.0000
2025/10/06	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	GOVI	07/05/2026		GOVI	1292.3800	1292.3800	1289.2000	1289.2000	0.246	0.0000	0.0000
2025/10/06	GOVI	07/05/2026	1,177. Call 00	GOVI	1153800.0000	115.3800	1122000.0000	112.2000	2.756	0.0000	0.0000
2025/10/06	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	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
0
0
0
0
0
0
0
0
0
0
0
0
0
0
619
0
0
8
0
0
42
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
2025/10/06	GOVI	06/08/2026		GOVI	1315.8040	1315.8040	1312.5750	1312.5750	0.245	0.0000
2025/10/06	GOVI	06/08/2026	1,189. Call 00	GOVI	1268040.0000	126.8040	1235750.0000	123.5750	2.546	0.0000
2025/10/06	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	GOVI	05/11/2026		GOVI	1339.2860	1339.2860	1336.0090	1336.0090	0.245	0.0000
2025/10/06	GOVI	05/11/2026	1,277. Call 00	GOVI	622860.0000	62.2860	590090.0000	59.0090	5.261	0.0000
2025/10/06	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/10/06	I258	06/11/2025		Bond Future	114.8607	114.8607	114.8851	114.8851	0.021	0.0000
2025/10/06	I258	06/11/2025	112.39 Call	Bond Future	2863.5593	2.8636	2841.7089	2.8417	0.763	0.0000
2025/10/06	I258	06/11/2025	112.39 Put	Bond Future	392.8893	0.3929	346.5889	0.3466	11.785	0.0000
2025/10/06	I258	05/02/2026		Bond Future	114.1633	114.1633	114.1883	114.1883	0.022	0.0000
2025/10/06	I258	05/02/2026	111.65 Call	Bond Future	3902.6564	3.9027	3892.4065	3.8924	0.263	0.0000
2025/10/06	I258	05/02/2026	111.65 Put	Bond Future	1389.4064	1.3894	1354.0965	1.3541	2.541	0.0000
2025/10/06	I258	07/05/2026		Bond Future	116.2876	116.2876	116.3134	116.3134	0.022	0.0000
2025/10/06	I258	07/05/2026	113.73 Call	Bond Future	4724.5090	4.7245	4719.1547	4.7192	0.113	0.0000
2025/10/06	I258	07/05/2026	113.73 Put	Bond Future	2166.9590	2.1670	2135.7347	2.1357	1.441	0.0000
2025/10/06	I258	06/08/2026		Bond Future	115.5778	115.5778	115.6044	115.6044	0.023	0.0000
2025/10/06	I258	06/08/2026	112.95 Call	Bond Future	5389.4062	5.3894	5387.3858	5.3874	0.037	0.0000
2025/10/06	I258	06/08/2026	112.95 Put	Bond Future	2761.6262	2.7616	2732.9758	2.7330	1.037	0.0000
2025/10/06	I258	05/11/2026		Bond Future	117.6396	117.6396	117.6670	117.6670	0.023	0.0000
2025/10/06	I258	05/11/2026	114.95 Call	Bond Future	6022.6541	6.0227	6022.7612	6.0228	0.002	0.0000
2025/10/06	I258	05/11/2026	114.95 Put	Bond Future	3333.0441	3.3330	3305.7212	3.3057	0.820	0.0000
2025/10/06	IGOV	06/11/2025		Index Future	401.2290	401.2290	401.4920	401.4920	0.066	0.0000
2025/10/06	IGOV	05/02/2026		Index Future	408.6310	408.6310	408.9010	408.9010	0.066	0.0000
2025/10/06	IGOV	07/05/2026		Index Future	416.2370	416.2370	416.5130	416.5130	0.066	0.0000
2025/10/06	IGOV	06/08/2026		Index Future	423.8760	423.8760	424.1600	424.1600	0.067	0.0000
2025/10/06	IGOV	05/11/2026		Index Future	431.5340	431.5340	431.8260	431.8260	0.068	0.0000
2025/10/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/10/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/10/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/10/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/10/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/10/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/10/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/10/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	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
2025/10/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/10/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/10/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/10/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/10/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/10/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/10/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/10/06	R033	06/11/2025		Bond Future	8.7037	108.0899	8.7538	107.8093	0.576	0.0000
2025/10/06	R033	06/11/2025	10.33 Call	Bond Future	8634.4100	8.6344	8353.8800	8.3539	3.249	0.0000
2025/10/06	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R033	05/02/2026		Bond Future	8.7696	110.0575	8.8222	109.7719	0.600	0.0000
2025/10/06	R033	05/02/2026	10.49 Call	Bond Future	8854.3800	8.8544	8569.8100	8.5698	3.214	0.0000
2025/10/06	R033	05/02/2026	10.49 Put	Bond Future	6.6800	0.0067	7.6500	0.0077	14.521	0.0000
2025/10/06	R033	07/05/2026		Bond Future	8.8364	107.0361	8.8917	106.7454	0.625	0.0000
2025/10/06	R033	07/05/2026	10.38 Call	Bond Future	7856.5400	7.8565	7577.6300	7.5776	3.550	0.0000
2025/10/06	R033	07/05/2026	10.38 Put	Bond Future	108.6900	0.1087	120.4900	0.1205	10.857	0.0000
2025/10/06	R033	06/08/2026		Bond Future	8.9133	108.9950	8.9715	108.6993	0.652	0.0000
2025/10/06	R033	06/08/2026	10.25 Call	Bond Future	6894.2900	6.8943	6629.4000	6.6294	3.842	0.0000
2025/10/06	R033	06/08/2026	10.25 Put	Bond Future	353.5300	0.3535	384.4100	0.3844	8.735	0.0000
2025/10/06	R033	05/11/2026		Bond Future	9.0024	105.8743	9.0636	105.5736	0.680	0.0000
2025/10/06	R033	05/11/2026	9.33 Call	Bond Future	3318.9100	3.3189	3128.0200	3.1280	5.752	0.0000
2025/10/06	R033	05/11/2026	9.33 Put	Bond Future	1721.4500	1.7215	1831.2800	1.8313	6.380	0.0000
2025/10/06	R035	06/11/2025	10.30 Call	Bond Future	6474.2900	6.4743	6171.0000	6.1710	4.685	0.0000
2025/10/06	R035	06/11/2025	10.30 Put	Bond Future	1.2500	0.0013	1.2000	0.0012	4.000	0.0000
2025/10/06	R035	06/11/2025	10.68 Call	Bond Future	8554.5300	8.5545	8251.2900	8.2513	3.545	0.0000
2025/10/06	R035	06/11/2025	10.68 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000
2025/10/06	R035	06/11/2025	10.50 Call	Bond Future	7576.7000	7.5767	7273.4300	7.2734	4.003	0.0000
2025/10/06	R035	06/11/2025	10.50 Put	Bond Future	0.2100	0.0002	0.1800	0.0002	14.286	0.0000
2025/10/06	R035	06/11/2025	10.15 Call	Bond Future	5638.1100	5.6381	5334.9200	5.3349	5.378	0.0000
2025/10/06	R035	06/11/2025	10.15 Put	Bond Future	4.4400	0.0044	4.4900	0.0045	1.126	0.0000
2025/10/06	R035	06/11/2025	9.77 Put	Bond Future	64.9000	0.0649	71.7200	0.0717	10.508	0.0000
2025/10/06	R035	06/11/2025	9.77 Call	Bond Future	3525.9500	3.5260	3229.5300	3.2295	8.407	0.0000
2025/10/06	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R035	06/11/2025	11.00 Call	Bond Future	10258.5800	10.2586	9955.3400	9.9553	2.956	0.0000

0
0
0
0
0
0
0
0
0
27,969
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
50
0
8,500
0
250
0
250
0
250
0
0

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
2025/10/06	R035	06/11/2025	9.91 Put	Bond Future	26.5400	0.0265	28.6300	0.0286	7.875	0.0000	0.0000
2025/10/06	R035	06/11/2025	9.91 Call	Bond Future	4295.8300	4.2958	3994.6800	3.9947	7.010	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.41 Put	Bond Future	0.4800	0.0005	0.4300	0.0004	10.417	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.41 Call	Bond Future	7082.6200	7.0826	6779.3300	6.7793	4.282	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.43 Call	Bond Future	12480.6600	12.4807	12177.4200	12.1774	2.430	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.44 Put	Bond Future	0.3600	0.0004	0.3200	0.0003	11.111	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.44 Call	Bond Future	7247.6900	7.2477	6944.4100	6.9444	4.185	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.94 Call	Bond Future	9942.4000	9.9424	9639.1600	9.6392	3.050	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.99 Call	Bond Future	15262.4900	15.2625	14959.2500	14.9593	1.987	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.08 Put	Bond Future	7.7400	0.0077	8.0000	0.0080	3.359	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.08 Call	Bond Future	5246.2000	5.2462	4943.2200	4.9432	5.775	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.58 Put	Bond Future	0.1000	0.0001	0.0800	0.0001	20.000	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.58 Call	Bond Future	8013.0100	8.0130	7709.7500	7.7098	3.785	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.67 Call	Bond Future	13688.0800	13.6881	13384.8400	13.3848	2.215	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.95 Call	Bond Future	15067.8700	15.0679	14764.6300	14.7646	2.012	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.45 Call	Bond Future	12582.1600	12.5822	12278.9200	12.2789	2.410	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	06/11/2025	10.95 Call	Bond Future	9995.2000	9.9952	9691.9600	9.6920	3.034	0.0000	0.0000
2025/10/06	R035	06/11/2025		Bond Future	9.1879	99.8126	9.2378	99.5094	0.543	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.20 Call	Bond Future	11301.6200	11.3016	10998.3800	10.9984	2.683	0.0000	0.0000
2025/10/06	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	05/02/2026		Bond Future	9.2655	101.6296	9.3175	101.3209	0.562	0.0000	0.0000
2025/10/06	R035	05/02/2026	10.79 Call	Bond Future	8573.9100	8.5739	8269.6000	8.2696	3.549	0.0000	0.0000
2025/10/06	R035	05/02/2026	10.79 Put	Bond Future	38.8600	0.0389	43.2100	0.0432	11.194	0.0000	0.0000
2025/10/06	R035	05/02/2026	10.44 Put	Bond Future	113.9100	0.1139	126.3900	0.1264	10.956	0.0000	0.0000
2025/10/06	R035	05/02/2026	10.44 Call	Bond Future	6779.6300	6.7796	6483.4500	6.4835	4.369	0.0000	0.0000
2025/10/06	R035	05/02/2026	10.94 Put	Bond Future	23.6500	0.0237	26.2800	0.0263	11.121	0.0000	0.0000
2025/10/06	R035	05/02/2026	10.94 Call	Bond Future	9344.2000	9.3442	9038.1700	9.0382	3.275	0.0000	0.0000
2025/10/06	R035	05/02/2026	12.44 Call	Bond Future	16688.6900	16.6887	16380.0300	16.3800	1.850	0.0000	0.0000
2025/10/06	R035	05/02/2026	12.44 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/10/06	R035	05/02/2026	11.17 Call	Bond Future	10517.7300	10.5177	10210.2300	10.2102	2.924	0.0000	0.0000
2025/10/06	R035	05/02/2026	11.17 Put	Bond Future	10.5900	0.0106	11.7500	0.0118	10.954	0.0000	0.0000
2025/10/06	R035	05/02/2026	10.67 Call	Bond Future	7956.8600	7.9569	7654.5500	7.6546	3.799	0.0000	0.0000

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
97,296
0
0
39,700
0
0
0
2,000
0
2,000
0
2,000
0
250
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
2025/10/06	R035	05/02/2026	10.67 Put			Bond Future	56.9200	0.0569	63.2700	0.0633	11.156	0.0000
2025/10/06	R035	05/02/2026	10.17 Put			Bond Future	243.0100	0.2430	268.4700	0.2685	10.477	0.0000
2025/10/06	R035	05/02/2026	10.17 Call			Bond Future	5430.9500	5.4310	5147.7500	5.1478	5.215	0.0000
2025/10/06	R035	05/02/2026	11.00 Put			Bond Future	19.2700	0.0193	21.4100	0.0214	11.105	0.0000
2025/10/06	R035	05/02/2026	11.00 Call			Bond Future	9651.4400	9.6514	9344.9200	9.3449	3.176	0.0000
2025/10/06	R035	05/02/2026	9.25 Call			Bond Future	1779.6000	1.7796	1607.2100	1.6072	9.687	0.0000
2025/10/06	R035	05/02/2026	9.25 Put			Bond Future	1871.6800	1.8717	2007.9500	2.0080	7.281	0.0000
2025/10/06	R035	05/02/2026	8.85 Put			Bond Future	3424.1500	3.4242	3621.8400	3.6218	5.773	0.0000
2025/10/06	R035	05/02/2026	8.85 Call			Bond Future	912.7000	0.9127	801.7300	0.8017	12.158	0.0000
2025/10/06	R035	07/05/2026	10.66 Call			Bond Future	7562.8600	7.5629	7272.5400	7.2725	3.839	0.0000
2025/10/06	R035	07/05/2026	10.66 Put			Bond Future	270.0100	0.2700	293.9100	0.2939	8.852	0.0000
2025/10/06	R035	07/05/2026	10.16 Call			Bond Future	5299.3400	5.2993	5038.8600	5.0389	4.915	0.0000
2025/10/06	R035	07/05/2026	10.16 Put			Bond Future	679.0600	0.6791	732.8000	0.7328	7.914	0.0000
2025/10/06	R035	07/05/2026	9.66 Put			Bond Future	1527.3900	1.5274	1629.6100	1.6296	6.692	0.0000
2025/10/06	R035	07/05/2026	9.66 Call			Bond Future	3369.5300	3.3695	3157.5300	3.1575	6.292	0.0000
2025/10/06	R035	07/05/2026	10.71 Call			Bond Future	7799.0900	7.7991	7506.7200	7.5067	3.749	0.0000
2025/10/06	R035	07/05/2026	10.71 Put			Bond Future	244.6100	0.2446	266.4600	0.2665	8.933	0.0000
2025/10/06	R035	07/05/2026	10.21 Call			Bond Future	5512.9900	5.5130	5248.6300	5.2486	4.795	0.0000
2025/10/06	R035	07/05/2026	10.21 Put			Bond Future	620.7800	0.6208	670.6400	0.6706	8.032	0.0000
2025/10/06	R035	07/05/2026	9.71 Put			Bond Future	1416.4500	1.4165	1513.1000	1.5131	6.823	0.0000
2025/10/06	R035	07/05/2026	9.71 Call			Bond Future	3541.2900	3.5413	3323.7200	3.3237	6.144	0.0000
2025/10/06	R035	07/05/2026	10.64 Call			Bond Future	7468.6600	7.4687	7179.2000	7.1792	3.876	0.0000
2025/10/06	R035	07/05/2026	10.64 Put			Bond Future	280.7400	0.2807	305.5000	0.3055	8.820	0.0000
2025/10/06	R035	07/05/2026	10.14 Call			Bond Future	5214.8400	5.2148	4955.9700	4.9560	4.964	0.0000
2025/10/06	R035	07/05/2026	10.14 Put			Bond Future	703.6300	0.7036	758.9800	0.7590	7.866	0.0000
2025/10/06	R035	07/05/2026	9.64 Put			Bond Future	1573.5100	1.5735	1677.9900	1.6780	6.640	0.0000
2025/10/06	R035	07/05/2026	9.64 Call			Bond Future	3302.2600	3.3023	3092.5200	3.0925	6.351	0.0000
2025/10/06	R035	07/05/2026				Bond Future	9.3389	98.9936	9.3931	98.6794	0.580	0.0000
2025/10/06	R035	07/05/2026	10.86 Call			Bond Future	8514.0100	8.5140	8216.3400	8.2163	3.496	0.0000
2025/10/06	R035	07/05/2026	10.86 Put			Bond Future	180.6700	0.1807	197.2200	0.1972	9.160	0.0000
2025/10/06	R035	06/08/2026	10.22 Call			Bond Future	5465.5700	5.4656	5216.8400	5.2168	4.551	0.0000
2025/10/06	R035	06/08/2026	10.22 Put			Bond Future	1079.9000	1.0799	1150.9300	1.1509	6.577	0.0000
2025/10/06	R035	06/08/2026	9.72 Call			Bond Future	3711.0900	3.7111	3506.1800	3.5062	5.522	0.0000
2025/10/06	R035	06/08/2026	9.72 Put			Bond Future	2042.3100	2.0423	2157.1600	2.1572	5.624	0.0000
2025/10/06	R035	06/08/2026	9.22 Put			Bond Future	3531.1200	3.5311	3695.2700	3.6953	4.649	0.0000
2025/10/06	R035	06/08/2026	9.22 Call			Bond Future	2377.7000	2.3777	2222.0900	2.2221	6.545	0.0000
2025/10/06	R035	06/08/2026				Bond Future	9.4221	100.8058	9.4786	100.4860	0.600	0.0000
2025/10/06	R035	06/08/2026	11.06 Call			Bond Future	9043.3100	9.0433	8748.5000	8.7485	3.260	0.0000
2025/10/06	R035	06/08/2026	11.06 Put			Bond Future	318.2800	0.3183	343.2300	0.3432	7.839	0.0000

250
0
250
0
0
0
16,000
0
16,000
0
200
0
200
0
200
0
350
0
350
0
350
0
250
0
250
0
0
0
0
250
0
250
0
250
0
0
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	
2025/10/06	R035	06/08/2026	10.13 Call			Bond Future	5122.2500	5.1223	4880.6200	4.8806	4.717	0.0000	0.0000
2025/10/06	R035	06/08/2026	10.13 Put			Bond Future	1218.0500	1.2181	1296.1800	1.2962	6.414	0.0000	0.0000
2025/10/06	R035	06/08/2026	9.63 Call			Bond Future	3439.4700	3.4395	3243.3100	3.2433	5.703	0.0000	0.0000
2025/10/06	R035	06/08/2026	9.63 Put			Bond Future	2270.7800	2.2708	2394.3800	2.3944	5.443	0.0000	0.0000
2025/10/06	R035	06/08/2026	9.13 Put			Bond Future	3858.9200	3.8589	4031.7400	4.0317	4.478	0.0000	0.0000
2025/10/06	R035	06/08/2026	9.13 Call			Bond Future	2185.9800	2.1860	2039.0400	2.0390	6.722	0.0000	0.0000
2025/10/06	R035	05/11/2026				Bond Future	9.5181	98.0810	9.5772	97.7559	0.620	0.0000	0.0000
2025/10/06	R035	05/11/2026	10.03 Call			Bond Future	4704.4200	4.7044	4483.2800	4.4833	4.701	0.0000	0.0000
2025/10/06	R035	05/11/2026	10.03 Put			Bond Future	1931.9000	1.9319	2035.8400	2.0358	5.380	0.0000	0.0000
2025/10/06	R038	06/11/2025				Bond Future	9.7564	109.1731	9.8112	108.7631	0.562	0.0000	0.0000
2025/10/06	R038	06/11/2025	11.24 Call			Bond Future	10353.6600	10.3537	9943.7200	9.9437	3.959	0.0000	0.0000
2025/10/06	R038	06/11/2025	11.24 Put			Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/10/06	R038	06/11/2025	12.33 Call			Bond Future	17066.0500	17.0661	16656.1200	16.6561	2.402	0.0000	0.0000
2025/10/06	R038	06/11/2025	12.33 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R038	06/11/2025	10.98 Put			Bond Future	0.4800	0.0005	0.4600	0.0005	4.167	0.0000	0.0000
2025/10/06	R038	06/11/2025	10.98 Call			Bond Future	8646.1900	8.6462	8236.2400	8.2362	4.741	0.0000	0.0000
2025/10/06	R038	05/02/2026				Bond Future	9.8436	111.1604	9.9006	110.7431	0.578	0.0000	0.0000
2025/10/06	R038	05/02/2026	11.44 Call			Bond Future	10915.2900	10.9153	10503.2500	10.5033	3.775	0.0000	0.0000
2025/10/06	R038	05/02/2026	11.44 Put			Bond Future	40.1800	0.0402	45.4000	0.0454	12.992	0.0000	0.0000
2025/10/06	R038	07/05/2026				Bond Future	9.9322	107.7179	9.9913	107.2931	0.595	0.0000	0.0000
2025/10/06	R038	07/05/2026	11.40 Call			Bond Future	10126.2400	10.1262	9727.4800	9.7275	3.938	0.0000	0.0000
2025/10/06	R038	07/05/2026	11.40 Put			Bond Future	257.5600	0.2576	283.6000	0.2836	10.110	0.0000	0.0000
2025/10/06	R038	06/08/2026				Bond Future	10.0290	109.6892	10.0904	109.2569	0.613	0.0000	0.0000
2025/10/06	R038	06/08/2026	11.77 Call			Bond Future	11727.3200	11.7273	11327.7400	11.3277	3.407	0.0000	0.0000
2025/10/06	R038	06/08/2026	11.77 Put			Bond Future	395.0600	0.3951	427.7900	0.4278	8.285	0.0000	0.0000
2025/10/06	R038	05/11/2026				Bond Future	10.1343	106.1394	10.1982	105.6996	0.631	0.0000	0.0000
2025/10/06	R038	05/11/2026	10.72 Call			Bond Future	6158.1800	6.1582	5851.6300	5.8516	4.978	0.0000	0.0000
2025/10/06	R038	05/11/2026	10.72 Put			Bond Future	2224.7400	2.2247	2357.9300	2.3579	5.987	0.0000	0.0000
2025/10/06	R053	06/11/2025				Bond Future	10.1784	114.5911	10.2129	114.2382	0.340	0.0000	0.0000
2025/10/06	R053	06/11/2025	11.76 Call			Bond Future	14376.8100	14.3768	14023.9000	14.0239	2.455	0.0000	0.0000
2025/10/06	R053	06/11/2025	11.76 Put			Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/10/06	R053	05/02/2026				Bond Future	10.2565	116.6771	10.2922	116.3178	0.348	0.0000	0.0000
2025/10/06	R053	05/02/2026	11.49 Call			Bond Future	11540.9500	11.5410	11192.0800	11.1921	3.023	0.0000	0.0000
2025/10/06	R053	05/02/2026	11.49 Put			Bond Future	197.6700	0.1977	208.0200	0.2080	5.236	0.0000	0.0000
2025/10/06	R053	07/05/2026				Bond Future	10.3350	112.9588	10.3719	112.5932	0.357	0.0000	0.0000
2025/10/06	R053	07/05/2026	11.69 Call			Bond Future	12632.0700	12.6321	12289.2100	12.2892	2.714	0.0000	0.0000
2025/10/06	R053	07/05/2026	11.69 Put			Bond Future	448.4200	0.4484	471.2200	0.4712	5.085	0.0000	0.0000
2025/10/06	R053	06/08/2026				Bond Future	10.4192	115.0259	10.4573	114.6539	0.365	0.0000	0.0000

0
200
0
200
0
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
0
28,343
0
0
20,000
0
0
10,000
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	
2025/10/06	R053	06/08/2026	12.28 Call	Bond Future	16408.9700	16.4090	16058.2500	16.0583	2.137	0.0000	0.0000
2025/10/06	R053	06/08/2026	12.28 Put	Bond Future	494.3300	0.4943	515.6800	0.5157	4.319	0.0000	0.0000
2025/10/06	R053	05/11/2026		Bond Future	10.5089	111.1919	10.5483	110.8135	0.374	0.0000	0.0000
2025/10/06	R053	05/11/2026	11.21 Call	Bond Future	9264.0900	9.2641	8981.4100	8.9814	3.051	0.0000	0.0000
2025/10/06	R053	05/11/2026	11.21 Put	Bond Future	2847.9200	2.8479	2943.6200	2.9436	3.360	0.0000	0.0000
2025/10/06	R186	06/11/2025		Bond Future	7.4585	107.2675	7.4963	107.2271	0.506	0.0000	0.0000
2025/10/06	R186	06/11/2025	8.13 Call	Bond Future	716.6100	0.7166	676.1500	0.6762	5.646	0.0000	0.0000
2025/10/06	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R186	05/02/2026		Bond Future	7.4871	103.9165	7.5362	103.8754	0.656	0.0000	0.0000
2025/10/06	R186	05/02/2026	8.43 Call	Bond Future	785.4800	0.7855	744.7900	0.7448	5.180	0.0000	0.0000
2025/10/06	R186	05/02/2026	8.43 Put	Bond Future	1.3600	0.0014	1.7500	0.0018	28.676	0.0000	0.0000
2025/10/06	R186	07/05/2026		Bond Future	7.5175	105.8256	7.5874	105.7838	0.930	0.0000	0.0000
2025/10/06	R186	07/05/2026	8.69 Call	Bond Future	701.4100	0.7014	661.1600	0.6612	5.738	0.0000	0.0000
2025/10/06	R186	07/05/2026	8.69 Put	Bond Future	5.8300	0.0058	7.3100	0.0073	25.386	0.0000	0.0000
2025/10/06	R186	06/08/2026		Bond Future	7.5937	102.4576	7.7118	102.4154	1.555	0.0000	0.0000
2025/10/06	R186	06/08/2026	8.57 Call	Bond Future	366.5500	0.3666	329.7700	0.3298	10.034	0.0000	0.0000
2025/10/06	R186	06/08/2026	8.57 Put	Bond Future	18.2600	0.0183	23.7300	0.0237	29.956	0.0000	0.0000
2025/10/06	R186	05/11/2026		Bond Future	8.4427	104.2612	8.8109	104.2185	4.362	0.0000	0.0000
2025/10/06	R186	05/11/2026	8.12 Call	Bond Future	35.5300	0.0355	21.3900	0.0214	39.797	0.0000	0.0000
2025/10/06	R186	05/11/2026	8.12 Put	Bond Future	72.9800	0.0730	101.5400	0.1015	39.134	0.0000	0.0000
2025/10/06	R202	06/11/2025		Bond Future	283.0047	283.0047	283.0648	283.0648	0.021	0.0000	0.0000
2025/10/06	R202	06/11/2025	275.64 Call	Bond Future	7364.7000	7.3647	7424.7600	7.4248	0.816	0.0000	0.0000
2025/10/06	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R202	05/02/2026		Bond Future	282.8746	282.8746	282.9362	282.9362	0.022	0.0000	0.0000
2025/10/06	R202	05/02/2026	277.82 Call	Bond Future	5054.5800	5.0546	5116.1800	5.1162	1.219	0.0000	0.0000
2025/10/06	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R202	07/05/2026		Bond Future	288.1390	288.1390	288.2020	288.2020	0.022	0.0000	0.0000
2025/10/06	R202	07/05/2026	277.55 Call	Bond Future	10589.0300	10.5890	10651.9800	10.6520	0.594	0.0000	0.0000
2025/10/06	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R202	06/08/2026		Bond Future	288.0424	288.0424	288.1072	288.1072	0.023	0.0000	0.0000
2025/10/06	R202	06/08/2026	278.86 Call	Bond Future	9182.4000	9.1824	9247.2100	9.2472	0.706	0.0000	0.0000
2025/10/06	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R202	05/11/2026		Bond Future	293.1845	293.1845	293.2512	293.2512	0.023	0.0000	0.0000
2025/10/06	R202	05/11/2026	280.46 Call	Bond Future	12724.5000	12.7245	12791.2300	12.7912	0.524	0.0000	0.0000
2025/10/06	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/06	R209	06/11/2025		Bond Future	9.4216	79.9860	9.4765	79.6782	0.583	0.0000	0.0000
2025/10/06	R209	06/11/2025	11.27 Call	Bond Future	9556.7700	9.5568	9248.9500	9.2490	3.221	0.0000	0.0000

	0
	0
	0
	0
	0
	0
73,074	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
1,033	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
0	
34,314	
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
2025/10/06	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R209	05/02/2026		Bond Future	9.4949	81.4420	9.5519	81.1287	0.600	0.0000
2025/10/06	R209	05/02/2026	10.93 Call	Bond Future	7483.7600	7.4838	7177.1300	7.1771	4.097	0.0000
2025/10/06	R209	05/02/2026	10.93 Put	Bond Future	53.5900	0.0536	60.2900	0.0603	12.502	0.0000
2025/10/06	R209	07/05/2026		Bond Future	9.5690	79.7868	9.6281	79.4678	0.617	0.0000
2025/10/06	R209	07/05/2026	11.07 Call	Bond Future	7813.4800	7.8135	7513.6300	7.5136	3.838	0.0000
2025/10/06	R209	07/05/2026	11.07 Put	Bond Future	196.5100	0.1965	215.6700	0.2157	9.750	0.0000
2025/10/06	R209	06/08/2026		Bond Future	9.6509	81.2473	9.7122	80.9226	0.635	0.0000
2025/10/06	R209	06/08/2026	11.39 Call	Bond Future	8880.7300	8.8807	8580.5600	8.5806	3.380	0.0000
2025/10/06	R209	06/08/2026	11.39 Put	Bond Future	299.9300	0.2999	324.4400	0.3244	8.172	0.0000
2025/10/06	R209	05/11/2026		Bond Future	9.7409	79.5285	9.8045	79.1983	0.653	0.0000
2025/10/06	R209	05/11/2026	10.32 Call	Bond Future	4702.0600	4.7021	4472.9000	4.4729	4.874	0.0000
2025/10/06	R209	05/11/2026	10.32 Put	Bond Future	1760.6000	1.7606	1861.6700	1.8617	5.741	0.0000
2025/10/06	R210	06/11/2025		Bond Future	253.8225	253.8225	253.9327	253.9327	0.043	0.0000
2025/10/06	R210	06/11/2025	252.14 Call	Bond Future	1682.4800	1.6825	1792.7200	1.7927	6.552	0.0000
2025/10/06	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R210	05/02/2026		Bond Future	258.5054	258.5054	258.6180	258.6180	0.044	0.0000
2025/10/06	R210	05/02/2026	253.10 Call	Bond Future	5405.3800	5.4054	5517.9700	5.5180	2.083	0.0000
2025/10/06	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R210	07/05/2026		Bond Future	259.8288	259.8288	259.9438	259.9438	0.044	0.0000
2025/10/06	R210	07/05/2026	255.40 Call	Bond Future	4428.8400	4.4288	4543.8100	4.5438	2.596	0.0000
2025/10/06	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R210	06/08/2026		Bond Future	264.6477	264.6477	264.7654	264.7654	0.044	0.0000
2025/10/06	R210	06/08/2026	259.84 Call	Bond Future	4807.6600	4.8077	4925.3700	4.9254	2.448	0.0000
2025/10/06	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R210	05/11/2026		Bond Future	265.8277	265.8277	265.9484	265.9484	0.045	0.0000
2025/10/06	R210	05/11/2026	253.33 Call	Bond Future	12497.7400	12.4977	12618.4100	12.6184	0.966	0.0000
2025/10/06	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R213	06/11/2025		Bond Future	8.1942	96.3229	8.2446	96.1163	0.616	0.0000
2025/10/06	R213	06/11/2025	10.05 Call	Bond Future	7253.3100	7.2533	7046.6400	7.0466	2.849	0.0000
2025/10/06	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/06	R213	05/02/2026		Bond Future	8.2476	98.0764	8.3011	97.8660	0.649	0.0000
2025/10/06	R213	05/02/2026	9.89 Call	Bond Future	6214.4900	6.2145	6005.3300	6.0053	3.366	0.0000
2025/10/06	R213	05/02/2026	9.89 Put	Bond Future	8.3200	0.0083	9.5000	0.0095	14.183	0.0000
2025/10/06	R213	07/05/2026		Bond Future	8.2952	96.3265	8.3519	96.1125	0.684	0.0000
2025/10/06	R213	07/05/2026	9.80 Call	Bond Future	5554.5100	5.5545	5349.0500	5.3491	3.699	0.0000
2025/10/06	R213	07/05/2026	9.80 Put	Bond Future	72.7300	0.0727	81.3600	0.0814	11.866	0.0000
2025/10/06	R213	06/08/2026		Bond Future	8.3543	98.0902	8.4148	97.8723	0.724	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
1,203	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
84,123	0
	0
18	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
2025/10/06	R213	06/08/2026	9.69 Call	Bond Future	4884.9800	4.8850	4688.2100	4.6882	4.028	0.0000
2025/10/06	R213	06/08/2026	9.69 Put	Bond Future	210.9700	0.2110	232.0100	0.2320	9.973	0.0000
2025/10/06	R213	05/11/2026		Bond Future	8.4338	96.2690	8.4983	96.0476	0.764	0.0000
2025/10/06	R213	05/11/2026	8.75 Call	Bond Future	2374.0400	2.3740	2235.7400	2.2357	5.826	0.0000
2025/10/06	R213	05/11/2026	8.75 Put	Bond Future	1294.4000	1.2944	1377.4700	1.3775	6.418	0.0000
2025/10/06	R214	06/11/2025		Bond Future	10.1155	73.4283	10.1500	73.2182	0.341	0.0000
2025/10/06	R214	06/11/2025	11.64 Call	Bond Future	8495.9900	8.4960	8285.9300	8.2859	2.472	0.0000
2025/10/06	R214	06/11/2025	11.64 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000
2025/10/06	R214	05/02/2026		Bond Future	10.1994	74.7649	10.2351	74.5511	0.349	0.0000
2025/10/06	R214	05/02/2026	11.26 Call	Bond Future	6168.0600	6.1681	5963.8300	5.9638	3.311	0.0000
2025/10/06	R214	05/02/2026	11.26 Put	Bond Future	178.2600	0.1783	187.8100	0.1878	5.357	0.0000
2025/10/06	R214	07/05/2026		Bond Future	10.2796	72.8405	10.3164	72.6228	0.358	0.0000
2025/10/06	R214	07/05/2026	11.53 Call	Bond Future	7259.1400	7.2591	7058.4700	7.0585	2.764	0.0000
2025/10/06	R214	07/05/2026	11.53 Put	Bond Future	362.1100	0.3621	379.0800	0.3791	4.686	0.0000
2025/10/06	R214	06/08/2026		Bond Future	10.3673	74.1739	10.4053	73.9524	0.366	0.0000
2025/10/06	R214	06/08/2026	11.97 Call	Bond Future	8989.1100	8.9891	8785.4900	8.7855	2.265	0.0000
2025/10/06	R214	06/08/2026	11.97 Put	Bond Future	441.0000	0.4410	458.8700	0.4589	4.052	0.0000
2025/10/06	R214	05/11/2026		Bond Future	10.4633	72.1844	10.5025	71.9592	0.375	0.0000
2025/10/06	R214	05/11/2026	10.97 Call	Bond Future	4986.2700	4.9863	4828.1300	4.8281	3.172	0.0000
2025/10/06	R214	05/11/2026	10.97 Put	Bond Future	2153.0000	2.1530	2220.0300	2.2200	3.113	0.0000
2025/10/06	R248	06/11/2025		Bond Future	10.2907	88.3395	10.3303	88.0349	0.384	0.0000
2025/10/06	R248	06/11/2025	11.74 Call	Bond Future	10097.3800	10.0974	9792.8100	9.7928	3.016	0.0000
2025/10/06	R248	06/11/2025	11.74 Put	Bond Future	0.1400	0.0001	0.1100	0.0001	21.429	0.0000
2025/10/06	R248	05/02/2026		Bond Future	10.3754	89.9476	10.4163	89.6376	0.394	0.0000
2025/10/06	R248	05/02/2026	11.46 Call	Bond Future	7855.7700	7.8558	7560.6800	7.5607	3.756	0.0000
2025/10/06	R248	05/02/2026	11.46 Put	Bond Future	215.6700	0.2157	230.6200	0.2306	6.932	0.0000
2025/10/06	R248	07/05/2026		Bond Future	10.4562	87.1605	10.4984	86.8448	0.403	0.0000
2025/10/06	R248	07/05/2026	11.72 Call	Bond Future	9132.5100	9.1325	8843.0000	8.8430	3.170	0.0000
2025/10/06	R248	07/05/2026	11.72 Put	Bond Future	452.3600	0.4524	478.5000	0.4785	5.779	0.0000
2025/10/06	R248	06/08/2026		Bond Future	10.5441	88.7558	10.5877	88.4346	0.413	0.0000
2025/10/06	R248	06/08/2026	12.37 Call	Bond Future	12315.4700	12.3155	12015.0800	12.0151	2.439	0.0000
2025/10/06	R248	06/08/2026	12.37 Put	Bond Future	408.8700	0.4089	429.7100	0.4297	5.097	0.0000
2025/10/06	R248	05/11/2026		Bond Future	10.6394	85.8818	10.6845	85.5551	0.423	0.0000
2025/10/06	R248	05/11/2026	11.31 Call	Bond Future	6966.1000	6.9661	6727.0700	6.7271	3.431	0.0000
2025/10/06	R248	05/11/2026	11.31 Put	Bond Future	2309.0600	2.3091	2396.7000	2.3967	3.795	0.0000
2025/10/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

0
0
0
0
0
37,101
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
121,842
0
0
143,775
0
0
260
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
2025/10/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

0

0

0

1772166