



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 28/10/2025 TO 28/10/2025

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
2025/10/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/10/28	2029	06/11/2025	139.79 Call	Bond Future	2222.4800	2.2225	2251.0100	2.2510	1.284	0.0000
2025/10/28	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2029	06/11/2025		Bond Future	142.0125	142.0125	142.0410	142.0410	0.020	0.0000
2025/10/28	2029	05/02/2026		Bond Future	144.6149	144.6149	144.6442	144.6442	0.020	0.0000
2025/10/28	2029	05/02/2026	140.11 Call	Bond Future	4504.9400	4.5049	4534.1700	4.5342	0.649	0.0000
2025/10/28	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
2,387
1,833
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	
2025/10/28	2029	07/05/2026		Bond Future		145.8636	145.8636	145.8934	145.8934	0.020	0.0000	0.0000
2025/10/28	2029	07/05/2026	141.82 Call	Bond Future		4043.5500	4.0436	4073.4300	4.0734	0.739	0.0000	0.0000
2025/10/28	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2029	06/08/2026		Bond Future		148.5596	148.5596	148.5904	148.5904	0.021	0.0000	0.0000
2025/10/28	2029	06/08/2026	144.10 Call	Bond Future		4459.5700	4.4596	4490.4300	4.4904	0.692	0.0000	0.0000
2025/10/28	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2029	05/11/2026		Bond Future		149.7270	149.7270	149.7586	149.7586	0.021	0.0000	0.0000
2025/10/28	2029	05/11/2026	147.56 Call	Bond Future		2167.0400	2.1670	2198.5900	2.1986	1.456	0.0000	0.0000
2025/10/28	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2030	06/11/2025	8.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2030	06/11/2025	8.72 Call	Bond Future		3552.0700	3.5521	3589.0400	3.5890	1.041	0.0000	0.0000
2025/10/28	2030	06/11/2025	9.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2030	06/11/2025	9.22 Call	Bond Future		5242.5900	5.2426	5279.5600	5.2796	0.705	0.0000	0.0000
2025/10/28	2030	06/11/2025	10.08 Call	Bond Future		8066.9400	8.0669	8103.9100	8.1039	0.458	0.0000	0.0000
2025/10/28	2030	06/11/2025	10.08 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2030	06/11/2025		Bond Future		7.7032	103.2728	7.6929	103.3097	0.134	0.0000	0.0000
2025/10/28	2030	06/11/2025	9.54 Call	Bond Future		6305.6600	6.3057	6342.6300	6.3426	0.586	0.0000	0.0000
2025/10/28	2030	06/11/2025	9.54 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2030	05/02/2026		Bond Future		7.7282	101.1317	7.7171	101.1695	0.144	0.0000	0.0000
2025/10/28	2030	05/02/2026	9.49 Call	Bond Future		5752.8800	5.7529	5790.6200	5.7906	0.656	0.0000	0.0000
2025/10/28	2030	05/02/2026	9.49 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/10/28	2030	07/05/2026		Bond Future		7.7515	103.0035	7.7395	103.0420	0.155	0.0000	0.0000
2025/10/28	2030	07/05/2026	9.39 Call	Bond Future		5079.7500	5.0798	5117.9000	5.1179	0.751	0.0000	0.0000
2025/10/28	2030	07/05/2026	9.39 Put	Bond Future		3.7400	0.0037	3.4500	0.0035	7.754	0.0000	0.0000
2025/10/28	2030	06/08/2026		Bond Future		7.7936	100.8730	7.7805	100.9124	0.168	0.0000	0.0000
2025/10/28	2030	06/08/2026	9.22 Call	Bond Future		4204.6700	4.2047	4242.2900	4.2423	0.895	0.0000	0.0000
2025/10/28	2030	06/08/2026	9.22 Put	Bond Future		35.3600	0.0354	33.6100	0.0336	4.949	0.0000	0.0000
2025/10/28	2030	05/11/2026		Bond Future		7.8393	102.6483	7.8250	102.6886	0.183	0.0000	0.0000
2025/10/28	2030	05/11/2026	8.39 Call	Bond Future		2024.5200	2.0245	2052.3200	2.0523	1.373	0.0000	0.0000
2025/10/28	2030	05/11/2026	8.39 Put	Bond Future		491.6600	0.4917	479.0900	0.4791	2.557	0.0000	0.0000
2025/10/28	2031	06/11/2025		Bond Future		112.6407	112.6407	112.6632	112.6632	0.020	0.0000	0.0000
2025/10/28	2031	06/11/2025	109.69 Call	Bond Future		2950.6900	2.9507	2973.2400	2.9732	0.764	0.0000	0.0000
2025/10/28	2031	06/11/2025	109.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2031	05/02/2026		Bond Future		112.3151	112.3151	112.3382	112.3382	0.021	0.0000	0.0000
2025/10/28	2031	05/02/2026	111.76 Call	Bond Future		837.2400	0.8372	850.4700	0.8505	1.580	0.0000	0.0000
2025/10/28	2031	05/02/2026	111.76 Put	Bond Future		282.1000	0.2821	272.2400	0.2722	3.495	0.0000	0.0000
2025/10/28	2031	07/05/2026		Bond Future		114.4207	114.4207	114.4442	114.4442	0.021	0.0000	0.0000
2025/10/28	2031	07/05/2026	113.84 Call	Bond Future		1000.3200	1.0003	1013.7500	1.0138	1.343	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
300
0
300
0
300
71,582
0
0
162,300
0
0
5,220
0
0
338
0
0
0
0
0
852
0
0
1,013
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	
2025/10/28	2031	07/05/2026	113.84 Put	Bond Future	419.6600	0.4197	409.5600	0.4096	2.407	0.0000	0.0000
2025/10/28	2031	06/08/2026		Bond Future	114.1077	114.1077	114.1319	114.1319	0.021	0.0000	0.0000
2025/10/28	2031	06/08/2026	113.81 Call	Bond Future	938.4600	0.9385	950.8000	0.9508	1.315	0.0000	0.0000
2025/10/28	2031	06/08/2026	113.81 Put	Bond Future	640.7800	0.6408	628.9300	0.6289	1.849	0.0000	0.0000
2025/10/28	2031	05/11/2026		Bond Future	116.1430	116.1430	116.1679	116.1679	0.021	0.0000	0.0000
2025/10/28	2031	05/11/2026	111.49 Call	Bond Future	4661.8900	4.6619	4686.4700	4.6865	0.527	0.0000	0.0000
2025/10/28	2031	05/11/2026	111.49 Put	Bond Future	8.9300	0.0089	8.5500	0.0086	4.255	0.0000	0.0000
2025/10/28	2032	06/11/2025	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2032	06/11/2025	9.40 Call	Bond Future	5177.8900	5.1779	5156.1100	5.1561	0.421	0.0000	0.0000
2025/10/28	2032	06/11/2025	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2032	06/11/2025	9.90 Call	Bond Future	7423.6800	7.4237	7401.9000	7.4019	0.293	0.0000	0.0000
2025/10/28	2032	06/11/2025	10.89 Call	Bond Future	11676.1100	11.6761	11654.3300	11.6543	0.187	0.0000	0.0000
2025/10/28	2032	06/11/2025	10.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2032	06/11/2025		Bond Future	8.3017	100.6846	8.3062	100.6629	0.054	0.0000	0.0000
2025/10/28	2032	06/11/2025	10.42 Call	Bond Future	9688.7300	9.6887	9666.9500	9.6670	0.225	0.0000	0.0000
2025/10/28	2032	06/11/2025	10.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2032	05/02/2026		Bond Future	8.3544	102.5047	8.3590	102.4827	0.056	0.0000	0.0000
2025/10/28	2032	05/02/2026	10.16 Call	Bond Future	8074.5000	8.0745	8052.4400	8.0524	0.273	0.0000	0.0000
2025/10/28	2032	05/02/2026	10.16 Put	Bond Future	0.2200	0.0002	0.2100	0.0002	4.545	0.0000	0.0000
2025/10/28	2032	07/05/2026		Bond Future	8.4010	100.2417	8.4060	100.2192	0.059	0.0000	0.0000
2025/10/28	2032	07/05/2026	10.14 Call	Bond Future	7548.1300	7.5481	7525.6300	7.5256	0.298	0.0000	0.0000
2025/10/28	2032	07/05/2026	10.14 Put	Bond Future	9.9800	0.0100	9.9700	0.0100	0.100	0.0000	0.0000
2025/10/28	2032	06/08/2026		Bond Future	8.4618	102.0698	8.4670	102.0472	0.061	0.0000	0.0000
2025/10/28	2032	06/08/2026	10.12 Call	Bond Future	7002.3900	7.0024	6980.0000	6.9800	0.320	0.0000	0.0000
2025/10/28	2032	06/08/2026	10.12 Put	Bond Future	50.0000	0.0500	50.2300	0.0502	0.460	0.0000	0.0000
2025/10/28	2032	05/11/2026		Bond Future	8.5338	99.7089	8.5392	99.6861	0.063	0.0000	0.0000
2025/10/28	2032	05/11/2026	9.16 Call	Bond Future	3373.5000	3.3735	3354.9700	3.3550	0.549	0.0000	0.0000
2025/10/28	2032	05/11/2026	9.16 Put	Bond Future	775.2100	0.7752	779.4100	0.7794	0.542	0.0000	0.0000
2025/10/28	2033	06/11/2025		Bond Future	136.0317	136.0317	136.3320	136.3320	0.221	0.0000	0.0000
2025/10/28	2033	06/11/2025	133.14 Call	Bond Future	2891.7300	2.8917	3192.0200	3.1920	10.384	0.0000	0.0000
2025/10/28	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2033	05/02/2026		Bond Future	138.5246	138.5246	138.8306	138.8306	0.221	0.0000	0.0000
2025/10/28	2033	05/02/2026	132.88 Call	Bond Future	5644.6000	5.6446	5950.5600	5.9506	5.420	0.0000	0.0000
2025/10/28	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2033	07/05/2026		Bond Future	139.5565	139.5565	139.8683	139.8683	0.223	0.0000	0.0000
2025/10/28	2033	07/05/2026	135.16 Call	Bond Future	4396.5400	4.3965	4708.3200	4.7083	7.091	0.0000	0.0000
2025/10/28	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2033	06/08/2026		Bond Future	142.1361	142.1361	142.4540	142.4540	0.224	0.0000	0.0000

0
680
0
0
0
0
0
0
0
0
300
0
300
0
300
50,962
0
0
118,857
0
0
5,163
0
0
0
0
0
0
0
0
0
8,701
0
0
2,703
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	
2025/10/28	2033	06/08/2026	134.25	Call	Bond Future	7886.0700	7.8861	8203.9700	8.2040	4.031	0.0000	0.0000
2025/10/28	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2033	05/11/2026			Bond Future	143.0851	143.0851	143.4088	143.4088	0.226	0.0000	0.0000
2025/10/28	2033	05/11/2026	137.26	Call	Bond Future	5825.1100	5.8251	6148.8400	6.1488	5.557	0.0000	0.0000
2025/10/28	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2037	06/11/2025	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2037	06/11/2025	10.50	Call	Bond Future	6919.9300	6.9199	7090.0500	7.0901	2.458	0.0000	0.0000
2025/10/28	2037	06/11/2025	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2037	06/11/2025	11.00	Call	Bond Future	9807.4100	9.8074	9977.5300	9.9775	1.735	0.0000	0.0000
2025/10/28	2037	06/11/2025	12.16	Call	Bond Future	16012.6400	16.0126	16182.7600	16.1828	1.062	0.0000	0.0000
2025/10/28	2037	06/11/2025	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2037	06/11/2025			Bond Future	9.3893	96.2664	9.3634	96.4366	0.276	0.0000	0.0000
2025/10/28	2037	06/11/2025	11.63	Call	Bond Future	13259.7400	13.2597	13429.8600	13.4299	1.283	0.0000	0.0000
2025/10/28	2037	06/11/2025	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2037	05/02/2026			Bond Future	9.4622	93.7483	9.4353	93.9216	0.284	0.0000	0.0000
2025/10/28	2037	05/02/2026	11.20	Call	Bond Future	10335.8700	10.3359	10508.8800	10.5089	1.674	0.0000	0.0000
2025/10/28	2037	05/02/2026	11.20	Put	Bond Future	1.2700	0.0013	1.0100	0.0010	20.472	0.0000	0.0000
2025/10/28	2037	05/02/2026	12.27	Call	Bond Future	15927.0400	15.9270	16100.3100	16.1003	1.088	0.0000	0.0000
2025/10/28	2037	05/02/2026	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2037	05/02/2026	10.90	Put	Bond Future	6.3800	0.0064	5.2500	0.0053	17.712	0.0000	0.0000
2025/10/28	2037	05/02/2026	10.90	Call	Bond Future	8672.8300	8.6728	8844.9700	8.8450	1.985	0.0000	0.0000
2025/10/28	2037	05/02/2026	11.86	Call	Bond Future	13847.9600	13.8480	14021.2200	14.0212	1.251	0.0000	0.0000
2025/10/28	2037	05/02/2026	11.86	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/10/28	2037	05/02/2026	11.36	Call	Bond Future	11206.2800	11.2063	11379.4400	11.3794	1.545	0.0000	0.0000
2025/10/28	2037	05/02/2026	11.36	Put	Bond Future	0.5000	0.0005	0.3900	0.0004	22.000	0.0000	0.0000
2025/10/28	2037	05/02/2026	10.65	Put	Bond Future	22.2800	0.0223	18.8300	0.0188	15.485	0.0000	0.0000
2025/10/28	2037	05/02/2026	10.65	Call	Bond Future	7263.1700	7.2632	7432.9900	7.4330	2.338	0.0000	0.0000
2025/10/28	2037	05/02/2026	12.73	Call	Bond Future	18170.1700	18.1702	18343.4400	18.3434	0.954	0.0000	0.0000
2025/10/28	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2037	05/02/2026	11.40	Put	Bond Future	0.4000	0.0004	0.3100	0.0003	22.500	0.0000	0.0000
2025/10/28	2037	05/02/2026	11.40	Call	Bond Future	11422.0000	11.4220	11595.1800	11.5952	1.516	0.0000	0.0000
2025/10/28	2037	05/02/2026	9.65	Call	Bond Future	2150.0100	2.1500	2254.6600	2.2547	4.867	0.0000	0.0000
2025/10/28	2037	05/02/2026	9.65	Put	Bond Future	951.4000	0.9514	882.7800	0.8828	7.213	0.0000	0.0000
2025/10/28	2037	05/02/2026	10.10	Call	Bond Future	4218.0500	4.2181	4366.7800	4.3668	3.526	0.0000	0.0000
2025/10/28	2037	05/02/2026	10.10	Put	Bond Future	231.2000	0.2312	206.6600	0.2067	10.614	0.0000	0.0000
2025/10/28	2037	07/05/2026	9.00	Put	Bond Future	4386.0300	4.3860	4254.5200	4.2545	2.998	0.0000	0.0000
2025/10/28	2037	07/05/2026	9.00	Call	Bond Future	914.6200	0.9146	959.6100	0.9596	4.919	0.0000	0.0000
2025/10/28	2037	07/05/2026	9.49	Put	Bond Future	2243.0400	2.2430	2148.5200	2.1485	4.214	0.0000	0.0000

0
0
0
0
0
0
0
300
0
300
0
300
112,009
0
0
112,017
0
0
0
1,970
0
1,970
0
0
0
0
0
0
0
0
0
1,030
0
1,030
0
11,500
0
11,500
0
1,500
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
2025/10/28	2037	07/05/2026	9.49 Call	Bond Future	1950.5000	1.9505	2032.4800	2.0325	4.203	0.0000
2025/10/28	2037	07/05/2026	10.06 Call	Bond Future	4005.8000	4.0058	4135.0800	4.1351	3.227	0.0000
2025/10/28	2037	07/05/2026	10.06 Put	Bond Future	775.3400	0.7753	728.1200	0.7281	6.090	0.0000
2025/10/28	2037	07/05/2026	12.40 Call	Bond Future	15936.1500	15.9362	16112.5900	16.1126	1.107	0.0000
2025/10/28	2037	07/05/2026	12.40 Put	Bond Future	0.4000	0.0004	0.3400	0.0003	15.000	0.0000
2025/10/28	2037	07/05/2026	10.95 Put	Bond Future	78.9700	0.0790	71.4200	0.0714	9.561	0.0000
2025/10/28	2037	07/05/2026	10.95 Call	Bond Future	8458.4400	8.4584	8627.3900	8.6274	1.997	0.0000
2025/10/28	2037	07/05/2026		Bond Future	9.5362	95.4834	9.5083	95.6599	0.293	0.0000
2025/10/28	2037	07/05/2026	11.32 Call	Bond Future	10426.9600	10.4270	10600.6500	10.6007	1.666	0.0000
2025/10/28	2037	07/05/2026	11.32 Put	Bond Future	25.4500	0.0255	22.6400	0.0226	11.041	0.0000
2025/10/28	2037	06/08/2026		Bond Future	9.6229	92.9649	9.5939	93.1449	0.302	0.0000
2025/10/28	2037	06/08/2026	11.71 Call	Bond Future	11827.9000	11.8279	12003.7100	12.0037	1.486	0.0000
2025/10/28	2037	06/08/2026	11.71 Put	Bond Future	49.8900	0.0499	45.7100	0.0457	8.378	0.0000
2025/10/28	2037	06/08/2026	11.30 Call	Bond Future	9760.2900	9.7603	9930.8300	9.9308	1.747	0.0000
2025/10/28	2037	06/08/2026	11.30 Put	Bond Future	127.7900	0.1278	118.3400	0.1183	7.395	0.0000
2025/10/28	2037	06/08/2026	10.70 Call	Bond Future	6794.5600	6.7946	6948.0900	6.9481	2.260	0.0000
2025/10/28	2037	06/08/2026	10.70 Put	Bond Future	444.7600	0.4448	418.3000	0.4183	5.949	0.0000
2025/10/28	2037	06/08/2026	10.02 Put	Bond Future	1463.7300	1.4637	1400.0000	1.4000	4.354	0.0000
2025/10/28	2037	06/08/2026	10.02 Call	Bond Future	3875.9400	3.8759	3992.2000	3.9922	3.000	0.0000
2025/10/28	2037	05/11/2026	10.83 Call	Bond Future	7134.2200	7.1342	7285.1500	7.2852	2.116	0.0000
2025/10/28	2037	05/11/2026	10.83 Put	Bond Future	667.0900	0.6671	634.6100	0.6346	4.869	0.0000
2025/10/28	2037	05/11/2026	10.23 Call	Bond Future	4652.5400	4.6525	4774.8000	4.7748	2.628	0.0000
2025/10/28	2037	05/11/2026	10.23 Put	Bond Future	1569.3000	1.5693	1508.1500	1.5082	3.897	0.0000
2025/10/28	2037	05/11/2026	9.46 Put	Bond Future	3857.6800	3.8577	3751.1200	3.7511	2.762	0.0000
2025/10/28	2037	05/11/2026	9.46 Call	Bond Future	2329.7200	2.3297	2406.5700	2.4066	3.299	0.0000
2025/10/28	2037	05/11/2026		Bond Future	9.7094	94.6004	9.6792	94.7839	0.311	0.0000
2025/10/28	2037	05/11/2026	10.62 Call	Bond Future	6216.1500	6.2162	6358.2400	6.3582	2.286	0.0000
2025/10/28	2037	05/11/2026	10.62 Put	Bond Future	913.3200	0.9133	872.0000	0.8720	4.524	0.0000
2025/10/28	2038	06/11/2025		Bond Future	147.0055	147.0055	147.5617	147.5617	0.378	0.0000
2025/10/28	2038	06/11/2025	143.88 Call	Bond Future	3125.5200	3.1255	3681.6500	3.6817	17.793	0.0000
2025/10/28	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2038	05/02/2026		Bond Future	147.5299	147.5299	148.0963	148.0963	0.384	0.0000
2025/10/28	2038	05/02/2026	143.20 Call	Bond Future	4329.8800	4.3299	4896.2600	4.8963	13.081	0.0000
2025/10/28	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2038	07/05/2026		Bond Future	150.2956	150.2956	150.8726	150.8726	0.384	0.0000
2025/10/28	2038	07/05/2026	144.53 Call	Bond Future	5765.5900	5.7656	6342.6300	6.3426	10.008	0.0000
2025/10/28	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2038	06/08/2026		Bond Future	150.8694	150.8694	151.4574	151.4574	0.390	0.0000

1,500

0

1,500

0

142

0

142

0

0

0

2,539

0

0

0

2,541

0

2,541

0

2,541

0

4,490

0

4,490

0

4,490

0

0

0

1,601

0

0

2,701

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	
2025/10/28	2038	06/08/2026	144.72 Call	Bond Future	6149.4300	6.1494	6737.3600	6.7374	9.561	0.0000	0.0000
2025/10/28	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2038	05/11/2026		Bond Future	153.5615	153.5615	154.1604	154.1604	0.390	0.0000	0.0000
2025/10/28	2038	05/11/2026	146.31 Call	Bond Future	7251.5100	7.2515	7850.3600	7.8504	8.258	0.0000	0.0000
2025/10/28	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2040	06/11/2025		Bond Future	9.7901	96.4952	9.7692	96.6473	0.214	0.0000	0.0000
2025/10/28	2040	06/11/2025	11.84 Call	Bond Future	13321.6700	13.3217	13473.7600	13.4738	1.142	0.0000	0.0000
2025/10/28	2040	06/11/2025	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2040	05/02/2026		Bond Future	9.8689	93.7306	9.8472	93.8856	0.220	0.0000	0.0000
2025/10/28	2040	05/02/2026	11.49 Call	Bond Future	10613.0300	10.6130	10767.5700	10.7676	1.456	0.0000	0.0000
2025/10/28	2040	05/02/2026	11.49 Put	Bond Future	2.8200	0.0028	2.3500	0.0024	16.667	0.0000	0.0000
2025/10/28	2040	05/02/2026	10.35 Put	Bond Future	447.8300	0.4478	413.0700	0.4131	7.762	0.0000	0.0000
2025/10/28	2040	05/02/2026	10.35 Call	Bond Future	3794.5800	3.7946	3914.8300	3.9148	3.169	0.0000	0.0000
2025/10/28	2040	05/02/2026	10.75 Call	Bond Future	6098.5200	6.0985	6242.7600	6.2428	2.365	0.0000	0.0000
2025/10/28	2040	05/02/2026	10.75 Put	Bond Future	100.4400	0.1004	89.6700	0.0897	10.723	0.0000	0.0000
2025/10/28	2040	05/02/2026	11.15 Call	Bond Future	8552.9400	8.5529	8705.6900	8.7057	1.786	0.0000	0.0000
2025/10/28	2040	05/02/2026	11.15 Put	Bond Future	16.1700	0.0162	13.9100	0.0139	13.976	0.0000	0.0000
2025/10/28	2040	05/02/2026	13.23 Call	Bond Future	20123.9000	20.1239	20278.9100	20.2789	0.770	0.0000	0.0000
2025/10/28	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2040	05/02/2026	11.82 Put	Bond Future	0.4500	0.0005	0.3600	0.0004	20.000	0.0000	0.0000
2025/10/28	2040	05/02/2026	11.82 Call	Bond Future	12552.1400	12.5521	12707.0600	12.7071	1.234	0.0000	0.0000
2025/10/28	2040	05/02/2026	9.80 Put	Bond Future	1959.2100	1.9592	1868.6600	1.8687	4.622	0.0000	0.0000
2025/10/28	2040	05/02/2026	9.80 Call	Bond Future	1465.6700	1.4657	1530.1300	1.5301	4.398	0.0000	0.0000
2025/10/28	2040	07/05/2026	12.22 Call	Bond Future	14167.5300	14.1675	14324.7400	14.3247	1.110	0.0000	0.0000
2025/10/28	2040	07/05/2026	12.22 Put	Bond Future	5.7800	0.0058	5.1500	0.0052	10.900	0.0000	0.0000
2025/10/28	2040	07/05/2026	11.72 Call	Bond Future	11361.1700	11.3612	11516.2100	11.5162	1.365	0.0000	0.0000
2025/10/28	2040	07/05/2026	11.72 Put	Bond Future	30.4500	0.0305	27.6500	0.0277	9.195	0.0000	0.0000
2025/10/28	2040	07/05/2026	10.70 Put	Bond Future	518.4900	0.5185	488.8200	0.4888	5.722	0.0000	0.0000
2025/10/28	2040	07/05/2026	10.70 Call	Bond Future	5588.4100	5.5884	5716.5800	5.7166	2.293	0.0000	0.0000
2025/10/28	2040	07/05/2026	12.53 Call	Bond Future	15845.8200	15.8458	16003.4400	16.0034	0.995	0.0000	0.0000
2025/10/28	2040	07/05/2026	12.53 Put	Bond Future	1.7500	0.0018	1.5300	0.0015	12.571	0.0000	0.0000
2025/10/28	2040	07/05/2026	12.03 Call	Bond Future	13114.5100	13.1145	13271.2200	13.2712	1.195	0.0000	0.0000
2025/10/28	2040	07/05/2026	12.03 Put	Bond Future	11.1000	0.0111	9.9700	0.0100	10.180	0.0000	0.0000
2025/10/28	2040	07/05/2026	11.12 Put	Bond Future	176.7300	0.1767	164.1000	0.1641	7.146	0.0000	0.0000
2025/10/28	2040	07/05/2026	11.12 Call	Bond Future	7907.1400	7.9071	8052.3500	8.0524	1.836	0.0000	0.0000
2025/10/28	2040	07/05/2026		Bond Future	9.9486	95.4654	9.9262	95.6233	0.226	0.0000	0.0000
2025/10/28	2040	07/05/2026	11.67 Call	Bond Future	11074.9300	11.0749	11229.5600	11.2296	1.396	0.0000	0.0000
2025/10/28	2040	07/05/2026	11.67 Put	Bond Future	35.5900	0.0356	32.3800	0.0324	9.019	0.0000	0.0000

0
0
0
0
0
22,660
0
0
83,197
0
0
0
680
0
8,180
0
680
0
475
0
475
0
14,000
0
1,460
0
1,460
0
1,460
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
2025/10/28	2040	06/08/2026		Bond Future	10.0402	92.6960	10.0169	92.8570	0.232	0.0000
2025/10/28	2040	06/08/2026	12.19 Call	Bond Future	13312.3600	13.3124	13469.7900	13.4698	1.183	0.0000
2025/10/28	2040	06/08/2026	12.19 Put	Bond Future	50.2200	0.0502	46.6800	0.0467	7.049	0.0000
2025/10/28	2040	05/11/2026		Bond Future	10.1308	94.3265	10.1066	94.4906	0.239	0.0000
2025/10/28	2040	05/11/2026	11.06 Call	Bond Future	6997.9000	6.9979	7125.1000	7.1251	1.818	0.0000
2025/10/28	2040	05/11/2026	11.06 Put	Bond Future	997.0100	0.9970	960.1000	0.9601	3.702	0.0000
2025/10/28	2040	05/11/2026	11.27 Call	Bond Future	8008.4800	8.0085	8143.4900	8.1435	1.686	0.0000
2025/10/28	2040	05/11/2026	11.27 Put	Bond Future	730.0600	0.7301	700.9600	0.7010	3.986	0.0000
2025/10/28	2040	05/11/2026	10.67 Call	Bond Future	5270.6200	5.2706	5380.1800	5.3802	2.079	0.0000
2025/10/28	2040	05/11/2026	10.67 Put	Bond Future	1717.6000	1.7176	1663.0500	1.6631	3.176	0.0000
2025/10/28	2040	05/11/2026	9.91 Put	Bond Future	4213.4000	4.2134	4118.8200	4.1188	2.245	0.0000
2025/10/28	2040	05/11/2026	9.91 Call	Bond Future	2699.0500	2.6991	2768.5800	2.7686	2.576	0.0000
2025/10/28	2043	06/11/2025		Bond Future	114.9569	114.9569	114.9813	114.9813	0.021	0.0000
2025/10/28	2043	06/11/2025	110.43 Call	Bond Future	4526.9104	4.5269	4551.2501	4.5513	0.538	0.0000
2025/10/28	2043	06/11/2025	110.43 Put	Bond Future	0.0004	0.0000	0.0001	0.0000	76.316	0.0000
2025/10/28	2043	05/02/2026		Bond Future	114.2485	114.2485	114.2735	114.2735	0.022	0.0000
2025/10/28	2043	05/02/2026	109.66 Call	Bond Future	4683.9774	4.6840	4705.2252	4.7052	0.454	0.0000
2025/10/28	2043	05/02/2026	109.66 Put	Bond Future	95.4474	0.0954	91.7452	0.0917	3.879	0.0000
2025/10/28	2043	07/05/2026		Bond Future	116.3903	116.3903	116.4157	116.4157	0.022	0.0000
2025/10/28	2043	07/05/2026	111.70 Call	Bond Future	4998.1206	4.9981	5017.6511	5.0177	0.391	0.0000
2025/10/28	2043	07/05/2026	111.70 Put	Bond Future	307.8706	0.3079	301.9511	0.3020	1.923	0.0000
2025/10/28	2043	06/08/2026		Bond Future	115.6815	115.6815	115.7076	115.7076	0.023	0.0000
2025/10/28	2043	06/08/2026	110.88 Call	Bond Future	5337.3376	5.3373	5356.3627	5.3564	0.356	0.0000
2025/10/28	2043	06/08/2026	110.88 Put	Bond Future	535.8576	0.5359	528.7227	0.5287	1.332	0.0000
2025/10/28	2043	05/11/2026		Bond Future	117.7445	117.7445	117.7713	117.7713	0.023	0.0000
2025/10/28	2043	05/11/2026	112.84 Call	Bond Future	5653.4639	5.6535	5672.4054	5.6724	0.335	0.0000
2025/10/28	2043	05/11/2026	112.84 Put	Bond Future	748.9639	0.7490	741.0654	0.7411	1.055	0.0000
2025/10/28	2044	06/11/2025	11.75 Call	Bond Future	11960.5000	11.9605	12158.9500	12.1590	1.659	0.0000
2025/10/28	2044	06/11/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2044	06/11/2025	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2044	06/11/2025	11.25 Call	Bond Future	8813.1900	8.8132	9011.6400	9.0116	2.252	0.0000
2025/10/28	2044	06/11/2025	12.20 Call	Bond Future	14628.2900	14.6283	14826.7400	14.8267	1.357	0.0000
2025/10/28	2044	06/11/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2044	06/11/2025	12.25 Call	Bond Future	14915.5500	14.9156	15114.0000	15.1140	1.330	0.0000
2025/10/28	2044	06/11/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2044	06/11/2025	12.00 Call	Bond Future	13461.1500	13.4612	13659.6000	13.6596	1.474	0.0000
2025/10/28	2044	06/11/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	2044	06/11/2025		Bond Future	10.0000	92.0355	9.9740	92.2339	0.259	0.0000

7,265

0

0

0

0

0

0

2,300

0

2,300

0

2,300

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

93,098

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	
2025/10/28	2044	06/11/2025	11.88	Call	Bond Future		12746.7200	12.7467		12945.1700	12.9452	1.557	0.0000	0.0000
2025/10/28	2044	06/11/2025	11.88	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2025/10/28	2044	05/02/2026			Bond Future		10.0773	89.3155		10.0505	89.5177	0.266	0.0000	0.0000
2025/10/28	2044	05/02/2026	11.56	Call	Bond Future		10168.8500	10.1689		10369.9200	10.3699	1.977	0.0000	0.0000
2025/10/28	2044	05/02/2026	11.56	Put	Bond Future		6.0000	0.0060		4.9100	0.0049	18.167	0.0000	0.0000
2025/10/28	2044	05/02/2026	11.25	Call	Bond Future		8222.5900	8.2226		8420.3900	8.4204	2.406	0.0000	0.0000
2025/10/28	2044	05/02/2026	11.25	Put	Bond Future		28.4800	0.0285		24.1200	0.0241	15.309	0.0000	0.0000
2025/10/28	2044	05/02/2026	11.50	Call	Bond Future		9795.8900	9.7959		9996.6100	9.9966	2.049	0.0000	0.0000
2025/10/28	2044	05/02/2026	11.50	Put	Bond Future		8.1100	0.0081		6.6700	0.0067	17.756	0.0000	0.0000
2025/10/28	2044	05/02/2026	10.90	Put	Bond Future		132.2600	0.1323		116.1400	0.1161	12.188	0.0000	0.0000
2025/10/28	2044	05/02/2026	10.90	Call	Bond Future		6008.6000	6.0086		6194.6400	6.1946	3.096	0.0000	0.0000
2025/10/28	2044	05/02/2026	10.07	Put	Bond Future		1795.9300	1.7959		1688.9100	1.6889	5.959	0.0000	0.0000
2025/10/28	2044	05/02/2026	10.07	Call	Bond Future		1741.2300	1.7412		1836.3700	1.8364	5.464	0.0000	0.0000
2025/10/28	2044	05/02/2026	11.45	Call	Bond Future		9483.6000	9.4836		9683.9500	9.6840	2.113	0.0000	0.0000
2025/10/28	2044	05/02/2026	11.45	Put	Bond Future		10.5400	0.0105		8.7300	0.0087	17.173	0.0000	0.0000
2025/10/28	2044	07/05/2026			Bond Future		10.1552	90.9687		10.1276	91.1745	0.273	0.0000	0.0000
2025/10/28	2044	07/05/2026	11.80	Call	Bond Future		11063.9600	11.0640		11264.9300	11.2649	1.816	0.0000	0.0000
2025/10/28	2044	07/05/2026	11.80	Put	Bond Future		47.0400	0.0470		42.1400	0.0421	10.417	0.0000	0.0000
2025/10/28	2044	06/08/2026			Bond Future		10.2439	88.2425		10.2152	88.4523	0.280	0.0000	0.0000
2025/10/28	2044	06/08/2026	12.42	Call	Bond Future		13964.7800	13.9648		14170.2700	14.1703	1.471	0.0000	0.0000
2025/10/28	2044	06/08/2026	12.42	Put	Bond Future		51.8900	0.0519		47.5400	0.0475	8.383	0.0000	0.0000
2025/10/28	2044	05/11/2026			Bond Future		10.3310	89.7946		10.3013	90.0083	0.287	0.0000	0.0000
2025/10/28	2044	05/11/2026	11.34	Call	Bond Future		7744.6600	7.7447		7915.7700	7.9158	2.209	0.0000	0.0000
2025/10/28	2044	05/11/2026	11.34	Put	Bond Future		923.1100	0.9231		880.4400	0.8804	4.622	0.0000	0.0000
2025/10/28	2046	06/11/2025			Bond Future		126.4836	126.4836		126.5108	126.5108	0.022	0.0000	0.0000
2025/10/28	2046	06/11/2025	125.41	Call	Bond Future		1073.5900	1.0736		1100.8000	1.1008	2.534	0.0000	0.0000
2025/10/28	2046	06/11/2025	125.41	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2046	05/02/2026			Bond Future		128.8015	128.8015		128.8292	128.8292	0.021	0.0000	0.0000
2025/10/28	2046	05/02/2026	121.65	Call	Bond Future		7151.5300	7.1515		7179.1600	7.1792	0.386	0.0000	0.0000
2025/10/28	2046	05/02/2026	121.65	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2046	07/05/2026			Bond Future		128.9182	128.9182		128.9466	128.9466	0.022	0.0000	0.0000
2025/10/28	2046	07/05/2026	124.95	Call	Bond Future		3968.1800	3.9682		3996.6000	3.9966	0.716	0.0000	0.0000
2025/10/28	2046	07/05/2026	124.95	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2046	06/08/2026			Bond Future		131.3005	131.3005		131.3300	131.3300	0.022	0.0000	0.0000
2025/10/28	2046	06/08/2026	122.38	Call	Bond Future		8920.5000	8.9205		8949.9600	8.9500	0.330	0.0000	0.0000
2025/10/28	2046	06/08/2026	122.38	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2046	05/11/2026			Bond Future		131.3110	131.3110		131.3409	131.3409	0.023	0.0000	0.0000
2025/10/28	2046	05/11/2026	125.48	Call	Bond Future		5831.0100	5.8310		5860.8500	5.8609	0.512	0.0000	0.0000

0
0
55,994
0
0
0
4,500
0
4,500
0
9,000
0
9,000
0
9,000
0
0
0
7,681
0
0
0
0
0
11,522
0
0
12,424
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
2025/10/28	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2050	06/11/2025		Bond Future	128.2298	128.2298	128.0465	128.0465	0.143	0.0000	0.0000
2025/10/28	2050	06/11/2025	124.42 Call	Bond Future	3809.8400	3.8098	3626.5300	3.6265	4.811	0.0000	0.0000
2025/10/28	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2050	05/02/2026		Bond Future	128.1615	128.1615	127.9748	127.9748	0.146	0.0000	0.0000
2025/10/28	2050	05/02/2026	122.82 Call	Bond Future	5341.5400	5.3415	5154.8100	5.1548	3.496	0.0000	0.0000
2025/10/28	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2050	07/05/2026		Bond Future	130.5640	130.5640	130.3739	130.3739	0.146	0.0000	0.0000
2025/10/28	2050	07/05/2026	124.07 Call	Bond Future	6494.0000	6.4940	6303.8500	6.3039	2.928	0.0000	0.0000
2025/10/28	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2050	06/08/2026		Bond Future	130.5212	130.5212	130.3280	130.3280	0.148	0.0000	0.0000
2025/10/28	2050	06/08/2026	123.27 Call	Bond Future	7251.2200	7.2512	7057.9900	7.0580	2.665	0.0000	0.0000
2025/10/28	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	2050	05/11/2026		Bond Future	132.8501	132.8501	132.6537	132.6537	0.148	0.0000	0.0000
2025/10/28	2050	05/11/2026	123.84 Call	Bond Future	9010.1300	9.0101	8813.6800	8.8137	2.180	0.0000	0.0000
2025/10/28	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	AL37	06/11/2025		Index Future	1221.3610	1221.3610	1221.4370	1221.4370	0.006	0.0000	0.0000
2025/10/28	AL37	05/02/2026		Index Future	1243.4430	1243.4430	1243.5220	1243.5220	0.006	0.0000	0.0000
2025/10/28	AL37	07/05/2026		Index Future	1266.4540	1266.4540	1266.5340	1266.5340	0.006	0.0000	0.0000
2025/10/28	AL37	06/08/2026		Index Future	1289.3300	1289.3300	1289.4150	1289.4150	0.007	0.0000	0.0000
2025/10/28	AL37	05/11/2026		Index Future	1312.3320	1312.3320	1312.4220	1312.4220	0.007	0.0000	0.0000
2025/10/28	AL7T	06/11/2025		Index Future	1530.2870	1530.2870	1531.7630	1531.7630	0.096	0.0000	0.0000
2025/10/28	AL7T	05/02/2026		Index Future	1557.9540	1557.9540	1559.4580	1559.4580	0.097	0.0000	0.0000
2025/10/28	AL7T	07/05/2026		Index Future	1586.7850	1586.7850	1588.3170	1588.3170	0.097	0.0000	0.0000
2025/10/28	AL7T	06/08/2026		Index Future	1615.4480	1615.4480	1617.0110	1617.0110	0.097	0.0000	0.0000
2025/10/28	AL7T	05/11/2026		Index Future	1644.2680	1644.2680	1645.8640	1645.8640	0.097	0.0000	0.0000
2025/10/28	ALBI	06/11/2025		Index Future	1290.7620	1290.7620	1291.9570	1291.9570	0.093	0.0000	0.0000
2025/10/28	ALBI	05/02/2026		Index Future	1314.0980	1314.0980	1315.3160	1315.3160	0.093	0.0000	0.0000
2025/10/28	ALBI	07/05/2026		Index Future	1338.4170	1338.4170	1339.6570	1339.6570	0.093	0.0000	0.0000
2025/10/28	ALBI	06/08/2026		Index Future	1362.5930	1362.5930	1363.8590	1363.8590	0.093	0.0000	0.0000
2025/10/28	ALBI	05/11/2026		Index Future	1386.9020	1386.9020	1388.1950	1388.1950	0.093	0.0000	0.0000

0

0

11,810

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

63

13

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
2025/10/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/10/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/10/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/10/28	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/10/28	ES33	06/11/2025		Bond Future	9.4922	90.3159	9.4761	90.3975	0.170	0.0000	0.0000
2025/10/28	ES33	06/11/2025	12.01 Call	Bond Future	11665.6900	11.6657	11747.2500	11.7473	0.699	0.0000	0.0000
2025/10/28	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	ES33	05/02/2026		Bond Future	9.5883	91.9710	9.5715	92.0542	0.176	0.0000	0.0000
2025/10/28	ES33	05/02/2026	11.49 Call	Bond Future	8775.5500	8.7756	8858.7200	8.8587	0.948	0.0000	0.0000
2025/10/28	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	ES33	07/05/2026		Bond Future	9.6783	89.9004	9.6606	89.9851	0.182	0.0000	0.0000
2025/10/28	ES33	07/05/2026	11.69 Call	Bond Future	9019.8800	9.0199	9104.5800	9.1046	0.939	0.0000	0.0000
2025/10/28	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	ES33	06/08/2026		Bond Future	9.7829	91.5610	9.7643	91.6475	0.190	0.0000	0.0000
2025/10/28	ES33	06/08/2026	12.02 Call	Bond Future	9692.3700	9.6924	9778.8900	9.7789	0.893	0.0000	0.0000
2025/10/28	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	ES33	05/11/2026		Bond Future	9.9020	89.4012	9.8825	89.4895	0.197	0.0000	0.0000
2025/10/28	ES33	05/11/2026	10.83 Call	Bond Future	4072.7800	4.0728	4161.0700	4.1611	2.168	0.0000	0.0000
2025/10/28	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	ES42	06/11/2025		Bond Future	10.1256	87.4945	10.1097	87.6086	0.157	0.0000	0.0000
2025/10/28	ES42	06/11/2025	12.39 Call	Bond Future	14160.5800	14.1606	14274.7300	14.2747	0.806	0.0000	0.0000
2025/10/28	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	ES42	05/02/2026		Bond Future	10.2081	89.0978	10.1916	89.2143	0.162	0.0000	0.0000
2025/10/28	ES42	05/02/2026	11.85 Call	Bond Future	10498.1100	10.4981	10614.5300	10.6145	1.109	0.0000	0.0000
2025/10/28	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	ES42	07/05/2026		Bond Future	10.2895	86.5032	10.2724	86.6218	0.166	0.0000	0.0000
2025/10/28	ES42	07/05/2026	12.20 Call	Bond Future	11861.8300	11.8618	11980.3800	11.9804	0.999	0.0000	0.0000
2025/10/28	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/28	ES42	06/08/2026		Bond Future	10.3786	88.1004	10.3609	88.2213	0.170	0.0000	0.0000
2025/10/28	ES42	06/08/2026	12.65 Call	Bond Future	13626.0500	13.6261	13747.0000	13.7470	0.888	0.0000	0.0000
2025/10/28	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	ES42	05/11/2026		Bond Future	10.4741	85.4075	10.4558	85.5309	0.175	0.0000	0.0000
2025/10/28	ES42	05/11/2026	11.66 Call	Bond Future	7442.6700	7.4427	7566.0700	7.5661	1.658	0.0000	0.0000
2025/10/28	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	GOVI	06/11/2025		GOVI	1267.5270	1267.5270	1268.6630	1268.6630	0.090	0.0000	0.0000
2025/10/28	GOVI	06/11/2025	1,112. Call 00	GOVI	1555270.0000	155.5270	1566630.0000	156.6630	0.730	0.0000	0.0000
2025/10/28	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	GOVI	05/02/2026		GOVI	1290.4430	1290.4430	1291.6020	1291.6020	0.090	0.0000	0.0000
2025/10/28	GOVI	05/02/2026	1,150. Call 00	GOVI	1404430.0000	140.4430	1416020.0000	141.6020	0.825	0.0000	0.0000
2025/10/28	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	GOVI	07/05/2026		GOVI	1314.3240	1314.3240	1315.5040	1315.5040	0.090	0.0000	0.0000
2025/10/28	GOVI	07/05/2026	1,177. Call 00	GOVI	1373240.0000	137.3240	1385040.0000	138.5040	0.859	0.0000	0.0000
2025/10/28	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	GOVI	06/08/2026		GOVI	1338.0650	1338.0650	1339.2690	1339.2690	0.090	0.0000	0.0000
2025/10/28	GOVI	06/08/2026	1,189. Call 00	GOVI	1490650.0000	149.0650	1502690.0000	150.2690	0.808	0.0000	0.0000
2025/10/28	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	GOVI	05/11/2026		GOVI	1361.9370	1361.9370	1363.1660	1363.1660	0.090	0.0000	0.0000
2025/10/28	GOVI	05/11/2026	1,277. Call 00	GOVI	849370.0000	84.9370	861660.0000	86.1660	1.447	0.0000	0.0000
2025/10/28	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/10/28	I258	06/11/2025		Bond Future	116.7802	116.7802	116.8049	116.8049	0.021	0.0000	0.0000
2025/10/28	I258	06/11/2025	112.39 Call	Bond Future	4390.5837	4.3906	4415.1023	4.4151	0.558	0.0000	0.0000
2025/10/28	I258	06/11/2025	112.39 Put	Bond Future	0.3437	0.0003	0.1623	0.0002	52.769	0.0000	0.0000
2025/10/28	I258	05/02/2026		Bond Future	116.1052	116.1052	116.1305	116.1305	0.022	0.0000	0.0000
2025/10/28	I258	05/02/2026	111.65 Call	Bond Future	4832.4015	4.8324	4848.4237	4.8484	0.332	0.0000	0.0000
2025/10/28	I258	05/02/2026	111.65 Put	Bond Future	377.1815	0.3772	367.9037	0.3679	2.460	0.0000	0.0000
2025/10/28	I258	07/05/2026		Bond Future	118.2818	118.2818	118.3077	118.3077	0.022	0.0000	0.0000
2025/10/28	I258	07/05/2026	113.73 Call	Bond Future	5415.5998	5.4156	5430.6380	5.4306	0.278	0.0000	0.0000
2025/10/28	I258	07/05/2026	113.73 Put	Bond Future	863.8198	0.8638	852.9480	0.8529	1.259	0.0000	0.0000
2025/10/28	I258	06/08/2026		Bond Future	117.6081	117.6081	117.6346	117.6346	0.023	0.0000	0.0000
2025/10/28	I258	06/08/2026	112.95 Call	Bond Future	5977.4944	5.9775	5992.4364	5.9924	0.250	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/28	I258	06/08/2026	112.95 Put	Bond Future	1319.4044	1.3194	1307.8364	1.3078	0.877	0.0000	0.0000
2025/10/28	I258	05/11/2026		Bond Future	119.7054	119.7054	119.7327	119.7327	0.023	0.0000	0.0000
2025/10/28	I258	05/11/2026	114.95 Call	Bond Future	6494.8089	6.4948	6510.0517	6.5101	0.235	0.0000	0.0000
2025/10/28	I258	05/11/2026	114.95 Put	Bond Future	1739.3989	1.7394	1727.3317	1.7273	0.694	0.0000	0.0000
2025/10/28	IGOV	06/11/2025		Index Future	403.5850	403.5850	403.9710	403.9710	0.096	0.0000	0.0000
2025/10/28	IGOV	05/02/2026		Index Future	410.9820	410.9820	411.3760	411.3760	0.096	0.0000	0.0000
2025/10/28	IGOV	07/05/2026		Index Future	418.6860	418.6860	419.0870	419.0870	0.096	0.0000	0.0000
2025/10/28	IGOV	06/08/2026		Index Future	426.3450	426.3450	426.7550	426.7550	0.096	0.0000	0.0000
2025/10/28	IGOV	05/11/2026		Index Future	434.0460	434.0460	434.4640	434.4640	0.096	0.0000	0.0000
2025/10/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/10/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/10/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/10/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/10/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/10/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/10/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/10/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/10/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/10/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/10/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/10/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/10/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/10/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/10/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/10/28	R033	06/11/2025		Bond Future	8.4673	109.4253	8.4717	109.4001	0.052	0.0000	0.0000
2025/10/28	R033	06/11/2025	10.33 Call	Bond Future	9969.8400	9.9698	9944.6800	9.9447	0.252	0.0000	0.0000
2025/10/28	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R033	05/02/2026		Bond Future	8.5240	111.4034	8.5287	111.3779	0.054	0.0000	0.0000
2025/10/28	R033	05/02/2026	10.49 Call	Bond Future	10201.8200	10.2018	10176.0800	10.1761	0.252	0.0000	0.0000
2025/10/28	R033	05/02/2026	10.49 Put	Bond Future	8.1700	0.0082	7.9600	0.0080	2.570	0.0000	0.0000
2025/10/28	R033	07/05/2026		Bond Future	8.5757	108.4215	8.5805	108.3955	0.057	0.0000	0.0000
2025/10/28	R033	07/05/2026	10.38 Call	Bond Future	9219.7700	9.2198	9193.5900	9.1936	0.284	0.0000	0.0000
2025/10/28	R033	07/05/2026	10.38 Put	Bond Future	86.5100	0.0865	86.3100	0.0863	0.231	0.0000	0.0000
2025/10/28	R033	06/08/2026		Bond Future	8.6403	110.3987	8.6453	110.3725	0.058	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	
2025/10/28	R033	06/08/2026	10.25 Call	Bond Future	8316.0000	8.3160	8290.4100	8.2904	0.308	0.0000	0.0000
2025/10/28	R033	06/08/2026	10.25 Put	Bond Future	371.6100	0.3716	372.1900	0.3722	0.156	0.0000	0.0000
2025/10/28	R033	05/11/2026		Bond Future	8.7150	107.3020	8.7202	107.2756	0.060	0.0000	0.0000
2025/10/28	R033	05/11/2026	9.33 Call	Bond Future	4717.3500	4.7174	4696.0300	4.6960	0.452	0.0000	0.0000
2025/10/28	R033	05/11/2026	9.33 Put	Bond Future	1692.2700	1.6923	1697.3000	1.6973	0.297	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.30 Call	Bond Future	8380.4800	8.3805	8416.3900	8.4164	0.428	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.68 Call	Bond Future	10461.9400	10.4619	10497.8500	10.4979	0.343	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.50 Call	Bond Future	9483.9300	9.4839	9519.8400	9.5198	0.379	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.15 Call	Bond Future	7541.1100	7.5411	7577.0200	7.5770	0.476	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	9.77 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	9.77 Call	Bond Future	5368.4900	5.3685	5404.4000	5.4044	0.669	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.00 Call	Bond Future	12166.0200	12.1660	12201.9300	12.2019	0.295	0.0000	0.0000
2025/10/28	R035	06/11/2025	9.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	9.91 Call	Bond Future	6176.7300	6.1767	6212.6400	6.2126	0.581	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.41 Call	Bond Future	8989.5800	8.9896	9025.4900	9.0255	0.399	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.43 Call	Bond Future	14388.1000	14.3881	14424.0100	14.4240	0.250	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.44 Call	Bond Future	9154.7700	9.1548	9190.6800	9.1907	0.392	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.94 Call	Bond Future	11849.8400	11.8498	11885.7500	11.8858	0.303	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.99 Call	Bond Future	17169.9300	17.1699	17205.8400	17.2058	0.209	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.08 Call	Bond Future	7145.9000	7.1459	7181.8100	7.1818	0.503	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	10.58 Call	Bond Future	9920.3500	9.9204	9956.2600	9.9563	0.362	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.67 Call	Bond Future	15595.5200	15.5955	15631.4300	15.6314	0.230	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.95 Call	Bond Future	16975.3100	16.9753	17011.2200	17.0112	0.212	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R035	06/11/2025	11.45 Call	Bond Future	14489.6000	14.4896	14525.5100	14.5255	0.248	0.0000	0.0000

0
0
0
0
0
0
0
50
0
8,500
0
250
0
250
0
250
0
0
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
2,000
0
300
0
300
0
300
0
250
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
2025/10/28	R035	06/11/2025	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R035	06/11/2025	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R035	06/11/2025	10.95 Call	Bond Future	11902.6400	11.9026	11938.5500	11.9386	0.302	0.0000
2025/10/28	R035	06/11/2025		Bond Future	8.8785	101.7200	8.8728	101.7560	0.065	0.0000
2025/10/28	R035	06/11/2025	11.20 Call	Bond Future	13209.0600	13.2091	13244.9700	13.2450	0.272	0.0000
2025/10/28	R035	06/11/2025	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R035	05/02/2026		Bond Future	8.9451	103.5589	8.9391	103.5955	0.067	0.0000
2025/10/28	R035	05/02/2026	10.79 Call	Bond Future	10464.9300	10.4649	10501.4800	10.5015	0.349	0.0000
2025/10/28	R035	05/02/2026	10.79 Put	Bond Future	0.5600	0.0006	0.5000	0.0005	10.714	0.0000
2025/10/28	R035	05/02/2026	10.44 Put	Bond Future	3.8200	0.0038	3.5100	0.0035	8.115	0.0000
2025/10/28	R035	05/02/2026	10.44 Call	Bond Future	8598.8600	8.5989	8635.1600	8.6352	0.422	0.0000
2025/10/28	R035	05/02/2026	10.94 Put	Bond Future	0.2300	0.0002	0.2100	0.0002	8.696	0.0000
2025/10/28	R035	05/02/2026	10.94 Call	Bond Future	11250.1000	11.2501	11286.6900	11.2867	0.325	0.0000
2025/10/28	R035	05/02/2026	12.44 Call	Bond Future	18617.9800	18.6180	18654.5900	18.6546	0.197	0.0000
2025/10/28	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R035	05/02/2026	11.17 Call	Bond Future	12436.5200	12.4365	12473.1200	12.4731	0.294	0.0000
2025/10/28	R035	05/02/2026	11.17 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000
2025/10/28	R035	05/02/2026	10.67 Call	Bond Future	9830.3600	9.8304	9866.8700	9.8669	0.371	0.0000
2025/10/28	R035	05/02/2026	10.67 Put	Bond Future	1.1000	0.0011	1.0000	0.0010	9.091	0.0000
2025/10/28	R035	05/02/2026	10.17 Put	Bond Future	15.2000	0.0152	14.2100	0.0142	6.513	0.0000
2025/10/28	R035	05/02/2026	10.17 Call	Bond Future	7132.4600	7.1325	7168.0800	7.1681	0.499	0.0000
2025/10/28	R035	05/02/2026	11.00 Put	Bond Future	0.1600	0.0002	0.1400	0.0001	12.500	0.0000
2025/10/28	R035	05/02/2026	11.00 Call	Bond Future	11561.6500	11.5617	11598.2400	11.5982	0.316	0.0000
2025/10/28	R035	05/02/2026	9.25 Call	Bond Future	2465.0900	2.4651	2485.4600	2.4855	0.826	0.0000
2025/10/28	R035	05/02/2026	9.25 Put	Bond Future	627.8500	0.6279	611.6100	0.6116	2.587	0.0000
2025/10/28	R035	05/02/2026	8.85 Put	Bond Future	1737.3200	1.7373	1709.9700	1.7100	1.574	0.0000
2025/10/28	R035	05/02/2026	8.85 Call	Bond Future	1155.1900	1.1552	1164.4500	1.1645	0.802	0.0000
2025/10/28	R035	07/05/2026	10.66 Call	Bond Future	9301.8900	9.3019	9338.0000	9.3380	0.388	0.0000
2025/10/28	R035	07/05/2026	10.66 Put	Bond Future	30.4300	0.0304	29.2600	0.0293	3.845	0.0000
2025/10/28	R035	07/05/2026	10.16 Call	Bond Future	6735.4500	6.7355	6768.7400	6.7687	0.494	0.0000
2025/10/28	R035	07/05/2026	10.16 Put	Bond Future	136.5600	0.1366	132.5700	0.1326	2.922	0.0000
2025/10/28	R035	07/05/2026	9.66 Put	Bond Future	510.4400	0.5104	499.9300	0.4999	2.059	0.0000
2025/10/28	R035	07/05/2026	9.66 Call	Bond Future	4331.1900	4.3312	4357.9600	4.3580	0.618	0.0000
2025/10/28	R035	07/05/2026	10.71 Call	Bond Future	9559.0400	9.5590	9595.2900	9.5953	0.379	0.0000
2025/10/28	R035	07/05/2026	10.71 Put	Bond Future	25.9500	0.0260	24.9200	0.0249	3.969	0.0000
2025/10/28	R035	07/05/2026	10.21 Call	Bond Future	6988.5600	6.9886	7022.2900	7.0223	0.483	0.0000
2025/10/28	R035	07/05/2026	10.21 Put	Bond Future	117.7400	0.1177	114.1900	0.1142	3.015	0.0000
2025/10/28	R035	07/05/2026	9.71 Put	Bond Future	452.4800	0.4525	442.8100	0.4428	2.137	0.0000
2025/10/28	R035	07/05/2026	9.71 Call	Bond Future	4555.9300	4.5559	4583.5400	4.5835	0.606	0.0000

250
0
250
46,072
0
0
82,458
0
0
0
2,000
0
2,000
0
2,000
0
250
0
250
0
250
0
0
0
16,000
0
0
0
200
0
200
0
200
0
350
0
350
0
350

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	
2025/10/28	R035	07/05/2026	10.64 Call	Bond Future	9198.9700	9.1990	9235.0100	9.2350	0.392	0.0000	0.0000
2025/10/28	R035	07/05/2026	10.64 Put	Bond Future	32.4400	0.0324	31.2000	0.0312	3.822	0.0000	0.0000
2025/10/28	R035	07/05/2026	10.14 Call	Bond Future	6634.6700	6.6347	6667.7800	6.6678	0.499	0.0000	0.0000
2025/10/28	R035	07/05/2026	10.14 Put	Bond Future	144.8500	0.1449	140.6800	0.1407	2.879	0.0000	0.0000
2025/10/28	R035	07/05/2026	9.64 Put	Bond Future	535.1700	0.5352	524.3200	0.5243	2.027	0.0000	0.0000
2025/10/28	R035	07/05/2026	9.64 Call	Bond Future	4242.5300	4.2425	4268.9600	4.2690	0.623	0.0000	0.0000
2025/10/28	R035	07/05/2026		Bond Future	9.0027	100.9722	8.9964	101.0095	0.069	0.0000	0.0000
2025/10/28	R035	07/05/2026	10.86 Call	Bond Future	10327.8100	10.3278	10364.4200	10.3644	0.354	0.0000	0.0000
2025/10/28	R035	07/05/2026	10.86 Put	Bond Future	15.8600	0.0159	15.1900	0.0152	4.224	0.0000	0.0000
2025/10/28	R035	06/08/2026	10.22 Call	Bond Future	6714.1700	6.7142	6746.1500	6.7462	0.476	0.0000	0.0000
2025/10/28	R035	06/08/2026	10.22 Put	Bond Future	320.3000	0.3203	314.0500	0.3141	1.951	0.0000	0.0000
2025/10/28	R035	06/08/2026	9.72 Call	Bond Future	4513.4000	4.5134	4539.2300	4.5392	0.572	0.0000	0.0000
2025/10/28	R035	06/08/2026	9.72 Put	Bond Future	836.4200	0.8364	824.0200	0.8240	1.483	0.0000	0.0000
2025/10/28	R035	06/08/2026	9.22 Put	Bond Future	1879.1000	1.8791	1858.7400	1.8587	1.083	0.0000	0.0000
2025/10/28	R035	06/08/2026	9.22 Call	Bond Future	2733.8800	2.7339	2751.7500	2.7518	0.654	0.0000	0.0000
2025/10/28	R035	06/08/2026		Bond Future	9.0723	102.8140	9.0657	102.8522	0.072	0.0000	0.0000
2025/10/28	R035	06/08/2026	11.06 Call	Bond Future	10783.6000	10.7836	10820.4100	10.8204	0.341	0.0000	0.0000
2025/10/28	R035	06/08/2026	11.06 Put	Bond Future	50.3700	0.0504	48.9500	0.0490	2.819	0.0000	0.0000
2025/10/28	R035	06/08/2026	10.13 Call	Bond Future	6297.9500	6.2980	6329.0000	6.3290	0.493	0.0000	0.0000
2025/10/28	R035	06/08/2026	10.13 Put	Bond Future	385.5500	0.3856	378.3700	0.3784	1.862	0.0000	0.0000
2025/10/28	R035	06/08/2026	9.63 Call	Bond Future	4156.0400	4.1560	4180.5100	4.1805	0.589	0.0000	0.0000
2025/10/28	R035	06/08/2026	9.63 Put	Bond Future	979.1500	0.9792	965.3900	0.9654	1.405	0.0000	0.0000
2025/10/28	R035	06/08/2026	9.13 Put	Bond Future	2137.5300	2.1375	2115.7100	2.1157	1.021	0.0000	0.0000
2025/10/28	R035	06/08/2026	9.13 Call	Bond Future	2472.7900	2.4728	2489.2000	2.4892	0.664	0.0000	0.0000
2025/10/28	R035	05/11/2026		Bond Future	9.1531	100.1240	9.1462	100.1632	0.075	0.0000	0.0000
2025/10/28	R035	05/11/2026	10.03 Call	Bond Future	5615.5100	5.6155	5643.9000	5.6439	0.506	0.0000	0.0000
2025/10/28	R035	05/11/2026	10.03 Put	Bond Future	799.9700	0.8000	789.2100	0.7892	1.345	0.0000	0.0000
2025/10/28	R038	06/11/2025		Bond Future	9.4700	111.3517	9.4391	111.5911	0.327	0.0000	0.0000
2025/10/28	R038	06/11/2025	11.24 Call	Bond Future	12532.3000	12.5323	12771.6200	12.7716	1.910	0.0000	0.0000
2025/10/28	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R038	06/11/2025	12.33 Call	Bond Future	19244.7300	19.2447	19484.0500	19.4841	1.244	0.0000	0.0000
2025/10/28	R038	06/11/2025	12.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R038	06/11/2025	10.98 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R038	06/11/2025	10.98 Call	Bond Future	10824.3900	10.8244	11063.7100	11.0637	2.211	0.0000	0.0000
2025/10/28	R038	05/02/2026		Bond Future	9.5481	113.3647	9.5159	113.6085	0.337	0.0000	0.0000
2025/10/28	R038	05/02/2026	11.44 Call	Bond Future	13079.8600	13.0799	13323.5300	13.3235	1.863	0.0000	0.0000
2025/10/28	R038	05/02/2026	11.44 Put	Bond Future	0.4100	0.0004	0.3000	0.0003	26.829	0.0000	0.0000
2025/10/28	R038	07/05/2026		Bond Future	9.6231	109.9779	9.5897	110.2261	0.347	0.0000	0.0000

0
250
0
250
0
250
0
0
0
0
250
0
250
0
250
56
0
0
0
200
0
200
0
200
0
0
0
3,051
0
0
0
1,770
0
1,770
3,600
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	
2025/10/28	R038	07/05/2026	11.40 Call	Bond Future	12150.8300	12.1508	12396.0500	12.3961	2.018	0.0000	0.0000
2025/10/28	R038	07/05/2026	11.40 Put	Bond Future	22.2000	0.0222	19.1900	0.0192	13.559	0.0000	0.0000
2025/10/28	R038	06/08/2026		Bond Future	9.7086	111.9832	9.6738	112.2363	0.358	0.0000	0.0000
2025/10/28	R038	06/08/2026	11.77 Call	Bond Future	13680.8300	13.6808	13928.4300	13.9284	1.810	0.0000	0.0000
2025/10/28	R038	06/08/2026	11.77 Put	Bond Future	54.5300	0.0545	49.0600	0.0491	10.031	0.0000	0.0000
2025/10/28	R038	05/11/2026		Bond Future	9.8012	108.4731	9.7650	108.7309	0.369	0.0000	0.0000
2025/10/28	R038	05/11/2026	10.72 Call	Bond Future	7199.4300	7.1994	7403.7700	7.4038	2.838	0.0000	0.0000
2025/10/28	R038	05/11/2026	10.72 Put	Bond Future	932.2300	0.9322	878.7800	0.8788	5.734	0.0000	0.0000
2025/10/28	R053	06/11/2025		Bond Future	9.8439	118.1081	9.8281	118.2789	0.161	0.0000	0.0000
2025/10/28	R053	06/11/2025	11.76 Call	Bond Future	17893.8100	17.8938	18064.6000	18.0646	0.954	0.0000	0.0000
2025/10/28	R053	06/11/2025	11.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R053	05/02/2026		Bond Future	9.9127	120.2432	9.8963	120.4171	0.165	0.0000	0.0000
2025/10/28	R053	05/02/2026	11.49 Call	Bond Future	14913.9800	14.9140	15087.3200	15.0873	1.162	0.0000	0.0000
2025/10/28	R053	05/02/2026	11.49 Put	Bond Future	4.5900	0.0046	3.9500	0.0040	13.943	0.0000	0.0000
2025/10/28	R053	07/05/2026		Bond Future	9.9784	116.6065	9.9616	116.7836	0.169	0.0000	0.0000
2025/10/28	R053	07/05/2026	11.69 Call	Bond Future	15880.0100	15.8800	16053.5200	16.0535	1.093	0.0000	0.0000
2025/10/28	R053	07/05/2026	11.69 Put	Bond Future	48.6900	0.0487	45.0500	0.0451	7.476	0.0000	0.0000
2025/10/28	R053	06/08/2026		Bond Future	10.0516	118.7327	10.0342	118.9135	0.173	0.0000	0.0000
2025/10/28	R053	06/08/2026	12.28 Call	Bond Future	19679.6100	19.6796	19856.9100	19.8569	0.901	0.0000	0.0000
2025/10/28	R053	06/08/2026	12.28 Put	Bond Future	58.1700	0.0582	54.7400	0.0547	5.897	0.0000	0.0000
2025/10/28	R053	05/11/2026		Bond Future	10.1292	114.9633	10.1112	115.1475	0.178	0.0000	0.0000
2025/10/28	R053	05/11/2026	11.21 Call	Bond Future	11282.7500	11.2828	11432.5400	11.4325	1.328	0.0000	0.0000
2025/10/28	R053	05/11/2026	11.21 Put	Bond Future	1095.1900	1.0952	1060.7900	1.0608	3.141	0.0000	0.0000
2025/10/28	R186	06/11/2025		Bond Future	7.3823	107.3493	7.3769	107.3551	0.073	0.0000	0.0000
2025/10/28	R186	06/11/2025	8.13 Call	Bond Future	798.4100	0.7984	804.1800	0.8042	0.723	0.0000	0.0000
2025/10/28	R186	06/11/2025	8.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/10/28	R186	05/02/2026	8.43 Call	Bond Future	82.8900	0.0829	82.4800	0.0825	0.495	0.0000	0.0000
2025/10/28	R186	05/02/2026	8.43 Put	Bond Future	82.8900	0.0829	82.4800	0.0825	0.495	0.0000	0.0000
2025/10/28	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/10/28	R186	07/05/2026	8.69 Call	Bond Future	114.3800	0.1144	114.0800	0.1141	0.262	0.0000	0.0000
2025/10/28	R186	07/05/2026	8.69 Put	Bond Future	114.3800	0.1144	114.0800	0.1141	0.262	0.0000	0.0000
2025/10/28	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/10/28	R186	06/08/2026	8.57 Call	Bond Future	94.7000	0.0947	94.5300	0.0945	0.180	0.0000	0.0000
2025/10/28	R186	06/08/2026	8.57 Put	Bond Future	94.7000	0.0947	94.5300	0.0945	0.180	0.0000	0.0000
2025/10/28	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/10/28	R186	05/11/2026	8.12 Call	Bond Future	53.9100	0.0539	53.8400	0.0538	0.130	0.0000	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
28,843	
	0
	0
27,517	
	0
	0
10,000	
	0
	0
	0
	0
	0
	0
	0
	0
	0
69,954	
	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/10/28	R186	05/11/2026	8.12 Put	Bond Future	53.9100	0.0539	53.8400	0.0538	0.130	0.0000	0.0000
2025/10/28	R202	06/11/2025		Bond Future	284.7023	284.7023	285.1507	285.1507	0.158	0.0000	0.0000
2025/10/28	R202	06/11/2025	275.64 Call	Bond Future	9062.2500	9.0623	9510.7400	9.5107	4.949	0.0000	0.0000
2025/10/28	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R202	05/02/2026		Bond Future	284.5692	284.5692	285.0261	285.0261	0.161	0.0000	0.0000
2025/10/28	R202	05/02/2026	277.82 Call	Bond Future	6749.2100	6.7492	7206.0800	7.2061	6.769	0.0000	0.0000
2025/10/28	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R202	07/05/2026		Bond Future	289.9039	289.9039	290.3692	290.3692	0.161	0.0000	0.0000
2025/10/28	R202	07/05/2026	277.55 Call	Bond Future	12353.8700	12.3539	12819.2400	12.8192	3.767	0.0000	0.0000
2025/10/28	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R202	06/08/2026		Bond Future	289.8320	289.8320	290.3073	290.3073	0.164	0.0000	0.0000
2025/10/28	R202	06/08/2026	278.86 Call	Bond Future	10972.0400	10.9720	11447.3000	11.4473	4.332	0.0000	0.0000
2025/10/28	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R202	05/11/2026		Bond Future	295.0043	295.0043	295.4889	295.4889	0.164	0.0000	0.0000
2025/10/28	R202	05/11/2026	280.46 Call	Bond Future	14544.2600	14.5443	15028.8700	15.0289	3.332	0.0000	0.0000
2025/10/28	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R209	06/11/2025		Bond Future	9.1584	81.4825	9.1427	81.5733	0.172	0.0000	0.0000
2025/10/28	R209	06/11/2025	11.27 Call	Bond Future	11053.2400	11.0532	11144.0900	11.1441	0.822	0.0000	0.0000
2025/10/28	R209	06/11/2025	11.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R209	05/02/2026		Bond Future	9.2240	82.9555	9.2076	83.0481	0.177	0.0000	0.0000
2025/10/28	R209	05/02/2026	10.93 Call	Bond Future	8944.7700	8.9448	9037.1700	9.0372	1.033	0.0000	0.0000
2025/10/28	R209	05/02/2026	10.93 Put	Bond Future	1.1300	0.0011	0.9600	0.0010	15.044	0.0000	0.0000
2025/10/28	R209	07/05/2026		Bond Future	9.2860	81.3391	9.2691	81.4334	0.183	0.0000	0.0000
2025/10/28	R209	07/05/2026	11.07 Call	Bond Future	9188.8400	9.1888	9281.5900	9.2816	1.009	0.0000	0.0000
2025/10/28	R209	07/05/2026	11.07 Put	Bond Future	19.5900	0.0196	18.0800	0.0181	7.708	0.0000	0.0000
2025/10/28	R209	06/08/2026		Bond Future	9.3581	82.8226	9.3404	82.9188	0.189	0.0000	0.0000
2025/10/28	R209	06/08/2026	11.39 Call	Bond Future	10200.6400	10.2006	10294.3600	10.2944	0.919	0.0000	0.0000
2025/10/28	R209	06/08/2026	11.39 Put	Bond Future	44.5400	0.0445	42.0300	0.0420	5.635	0.0000	0.0000
2025/10/28	R209	05/11/2026		Bond Future	9.4370	81.1310	9.4186	81.2291	0.194	0.0000	0.0000
2025/10/28	R209	05/11/2026	10.32 Call	Bond Future	5331.2400	5.3312	5406.1100	5.4061	1.404	0.0000	0.0000
2025/10/28	R209	05/11/2026	10.32 Put	Bond Future	787.3100	0.7873	764.1100	0.7641	2.947	0.0000	0.0000
2025/10/28	R210	06/11/2025		Bond Future	253.9235	253.9235	254.0332	254.0332	0.043	0.0000	0.0000
2025/10/28	R210	06/11/2025	252.14 Call	Bond Future	1783.4900	1.7835	1893.1700	1.8932	6.150	0.0000	0.0000
2025/10/28	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R210	05/02/2026		Bond Future	258.5768	258.5768	258.6888	258.6888	0.043	0.0000	0.0000
2025/10/28	R210	05/02/2026	253.10 Call	Bond Future	5476.7800	5.4768	5588.7500	5.5888	2.044	0.0000	0.0000
2025/10/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
780
0
0
573
0
0
0
0
0
0
0
0
0
0
0
8,298
0
0
33,408
0
0
0
0
0
2,732
0
0
0
0
0
1,151
0
0
289
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
2025/10/28	R210	07/05/2026		Bond Future	259.9408	259.9408	260.0551	260.0551	0.044	0.0000
2025/10/28	R210	07/05/2026	255.40 Call	Bond Future	4540.8000	4.5408	4655.1300	4.6551	2.518	0.0000
2025/10/28	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R210	06/08/2026		Bond Future	264.7450	264.7450	264.8621	264.8621	0.044	0.0000
2025/10/28	R210	06/08/2026	259.84 Call	Bond Future	4904.9700	4.9050	5022.1000	5.0221	2.388	0.0000
2025/10/28	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R210	05/11/2026		Bond Future	265.9342	265.9342	266.0536	266.0536	0.045	0.0000
2025/10/28	R210	05/11/2026	253.33 Call	Bond Future	12604.1700	12.6042	12723.6100	12.7236	0.948	0.0000
2025/10/28	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R213	06/11/2025		Bond Future	7.9907	97.1619	7.9902	97.1639	0.006	0.0000
2025/10/28	R213	06/11/2025	10.05 Call	Bond Future	8092.2900	8.0923	8094.2800	8.0943	0.025	0.0000
2025/10/28	R213	06/11/2025	10.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R213	05/02/2026		Bond Future	8.0349	98.9184	8.0344	98.9205	0.007	0.0000
2025/10/28	R213	05/02/2026	9.89 Call	Bond Future	7048.2100	7.0482	7050.3200	7.0503	0.030	0.0000
2025/10/28	R213	05/02/2026	9.89 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000
2025/10/28	R213	07/05/2026		Bond Future	8.0659	97.1972	8.0653	97.1993	0.007	0.0000
2025/10/28	R213	07/05/2026	9.80 Call	Bond Future	6358.1300	6.3581	6360.1300	6.3601	0.031	0.0000
2025/10/28	R213	07/05/2026	9.80 Put	Bond Future	5.7300	0.0057	5.5900	0.0056	2.443	0.0000
2025/10/28	R213	06/08/2026		Bond Future	8.1117	98.9703	8.1111	98.9728	0.008	0.0000
2025/10/28	R213	06/08/2026	9.69 Call	Bond Future	5592.0100	5.5920	5593.9900	5.5940	0.035	0.0000
2025/10/28	R213	06/08/2026	9.69 Put	Bond Future	37.8400	0.0378	37.3800	0.0374	1.216	0.0000
2025/10/28	R213	05/11/2026		Bond Future	8.1750	97.1640	8.1742	97.1667	0.010	0.0000
2025/10/28	R213	05/11/2026	8.75 Call	Bond Future	2628.2600	2.6283	2628.5600	2.6286	0.011	0.0000
2025/10/28	R213	05/11/2026	8.75 Put	Bond Future	653.6100	0.6536	651.1900	0.6512	0.370	0.0000
2025/10/28	R214	06/11/2025		Bond Future	9.7846	75.4878	9.7688	75.5887	0.162	0.0000
2025/10/28	R214	06/11/2025	11.64 Call	Bond Future	10555.5100	10.5555	10656.3600	10.6564	0.955	0.0000
2025/10/28	R214	06/11/2025	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/10/28	R214	05/02/2026		Bond Future	9.8593	76.8525	9.8429	76.9552	0.166	0.0000
2025/10/28	R214	05/02/2026	11.26 Call	Bond Future	8084.2800	8.0843	8186.1800	8.1862	1.260	0.0000
2025/10/28	R214	05/02/2026	11.26 Put	Bond Future	6.9400	0.0069	6.0600	0.0061	12.680	0.0000
2025/10/28	R214	07/05/2026		Bond Future	9.9270	74.9766	9.9101	75.0813	0.170	0.0000
2025/10/28	R214	07/05/2026	11.53 Call	Bond Future	9072.3100	9.0723	9174.1600	9.1742	1.123	0.0000
2025/10/28	R214	07/05/2026	11.53 Put	Bond Future	39.1300	0.0391	36.3300	0.0363	7.156	0.0000
2025/10/28	R214	06/08/2026		Bond Future	10.0038	76.3442	9.9863	76.4510	0.175	0.0000
2025/10/28	R214	06/08/2026	11.97 Call	Bond Future	10782.9600	10.7830	10886.2800	10.8863	0.958	0.0000
2025/10/28	R214	06/08/2026	11.97 Put	Bond Future	64.5600	0.0646	61.0900	0.0611	5.375	0.0000
2025/10/28	R214	05/11/2026		Bond Future	10.0879	74.3926	10.0698	74.5014	0.179	0.0000
2025/10/28	R214	05/11/2026	10.97 Call	Bond Future	5951.3500	5.9514	6034.1900	6.0342	1.392	0.0000

0
0
0
0
0
0
0
0
0
0
80,141
0
0
3,983
0
0
0
0
0
0
0
0
0
0
0
0
0
32,551
0
0
9,615
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	
2025/10/28	R214	05/11/2026	10.97 Put	Bond Future	909.8800	0.9099	883.9300	0.8839	2.852	0.0000	0.0000
2025/10/28	R248	06/11/2025		Bond Future	9.9547	90.9998	9.9338	91.1695	0.210	0.0000	0.0000
2025/10/28	R248	06/11/2025	11.74 Call	Bond Future	12757.5200	12.7575	12927.3100	12.9273	1.331	0.0000	0.0000
2025/10/28	R248	06/11/2025	11.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	R248	05/02/2026		Bond Future	10.0298	92.6448	10.0083	92.8177	0.215	0.0000	0.0000
2025/10/28	R248	05/02/2026	11.46 Call	Bond Future	10345.4200	10.3454	10517.0800	10.5171	1.659	0.0000	0.0000
2025/10/28	R248	05/02/2026	11.46 Put	Bond Future	8.1400	0.0081	6.8900	0.0069	15.356	0.0000	0.0000
2025/10/28	R248	05/02/2026	9.50 Put	Bond Future	4907.2000	4.9072	4761.6000	4.7616	2.967	0.0000	0.0000
2025/10/28	R248	05/02/2026	9.50 Call	Bond Future	496.0800	0.4961	523.3900	0.5234	5.505	0.0000	0.0000
2025/10/28	R248	05/02/2026	10.00 Put	Bond Future	1934.3300	1.9343	1838.2500	1.8383	4.967	0.0000	0.0000
2025/10/28	R248	05/02/2026	10.00 Call	Bond Future	1695.1400	1.6951	1771.9700	1.7720	4.532	0.0000	0.0000
2025/10/28	R248	05/02/2026	10.48 Call	Bond Future	3995.9000	3.9959	4128.8200	4.1288	3.326	0.0000	0.0000
2025/10/28	R248	05/02/2026	10.48 Put	Bond Future	509.2000	0.5092	469.2100	0.4692	7.853	0.0000	0.0000
2025/10/28	R248	05/02/2026	9.65 Put	Bond Future	3868.3200	3.8683	3734.4900	3.7345	3.460	0.0000	0.0000
2025/10/28	R248	05/02/2026	9.65 Call	Bond Future	741.5100	0.7415	780.5900	0.7806	5.270	0.0000	0.0000
2025/10/28	R248	07/05/2026		Bond Future	10.0980	89.9196	10.0757	90.0957	0.220	0.0000	0.0000
2025/10/28	R248	07/05/2026	11.72 Call	Bond Future	11488.5400	11.4885	11660.2700	11.6603	1.495	0.0000	0.0000
2025/10/28	R248	07/05/2026	11.72 Put	Bond Future	49.2500	0.0493	44.8800	0.0449	8.873	0.0000	0.0000
2025/10/28	R248	06/08/2026		Bond Future	10.1748	91.5596	10.1518	91.7391	0.226	0.0000	0.0000
2025/10/28	R248	06/08/2026	12.37 Call	Bond Future	14760.2100	14.7602	14936.1500	14.9362	1.192	0.0000	0.0000
2025/10/28	R248	06/08/2026	12.37 Put	Bond Future	49.8200	0.0498	46.2400	0.0462	7.186	0.0000	0.0000
2025/10/28	R248	05/11/2026		Bond Future	10.2580	88.7345	10.2342	88.9175	0.232	0.0000	0.0000
2025/10/28	R248	05/11/2026	11.31 Call	Bond Future	8391.8900	8.3919	8540.2000	8.5402	1.767	0.0000	0.0000
2025/10/28	R248	05/11/2026	11.31 Put	Bond Future	882.1300	0.8821	847.4700	0.8475	3.929	0.0000	0.0000
2025/10/28	R2R9	06/11/2025		Bond Future	102.7881	102.7881	103.0214	103.0214	0.227	0.0000	0.0000
2025/10/28	R2R9	06/11/2025	101.16 Call	Bond Future	1696.5600	1.6966	1898.9800	1.8990	11.931	0.0000	0.0000
2025/10/28	R2R9	06/11/2025	101.16 Put	Bond Future	68.4800	0.0685	37.6000	0.0376	45.093	0.0000	0.0000
2025/10/28	R2R9	05/02/2026		Bond Future	104.6462	104.6462	104.8839	104.8839	0.227	0.0000	0.0000
2025/10/28	R2R9	05/02/2026	102.99 Call	Bond Future	2617.9200	2.6179	2770.2600	2.7703	5.819	0.0000	0.0000
2025/10/28	R2R9	05/02/2026	102.99 Put	Bond Future	961.7100	0.9617	876.3900	0.8764	8.872	0.0000	0.0000
2025/10/28	R2R9	07/05/2026		Bond Future	101.6033	101.6033	101.8453	101.8453	0.238	0.0000	0.0000
2025/10/28	R2R9	07/05/2026	99.91 Call	Bond Future	3261.7500	3.2618	3409.3100	3.4093	4.524	0.0000	0.0000
2025/10/28	R2R9	07/05/2026	99.91 Put	Bond Future	1568.4200	1.5684	1473.9900	1.4740	6.021	0.0000	0.0000
2025/10/28	R2R9	06/08/2026		Bond Future	103.4561	103.4561	103.7027	103.7027	0.238	0.0000	0.0000
2025/10/28	R2R9	06/08/2026	101.74 Call	Bond Future	3790.0500	3.7901	3936.8600	3.9369	3.874	0.0000	0.0000
2025/10/28	R2R9	06/08/2026	101.74 Put	Bond Future	2073.9900	2.0740	1974.1300	1.9741	4.815	0.0000	0.0000
2025/10/28	R2R9	05/11/2026		Bond Future	100.2999	100.2999	100.5513	100.5513	0.251	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
2025/10/28	R2R9	05/11/2026	98.56 Call	Bond Future	4246.1500	4.2462	4393.9600	4.3940	3.481	0.0000	0.0000
2025/10/28	R2R9	05/11/2026	98.56 Put	Bond Future	2506.2400	2.5062	2402.7000	2.4027	4.131	0.0000	0.0000
2025/10/28	R4R2	06/11/2025		Bond Future	103.0715	103.0715	103.2426	103.2426	0.166	0.0000	0.0000
2025/10/28	R4R2	06/11/2025	101.58 Call	Bond Future	1599.9200	1.5999	1733.9700	1.7340	8.379	0.0000	0.0000
2025/10/28	R4R2	06/11/2025	101.58 Put	Bond Future	108.3900	0.1084	71.4200	0.0714	34.108	0.0000	0.0000
2025/10/28	R4R2	05/02/2026		Bond Future	104.9348	104.9348	105.1090	105.1090	0.166	0.0000	0.0000
2025/10/28	R4R2	05/02/2026	103.43 Call	Bond Future	2648.7300	2.6487	2752.9800	2.7530	3.936	0.0000	0.0000
2025/10/28	R4R2	05/02/2026	103.43 Put	Bond Future	1143.9700	1.1440	1073.9900	1.0740	6.117	0.0000	0.0000
2025/10/28	R4R2	07/05/2026		Bond Future	101.7712	101.7712	101.9486	101.9486	0.174	0.0000	0.0000
2025/10/28	R4R2	07/05/2026	100.23 Call	Bond Future	3361.0800	3.3611	3463.6400	3.4636	3.051	0.0000	0.0000
2025/10/28	R4R2	07/05/2026	100.23 Put	Bond Future	1819.8800	1.8199	1745.0900	1.7451	4.110	0.0000	0.0000
2025/10/28	R4R2	06/08/2026		Bond Future	103.6269	103.6269	103.8078	103.8078	0.175	0.0000	0.0000
2025/10/28	R4R2	06/08/2026	102.06 Call	Bond Future	3941.6500	3.9417	4044.7200	4.0447	2.615	0.0000	0.0000
2025/10/28	R4R2	06/08/2026	102.06 Put	Bond Future	2374.7500	2.3748	2296.9000	2.2969	3.278	0.0000	0.0000
2025/10/28	R4R2	05/11/2026		Bond Future	100.3476	100.3476	100.5321	100.5321	0.184	0.0000	0.0000
2025/10/28	R4R2	05/11/2026	98.76 Call	Bond Future	4446.2800	4.4463	4550.6500	4.5507	2.347	0.0000	0.0000
2025/10/28	R4R2	05/11/2026	98.76 Put	Bond Future	2858.6600	2.8587	2778.6000	2.7786	2.801	0.0000	0.0000
2025/10/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/10/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

