



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/11/2025 TO 11/11/2025

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
2025/11/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/11	2029	06/11/2025		Bond Future	139.7900	139.7900	139.7900	0.000	0.0000	0.0000
2025/11/11	2029	05/02/2026		Bond Future	144.7001	144.7001	144.9159	0.149	0.0000	0.0000
2025/11/11	2029	05/02/2026	140.11 Call	Bond Future	4590.0800	4.5901	4805.9300	4.8059	0.0000	0.0000
2025/11/11	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2029	07/05/2026		Bond Future	145.9220	145.9220	146.1419	0.151	0.0000	0.0000
2025/11/11	2029	07/05/2026	141.82 Call	Bond Future	4102.0100	4.1020	4321.9100	4.3219	0.0000	0.0000

Open Interest

0
0
0
0
0
0
0
1,833
0
0
2,542
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
2025/11/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/11	2029	06/08/2026		Bond Future	148.6061	148.6061	148.8304	0.151	0.0000	0.0000
2025/11/11	2029	06/08/2026	144.10 Call	Bond Future	4506.0700	4.5061	4730.3800	4.7304	0.0000	0.0000
2025/11/11	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/11	2029	05/11/2026		Bond Future	149.7662	149.7662	149.9950	0.153	0.0000	0.0000
2025/11/11	2029	05/11/2026	147.56 Call	Bond Future	2206.2300	2.2062	2435.0100	2.4350	10.370	0.0000
2025/11/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/11	2029	04/02/2027		Bond Future	152.3806	152.3806	152.6139	0.153	0.0000	0.0000
2025/11/11	2029	04/02/2027	149.72 Call	Bond Future	2660.5500	2.6606	2893.8700	2.8939	8.770	0.0000
2025/11/11	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/11	2030	06/11/2025		Bond Future	9.5400	96.9671	9.5400	96.9671	0.000	0.0000
2025/11/11	2030	05/02/2026		Bond Future	7.6994	101.2294	7.7580	101.0310	0.761	0.0000
2025/11/11	2030	05/02/2026	9.49 Call	Bond Future	5855.1600	5.8552	5657.8000	5.6578	3.371	0.0000
2025/11/11	2030	05/02/2026	9.49 Put	Bond Future	4.6000	0.0046	5.6400	0.0056	22.609	0.0000
2025/11/11	2030	07/05/2026		Bond Future	7.7266	103.0830	7.7898	102.8810	0.818	0.0000
2025/11/11	2030	07/05/2026	9.39 Call	Bond Future	5216.6300	5.2166	5023.6400	5.0236	3.700	0.0000
2025/11/11	2030	07/05/2026	9.39 Put	Bond Future	61.1600	0.0612	70.1900	0.0702	14.765	0.0000
2025/11/11	2030	07/05/2026	7.21 Put	Bond Future	1837.3500	1.8374	2005.4400	2.0054	9.149	0.0000
2025/11/11	2030	07/05/2026	7.21 Call	Bond Future	167.1300	0.1671	133.2000	0.1332	20.302	0.0000
2025/11/11	2030	07/05/2026	7.71 Put	Bond Future	851.3100	0.8513	955.2300	0.9552	12.207	0.0000
2025/11/11	2030	07/05/2026	7.71 Call	Bond Future	798.0700	0.7981	699.9700	0.7000	12.292	0.0000
2025/11/11	2030	07/05/2026	7.92 Call	Bond Future	1226.1500	1.2262	1103.2700	1.1033	10.022	0.0000
2025/11/11	2030	07/05/2026	7.92 Put	Bond Future	609.5900	0.6096	688.7300	0.6887	12.982	0.0000
2025/11/11	2030	06/08/2026	7.21 Put	Bond Future	1949.5600	1.9496	2112.9300	2.1129	8.380	0.0000
2025/11/11	2030	06/08/2026	7.21 Call	Bond Future	251.6300	0.2516	209.5900	0.2096	16.707	0.0000
2025/11/11	2030	06/08/2026	7.71 Put	Bond Future	1069.8400	1.0698	1179.1800	1.1792	10.220	0.0000
2025/11/11	2030	06/08/2026	7.71 Call	Bond Future	890.3900	0.8904	794.3200	0.7943	10.790	0.0000
2025/11/11	2030	06/08/2026	8.06 Call	Bond Future	1570.2200	1.5702	1441.7000	1.4417	8.185	0.0000
2025/11/11	2030	06/08/2026	8.06 Put	Bond Future	703.2100	0.7032	780.1000	0.7801	10.934	0.0000
2025/11/11	2030	06/08/2026		Bond Future	7.7697	100.9447	7.8382	100.7393	0.882	0.0000
2025/11/11	2030	06/08/2026	9.22 Call	Bond Future	4419.5000	4.4195	4235.5000	4.2355	4.163	0.0000
2025/11/11	2030	06/08/2026	9.22 Put	Bond Future	178.5200	0.1785	199.9300	0.1999	11.993	0.0000
2025/11/11	2030	05/11/2026		Bond Future	7.8150	102.7166	7.8893	102.5079	0.951	0.0000
2025/11/11	2030	05/11/2026	8.39 Call	Bond Future	2242.0700	2.2421	2097.5500	2.0976	6.446	0.0000
2025/11/11	2030	05/11/2026	8.39 Put	Bond Future	640.8600	0.6409	705.1000	0.7051	10.024	0.0000
2025/11/11	2030	04/02/2027		Bond Future	7.8919	100.4771	7.9732	100.2651	1.030	0.0000
2025/11/11	2030	04/02/2027	7.82 Call	Bond Future	1027.9500	1.0280	928.3900	0.9284	9.685	0.0000
2025/11/11	2030	04/02/2027	7.82 Put	Bond Future	1215.8700	1.2159	1328.3100	1.3283	9.248	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
164,285
0
0
5,220
0
0
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
338
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
2025/11/11	2031	06/11/2025		Bond Future	109.6900	109.6900	109.6900	0.000	0.0000	0.0000
2025/11/11	2031	05/02/2026		Bond Future	112.1974	112.1974	112.1845	0.011	0.0000	0.0000
2025/11/11	2031	05/02/2026	111.76 Call	Bond Future	695.3800	0.6954	684.5900	0.6846	1.552	0.0000
2025/11/11	2031	05/02/2026	111.76 Put	Bond Future	258.0000	0.2580	260.1000	0.2601	0.814	0.0000
2025/11/11	2031	07/05/2026		Bond Future	114.2787	114.2787	114.2657	0.011	0.0000	0.0000
2025/11/11	2031	07/05/2026	113.84 Call	Bond Future	857.4500	0.8575	847.7800	0.8478	1.128	0.0000
2025/11/11	2031	07/05/2026	113.84 Put	Bond Future	418.7200	0.4187	422.1200	0.4221	0.812	0.0000
2025/11/11	2031	06/08/2026		Bond Future	113.9517	113.9517	113.9387	0.011	0.0000	0.0000
2025/11/11	2031	06/08/2026	113.81 Call	Bond Future	806.2700	0.8063	797.9500	0.7980	1.032	0.0000
2025/11/11	2031	06/08/2026	113.81 Put	Bond Future	664.5500	0.6646	669.3000	0.6693	0.715	0.0000
2025/11/11	2031	05/11/2026		Bond Future	115.9789	115.9789	115.9659	0.011	0.0000	0.0000
2025/11/11	2031	05/11/2026	111.49 Call	Bond Future	4496.8000	4.4968	4483.8600	4.4839	0.288	0.0000
2025/11/11	2031	05/11/2026	111.49 Put	Bond Future	7.8700	0.0079	7.9300	0.0079	0.762	0.0000
2025/11/11	2031	04/02/2027		Bond Future	115.5398	115.5398	115.5262	0.012	0.0000	0.0000
2025/11/11	2031	04/02/2027	116.18 Call	Bond Future	590.3900	0.5904	584.2200	0.5842	1.045	0.0000
2025/11/11	2031	04/02/2027	116.18 Put	Bond Future	1230.6300	1.2306	1237.9900	1.2380	0.598	0.0000
2025/11/11	2032	06/11/2025		Bond Future	10.4200	90.9959	10.4200	90.9959	0.000	0.0000
2025/11/11	2032	05/02/2026		Bond Future	8.2844	102.8353	8.3258	102.6393	0.500	0.0000
2025/11/11	2032	05/02/2026	10.16 Call	Bond Future	8415.5400	8.4155	8220.8600	8.2209	2.313	0.0000
2025/11/11	2032	05/02/2026	10.16 Put	Bond Future	10.7100	0.0107	11.9700	0.0120	11.765	0.0000
2025/11/11	2032	07/05/2026		Bond Future	8.3316	100.5584	8.3753	100.3589	0.525	0.0000
2025/11/11	2032	07/05/2026	10.14 Call	Bond Future	7952.9700	7.9530	7761.8000	7.7618	2.404	0.0000
2025/11/11	2032	07/05/2026	10.14 Put	Bond Future	98.0900	0.0981	106.4100	0.1064	8.482	0.0000
2025/11/11	2032	06/08/2026		Bond Future	8.3905	102.3833	8.4366	102.1805	0.550	0.0000
2025/11/11	2032	06/08/2026	10.12 Call	Bond Future	7459.3200	7.4593	7271.2800	7.2713	2.521	0.0000
2025/11/11	2032	06/08/2026	10.12 Put	Bond Future	193.4300	0.1934	208.2200	0.2082	7.646	0.0000
2025/11/11	2032	05/11/2026		Bond Future	8.4594	100.0232	8.5081	99.8170	0.576	0.0000
2025/11/11	2032	05/11/2026	9.16 Call	Bond Future	3743.5400	3.7435	3591.6400	3.5916	4.058	0.0000
2025/11/11	2032	05/11/2026	9.16 Put	Bond Future	830.9100	0.8309	885.1700	0.8852	6.530	0.0000
2025/11/11	2032	04/02/2027		Bond Future	8.5513	101.7426	8.6030	101.5333	0.604	0.0000
2025/11/11	2032	04/02/2027	8.48 Call	Bond Future	1711.8600	1.7119	1610.3300	1.6103	5.931	0.0000
2025/11/11	2032	04/02/2027	8.48 Put	Bond Future	2001.8400	2.0018	2109.6600	2.1097	5.386	0.0000
2025/11/11	2033	06/11/2025		Bond Future	133.1400	133.1400	133.1400	133.1400	0.000	0.0000
2025/11/11	2033	05/02/2026		Bond Future	138.2202	138.2202	138.5720	138.5720	0.255	0.0000
2025/11/11	2033	05/02/2026	132.88 Call	Bond Future	5340.1500	5.3402	5692.0300	5.6920	6.589	0.0000
2025/11/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	2033	07/05/2026		Bond Future	139.2196	139.2196	139.5779	139.5779	0.257	0.0000
2025/11/11	2033	07/05/2026	135.16 Call	Bond Future	4059.5500	4.0596	4417.9200	4.4179	8.828	0.0000

0
1,013
0
0
736
0
0
680
0
0
0
0
0
0
0
0
0
0
0
124,594
0
0
38,369
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
2,694
0
0
11,412
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
2025/11/11	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/11	2033	06/08/2026		Bond Future	141.7803	141.7803	142.1457	0.258	0.0000	0.0000
2025/11/11	2033	06/08/2026	134.25 Call	Bond Future	7530.3300	7.5303	7895.7400	4.853	0.0000	0.0000
2025/11/11	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2033	05/11/2026		Bond Future	142.7153	142.7153	143.0876	0.261	0.0000	0.0000
2025/11/11	2033	05/11/2026	137.26 Call	Bond Future	5455.3000	5.4553	5827.5900	6.824	0.0000	0.0000
2025/11/11	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2033	04/02/2027		Bond Future	145.2066	145.2066	145.5860	0.261	0.0000	0.0000
2025/11/11	2033	04/02/2027	142.71 Call	Bond Future	2496.6000	2.4966	2875.9600	15.195	0.0000	0.0000
2025/11/11	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2037	06/11/2025		Bond Future	11.6300	83.0067	11.6300	0.000	0.0000	0.0000
2025/11/11	2037	05/02/2026	12.27 Call	Bond Future	17240.9600	17.2410	16906.8100	1.938	0.0000	0.0000
2025/11/11	2037	05/02/2026	12.27 Put	Bond Future	0.2000	0.0002	0.2400	20.000	0.0000	0.0000
2025/11/11	2037	05/02/2026	10.90 Put	Bond Future	28.1400	0.0281	32.5600	15.707	0.0000	0.0000
2025/11/11	2037	05/02/2026	10.90 Call	Bond Future	10008.3100	10.0083	9678.5400	3.295	0.0000	0.0000
2025/11/11	2037	05/02/2026		Bond Future	9.2601	95.0620	9.3111	0.551	0.0000	0.0000
2025/11/11	2037	05/02/2026	11.20 Call	Bond Future	11663.3000	11.6633	11331.3900	2.846	0.0000	0.0000
2025/11/11	2037	05/02/2026	11.20 Put	Bond Future	14.9800	0.0150	17.2600	0.0173	15.220	0.0000
2025/11/11	2037	05/02/2026	11.86 Call	Bond Future	15162.9100	15.1629	14828.9300	2.203	0.0000	0.0000
2025/11/11	2037	05/02/2026	11.86 Put	Bond Future	1.2500	0.0013	1.4600	0.0015	16.800	0.0000
2025/11/11	2037	05/02/2026	11.36 Call	Bond Future	12528.5700	12.5286	12195.7900	2.656	0.0000	0.0000
2025/11/11	2037	05/02/2026	11.36 Put	Bond Future	9.0700	0.0091	10.4800	0.0105	15.546	0.0000
2025/11/11	2037	05/02/2026	10.65 Put	Bond Future	48.9400	0.0489	56.7700	0.0568	15.999	0.0000
2025/11/11	2037	05/02/2026	10.65 Call	Bond Future	8603.5500	8.6036	8277.1900	8.2772	3.793	0.0000
2025/11/11	2037	05/02/2026	12.73 Call	Bond Future	19483.9100	19.4839	19149.7200	1.715	0.0000	0.0000
2025/11/11	2037	05/02/2026	12.73 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/11/11	2037	05/02/2026	11.40 Put	Bond Future	7.8200	0.0078	9.0400	0.0090	15.601	0.0000
2025/11/11	2037	05/02/2026	11.40 Call	Bond Future	12743.1400	12.7431	12410.1700	12.4102	2.613	0.0000
2025/11/11	2037	05/02/2026	9.65 Call	Bond Future	3013.4800	3.0135	2755.5600	2.7556	8.559	0.0000
2025/11/11	2037	05/02/2026	9.65 Put	Bond Future	501.1500	0.5012	577.4200	0.5774	15.219	0.0000
2025/11/11	2037	05/02/2026	10.10 Call	Bond Future	5475.1100	5.4751	5168.9100	5.1689	5.593	0.0000
2025/11/11	2037	05/02/2026	10.10 Put	Bond Future	174.5400	0.1745	202.5300	0.2025	16.036	0.0000
2025/11/11	2037	07/05/2026	9.00 Put	Bond Future	3030.5800	3.0306	3262.6500	3.2627	7.658	0.0000
2025/11/11	2037	07/05/2026	9.00 Call	Bond Future	878.3600	0.8784	770.1600	0.7702	12.318	0.0000
2025/11/11	2037	07/05/2026	9.49 Put	Bond Future	1531.5000	1.5315	1669.5300	1.6695	9.013	0.0000
2025/11/11	2037	07/05/2026	9.49 Call	Bond Future	2558.1500	2.5582	2355.9100	2.3559	7.906	0.0000
2025/11/11	2037	07/05/2026	10.06 Call	Bond Future	5249.5400	5.2495	4977.1000	4.9771	5.190	0.0000
2025/11/11	2037	07/05/2026	10.06 Put	Bond Future	699.8900	0.6999	767.7200	0.7677	9.692	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,970
0
1,970
115,716
0
0
0
0
0
0
0
0
0
0
0
1,030
0
1,030
0
11,500
0
11,500
0
1,500
0
1,500
0
1,500

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	
2025/11/11	2037	07/05/2026	12.40 Call	Bond Future	17266.1900	17.2662	16927.3200	16.9273	1.963	0.0000	0.0000
2025/11/11	2037	07/05/2026	12.40 Put	Bond Future	11.2500	0.0113	12.6500	0.0127	12.444	0.0000	0.0000
2025/11/11	2037	07/05/2026	10.95 Put	Bond Future	219.2800	0.2193	240.9300	0.2409	9.873	0.0000	0.0000
2025/11/11	2037	07/05/2026	10.95 Call	Bond Future	9917.9400	9.9179	9599.3200	9.5993	3.213	0.0000	0.0000
2025/11/11	2037	07/05/2026		Bond Future	9.3293	96.8026	9.3823	96.4623	0.568	0.0000	0.0000
2025/11/11	2037	07/05/2026	11.32 Call	Bond Future	11853.8200	11.8538	11526.7700	11.5268	2.759	0.0000	0.0000
2025/11/11	2037	07/05/2026	11.32 Put	Bond Future	133.1200	0.1331	146.3400	0.1463	9.931	0.0000	0.0000
2025/11/11	2037	06/08/2026		Bond Future	9.4091	94.2996	9.4642	93.9534	0.585	0.0000	0.0000
2025/11/11	2037	06/08/2026	11.71 Call	Bond Future	13292.9600	13.2930	12962.3700	12.9624	2.487	0.0000	0.0000
2025/11/11	2037	06/08/2026	11.71 Put	Bond Future	180.2800	0.1803	195.8900	0.1959	8.659	0.0000	0.0000
2025/11/11	2037	06/08/2026	11.30 Call	Bond Future	11271.9100	11.2719	10951.0900	10.9511	2.846	0.0000	0.0000
2025/11/11	2037	06/08/2026	11.30 Put	Bond Future	304.7400	0.3047	330.1200	0.3301	8.328	0.0000	0.0000
2025/11/11	2037	06/08/2026	10.70 Call	Bond Future	8237.5200	8.2375	7937.4800	7.9375	3.642	0.0000	0.0000
2025/11/11	2037	06/08/2026	10.70 Put	Bond Future	553.0500	0.5531	599.2100	0.5992	8.346	0.0000	0.0000
2025/11/11	2037	06/08/2026	10.02 Put	Bond Future	1134.7400	1.1347	1227.0900	1.2271	8.138	0.0000	0.0000
2025/11/11	2037	06/08/2026	10.02 Call	Bond Future	4881.6200	4.8816	4627.7700	4.6278	5.200	0.0000	0.0000
2025/11/11	2037	05/11/2026		Bond Future	9.4881	95.9544	9.5453	95.6024	0.602	0.0000	0.0000
2025/11/11	2037	05/11/2026	10.62 Call	Bond Future	7632.7400	7.6327	7348.7200	7.3487	3.721	0.0000	0.0000
2025/11/11	2037	05/11/2026	10.62 Put	Bond Future	975.9600	0.9760	1043.9600	1.0440	6.967	0.0000	0.0000
2025/11/11	2037	05/11/2026	10.83 Call	Bond Future	8636.6700	8.6367	8341.8000	8.3418	3.414	0.0000	0.0000
2025/11/11	2037	05/11/2026	10.83 Put	Bond Future	815.5900	0.8156	872.7400	0.8727	7.007	0.0000	0.0000
2025/11/11	2037	05/11/2026	10.23 Call	Bond Future	5804.6700	5.8047	5546.4900	5.5465	4.448	0.0000	0.0000
2025/11/11	2037	05/11/2026	10.23 Put	Bond Future	1367.4800	1.3675	1461.3200	1.4613	6.862	0.0000	0.0000
2025/11/11	2037	05/11/2026	9.46 Put	Bond Future	2765.8200	2.7658	2940.5400	2.9405	6.317	0.0000	0.0000
2025/11/11	2037	05/11/2026	9.46 Call	Bond Future	2591.8100	2.5918	2414.5100	2.4145	6.841	0.0000	0.0000
2025/11/11	2037	04/02/2027		Bond Future	9.5831	93.3474	9.6424	92.9896	0.620	0.0000	0.0000
2025/11/11	2037	04/02/2027	9.51 Call	Bond Future	2826.4800	2.8265	2650.0500	2.6501	6.242	0.0000	0.0000
2025/11/11	2037	04/02/2027	9.51 Put	Bond Future	3269.2200	3.2692	3450.5700	3.4506	5.547	0.0000	0.0000
2025/11/11	2038	06/11/2025		Bond Future	143.8800	143.8800	143.8800	143.8800	0.000	0.0000	0.0000
2025/11/11	2038	05/02/2026		Bond Future	147.7084	147.7084	147.5417	147.5417	0.113	0.0000	0.0000
2025/11/11	2038	05/02/2026	143.20 Call	Bond Future	4508.4200	4.5084	4341.7400	4.3417	3.697	0.0000	0.0000
2025/11/11	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2038	07/05/2026		Bond Future	150.4487	150.4487	150.2789	150.2789	0.113	0.0000	0.0000
2025/11/11	2038	07/05/2026	144.53 Call	Bond Future	5918.6700	5.9187	5748.8800	5.7489	2.869	0.0000	0.0000
2025/11/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2038	06/08/2026		Bond Future	151.0108	151.0108	150.8382	150.8382	0.114	0.0000	0.0000
2025/11/11	2038	06/08/2026	144.72 Call	Bond Future	6290.7900	6.2908	6118.2300	6.1182	2.743	0.0000	0.0000
2025/11/11	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
142
0
142
87,488
0
0
2,539
0
0
0
2,541
0
2,541
0
2,541
0
0
0
0
4,490
0
4,490
0
4,490
0
0
0
0
2,762
0
0
440
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
2025/11/11	2038	05/11/2026		Bond Future	153.6983	153.6983	153.5231	0.114	0.0000	0.0000
2025/11/11	2038	05/11/2026	146.31 Call	Bond Future	7388.2700	7.3883	7213.0900	7.2131	2.371	0.0000
2025/11/11	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/11	2038	04/02/2027		Bond Future	154.1452	154.1452	153.9668	153.9668	0.116	0.0000
2025/11/11	2038	04/02/2027	153.83 Call	Bond Future	315.2400	0.3152	136.7500	0.1368	56.620	0.0000
2025/11/11	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/11	2040	06/11/2025		Bond Future	11.8400	83.1735	11.8400	83.1735	0.000	0.0000
2025/11/11	2040	05/02/2026		Bond Future	9.6197	95.5349	9.6499	95.3135	0.314	0.0000
2025/11/11	2040	05/02/2026	11.49 Call	Bond Future	12431.0900	12.4311	12210.9000	12.2109	1.771	0.0000
2025/11/11	2040	05/02/2026	11.49 Put	Bond Future	16.6000	0.0166	17.7900	0.0178	7.169	0.0000
2025/11/11	2040	05/02/2026	10.35 Put	Bond Future	218.1700	0.2182	237.6100	0.2376	8.910	0.0000
2025/11/11	2040	05/02/2026	10.35 Call	Bond Future	5369.2000	5.3692	5167.2600	5.1673	3.761	0.0000
2025/11/11	2040	05/02/2026	10.75 Call	Bond Future	7888.5200	7.8885	7674.4400	7.6744	2.714	0.0000
2025/11/11	2040	05/02/2026	10.75 Put	Bond Future	86.1600	0.0862	93.4600	0.0935	8.473	0.0000
2025/11/11	2040	05/02/2026	11.15 Call	Bond Future	10375.2900	10.3753	10156.6100	10.1566	2.108	0.0000
2025/11/11	2040	05/02/2026	11.15 Put	Bond Future	34.2400	0.0342	36.9400	0.0369	7.886	0.0000
2025/11/11	2040	05/02/2026	13.23 Call	Bond Future	21928.2000	21.9282	21706.8200	21.7068	1.010	0.0000
2025/11/11	2040	05/02/2026	13.23 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/11/11	2040	05/02/2026	11.82 Put	Bond Future	7.6800	0.0077	8.1900	0.0082	6.641	0.0000
2025/11/11	2040	05/02/2026	11.82 Call	Bond Future	14363.6500	14.3637	14142.7800	14.1428	1.538	0.0000
2025/11/11	2040	05/02/2026	9.80 Put	Bond Future	844.5400	0.8445	916.4300	0.9164	8.512	0.0000
2025/11/11	2040	05/02/2026	9.80 Call	Bond Future	2155.2800	2.1553	2005.7900	2.0058	6.936	0.0000
2025/11/11	2040	05/02/2026	10.24 Call	Bond Future	4686.6200	4.6866	4490.7400	4.4907	4.180	0.0000
2025/11/11	2040	05/02/2026	10.24 Put	Bond Future	285.2300	0.2852	310.7300	0.3107	8.940	0.0000
2025/11/11	2040	07/05/2026	12.53 Call	Bond Future	17687.7500	17.6878	17463.8000	17.4638	1.266	0.0000
2025/11/11	2040	07/05/2026	12.53 Put	Bond Future	24.9700	0.0250	26.4300	0.0264	5.847	0.0000
2025/11/11	2040	07/05/2026	12.03 Call	Bond Future	14998.5400	14.9985	14777.2600	14.7773	1.475	0.0000
2025/11/11	2040	07/05/2026	12.03 Put	Bond Future	76.4200	0.0764	80.5500	0.0806	5.404	0.0000
2025/11/11	2040	07/05/2026	11.12 Put	Bond Future	289.1300	0.2891	304.9500	0.3050	5.472	0.0000
2025/11/11	2040	07/05/2026	11.12 Call	Bond Future	9838.2500	9.8383	9628.6600	9.6287	2.130	0.0000
2025/11/11	2040	07/05/2026	12.22 Call	Bond Future	16031.0600	16.0311	15808.4700	15.8085	1.388	0.0000
2025/11/11	2040	07/05/2026	12.22 Put	Bond Future	50.6000	0.0506	53.4200	0.0534	5.573	0.0000
2025/11/11	2040	07/05/2026	11.72 Call	Bond Future	13290.3600	13.2904	13072.2500	13.0723	1.641	0.0000
2025/11/11	2040	07/05/2026	11.72 Put	Bond Future	140.9300	0.1409	148.2300	0.1482	5.180	0.0000
2025/11/11	2040	07/05/2026	10.70 Put	Bond Future	502.7000	0.5027	530.6700	0.5307	5.564	0.0000
2025/11/11	2040	07/05/2026	10.70 Call	Bond Future	7391.3300	7.3913	7193.8900	7.1939	2.671	0.0000
2025/11/11	2040	07/05/2026		Bond Future	9.6933	97.2842	9.7245	97.0587	0.322	0.0000
2025/11/11	2040	07/05/2026	11.67 Call	Bond Future	13007.1700	13.0072	12789.5300	12.7895	1.673	0.0000

0
0
0
0
0
0
0
0
76,827
0
0
0
680
0
8,180
0
680
0
475
0
475
0
14,000
0
14,000
0
0
0
0
0
0
0
0
1,460
0
1,460
0
1,460
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
2025/11/11	2040	07/05/2026	11.67 Put	Bond Future	149.1200	0.1491	156.8900	0.1569	5.211	0.0000
2025/11/11	2040	06/08/2026		Bond Future	9.7767	94.5392	9.8091	94.3101	0.331	0.0000
2025/11/11	2040	06/08/2026	12.19 Call	Bond Future	15281.9300	15.2819	15060.9800	15.0610	1.446	0.0000
2025/11/11	2040	06/08/2026	12.19 Put	Bond Future	176.5400	0.1765	184.7800	0.1848	4.667	0.0000
2025/11/11	2040	05/11/2026		Bond Future	9.8587	96.1981	9.8921	95.9651	0.339	0.0000
2025/11/11	2040	05/11/2026	11.06 Call	Bond Future	8859.2800	8.8593	8665.7400	8.6657	2.185	0.0000
2025/11/11	2040	05/11/2026	11.06 Put	Bond Future	986.7900	0.9868	1026.2500	1.0263	3.999	0.0000
2025/11/11	2040	05/11/2026	11.27 Call	Bond Future	9976.0100	9.9760	9776.0100	9.7760	2.005	0.0000
2025/11/11	2040	05/11/2026	11.27 Put	Bond Future	825.9900	0.8260	858.9900	0.8590	3.995	0.0000
2025/11/11	2040	05/11/2026	10.67 Call	Bond Future	6804.3500	6.8044	6626.4600	6.6265	2.614	0.0000
2025/11/11	2040	05/11/2026	10.67 Put	Bond Future	1379.7300	1.3797	1434.8400	1.4348	3.994	0.0000
2025/11/11	2040	05/11/2026	9.91 Put	Bond Future	2804.7000	2.8047	2910.4600	2.9105	3.771	0.0000
2025/11/11	2040	05/11/2026	9.91 Call	Bond Future	3161.9500	3.1620	3034.7100	3.0347	4.024	0.0000
2025/11/11	2040	04/02/2027		Bond Future	9.9551	93.3445	9.9897	93.1078	0.348	0.0000
2025/11/11	2040	04/02/2027	9.93 Call	Bond Future	3303.1600	3.3032	3180.0200	3.1800	3.728	0.0000
2025/11/11	2040	04/02/2027	9.93 Put	Bond Future	3475.0900	3.4751	3588.5800	3.5886	3.266	0.0000
2025/11/11	2043	06/11/2025		Bond Future	110.4300	110.4300	110.4300	110.4300	0.000	0.0000
2025/11/11	2043	05/02/2026		Bond Future	114.2135	114.2135	114.2016	114.2016	0.010	0.0000
2025/11/11	2043	05/02/2026	109.66 Call	Bond Future	4601.8186	4.6018	4589.0257	4.5890	0.278	0.0000
2025/11/11	2043	05/02/2026	109.66 Put	Bond Future	48.3686	0.0484	47.4457	0.0474	1.908	0.0000
2025/11/11	2043	07/05/2026		Bond Future	116.3322	116.3322	116.3202	116.3202	0.010	0.0000
2025/11/11	2043	07/05/2026	111.70 Call	Bond Future	4880.7223	4.8807	4867.8875	4.8679	0.263	0.0000
2025/11/11	2043	07/05/2026	111.70 Put	Bond Future	248.5323	0.2485	247.6575	0.2477	0.352	0.0000
2025/11/11	2043	06/08/2026		Bond Future	115.6105	115.6105	115.5987	115.5987	0.010	0.0000
2025/11/11	2043	06/08/2026	110.88 Call	Bond Future	5190.5956	5.1906	5178.3486	5.1783	0.236	0.0000
2025/11/11	2043	06/08/2026	110.88 Put	Bond Future	460.0756	0.4601	459.6786	0.4597	0.086	0.0000
2025/11/11	2043	05/11/2026		Bond Future	117.6669	117.6669	117.6551	117.6551	0.010	0.0000
2025/11/11	2043	05/11/2026	112.84 Call	Bond Future	5495.5558	5.4956	5483.7752	5.4838	0.214	0.0000
2025/11/11	2043	05/11/2026	112.84 Put	Bond Future	668.6658	0.6687	668.6952	0.6687	0.004	0.0000
2025/11/11	2043	04/02/2027		Bond Future	116.8185	116.8185	116.8060	116.8060	0.011	0.0000
2025/11/11	2043	04/02/2027	117.63 Call	Bond Future	2311.2076	2.3112	2302.4886	2.3025	0.377	0.0000
2025/11/11	2043	04/02/2027	117.63 Put	Bond Future	3122.7576	3.1228	3126.4486	3.1264	0.118	0.0000
2025/11/11	2044	06/11/2025		Bond Future	11.8800	79.2888	11.8800	79.2888	0.000	0.0000
2025/11/11	2044	05/02/2026		Bond Future	9.8648	90.9376	9.8898	90.7446	0.253	0.0000
2025/11/11	2044	05/02/2026	11.56 Call	Bond Future	11811.4900	11.8115	11619.8600	11.6199	1.622	0.0000
2025/11/11	2044	05/02/2026	11.56 Put	Bond Future	26.5300	0.0265	27.9700	0.0280	5.428	0.0000
2025/11/11	2044	05/02/2026	10.90 Put	Bond Future	113.7000	0.1137	121.1700	0.1212	6.570	0.0000
2025/11/11	2044	05/02/2026	10.90 Call	Bond Future	7612.1500	7.6122	7426.5500	7.4266	2.438	0.0000

11/11/2025 6:20:05 PM

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
2025/11/11	2044	05/02/2026	10.07 Put	Bond Future	834.1100	0.8341	891.5700	0.8916	6.889	0.0000
2025/11/11	2044	05/02/2026	10.07 Call	Bond Future	2401.5200	2.4015	2265.9100	2.2659	5.647	0.0000
2025/11/11	2044	05/02/2026	11.45 Call	Bond Future	11128.5600	11.1286	10937.3700	10.9374	1.718	0.0000
2025/11/11	2044	05/02/2026	11.45 Put	Bond Future	33.3900	0.0334	35.2700	0.0353	5.630	0.0000
2025/11/11	2044	05/02/2026	11.25 Call	Bond Future	9867.7800	9.8678	9677.8200	9.6778	1.925	0.0000
2025/11/11	2044	05/02/2026	11.25 Put	Bond Future	51.5600	0.0516	54.6700	0.0547	6.032	0.0000
2025/11/11	2044	05/02/2026	11.50 Call	Bond Future	11439.9300	11.4399	11248.5300	11.2485	1.673	0.0000
2025/11/11	2044	05/02/2026	11.50 Put	Bond Future	30.0400	0.0300	31.7100	0.0317	5.559	0.0000
2025/11/11	2044	07/05/2026		Bond Future	9.9382	92.6027	9.9640	92.4061	0.260	0.0000
2025/11/11	2044	07/05/2026	11.80 Call	Bond Future	12836.5000	12.8365	12647.4700	12.6475	1.473	0.0000
2025/11/11	2044	07/05/2026	11.80 Put	Bond Future	185.5400	0.1855	193.1000	0.1931	4.075	0.0000
2025/11/11	2044	06/08/2026		Bond Future	10.0205	89.8981	10.0471	89.6982	0.266	0.0000
2025/11/11	2044	06/08/2026	12.42 Call	Bond Future	15769.6000	15.7696	15576.9400	15.5769	1.222	0.0000
2025/11/11	2044	06/08/2026	12.42 Put	Bond Future	201.0400	0.2010	208.3100	0.2083	3.616	0.0000
2025/11/11	2044	05/11/2026		Bond Future	10.1008	91.4754	10.1283	91.2722	0.272	0.0000
2025/11/11	2044	05/11/2026	11.34 Call	Bond Future	9519.3400	9.5193	9348.6200	9.3486	1.793	0.0000
2025/11/11	2044	05/11/2026	11.34 Put	Bond Future	1016.9300	1.0169	1049.4600	1.0495	3.199	0.0000
2025/11/11	2044	04/02/2027		Bond Future	10.1941	88.6658	10.2225	88.4593	0.278	0.0000
2025/11/11	2044	04/02/2027	10.18 Call	Bond Future	3545.7800	3.5458	3436.2800	3.4363	3.088	0.0000
2025/11/11	2044	04/02/2027	10.18 Put	Bond Future	3648.9100	3.6489	3745.8300	3.7458	2.656	0.0000
2025/11/11	2046	06/11/2025		Bond Future	125.4100	125.4100	125.4100	125.4100	0.000	0.0000
2025/11/11	2046	05/02/2026		Bond Future	128.6016	128.6016	128.4011	128.4011	0.156	0.0000
2025/11/11	2046	05/02/2026	121.65 Call	Bond Future	6951.5700	6.9516	6751.1300	6.7511	2.883	0.0000
2025/11/11	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	2046	07/05/2026		Bond Future	128.6892	128.6892	128.4853	128.4853	0.158	0.0000
2025/11/11	2046	07/05/2026	124.95 Call	Bond Future	3739.2400	3.7392	3535.3300	3.5353	5.453	0.0000
2025/11/11	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	2046	06/08/2026		Bond Future	131.0560	131.0560	130.8486	130.8486	0.158	0.0000
2025/11/11	2046	06/08/2026	122.38 Call	Bond Future	8675.9500	8.6760	8468.5800	8.4686	2.390	0.0000
2025/11/11	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	2046	05/11/2026		Bond Future	131.0543	131.0543	130.8437	130.8437	0.161	0.0000
2025/11/11	2046	05/11/2026	125.48 Call	Bond Future	5574.2800	5.5743	5363.7300	5.3637	3.777	0.0000
2025/11/11	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	2046	04/02/2027		Bond Future	133.3404	133.3404	133.1265	133.1265	0.160	0.0000
2025/11/11	2046	04/02/2027	131.09 Call	Bond Future	2250.3600	2.2504	2036.4600	2.0365	9.505	0.0000
2025/11/11	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	2050	06/11/2025		Bond Future	124.4200	124.4200	124.4200	124.4200	0.000	0.0000
2025/11/11	2050	05/02/2026		Bond Future	127.9443	127.9443	127.6110	127.6110	0.260	0.0000

0
9,000
0
9,000
0
4,500
0
4,500
69,649
0
0
7,681
0
0
0
0
0
0
0
0
0
0
12,410
0
0
5,789
0
0
0
0
0
0
0
0
0
0
0
0
0
0
11,798

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	
2025/11/11	2050	05/02/2026	122.82 Call	Bond Future	5124.2500	5.1243	4790.9900	4.7910	6.504	0.0000	0.0000
2025/11/11	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2050	07/05/2026		Bond Future	130.3178	130.3178	129.9785	129.9785	0.260	0.0000	0.0000
2025/11/11	2050	07/05/2026	124.07 Call	Bond Future	6247.8400	6.2478	5908.5000	5.9085	5.431	0.0000	0.0000
2025/11/11	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2050	06/08/2026		Bond Future	130.2580	130.2580	129.9125	129.9125	0.265	0.0000	0.0000
2025/11/11	2050	06/08/2026	123.27 Call	Bond Future	6987.9900	6.9880	6642.4600	6.6425	4.945	0.0000	0.0000
2025/11/11	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2050	05/11/2026		Bond Future	132.5760	132.5760	132.2247	132.2247	0.265	0.0000	0.0000
2025/11/11	2050	05/11/2026	123.84 Call	Bond Future	8736.0400	8.7360	8384.7400	8.3847	4.021	0.0000	0.0000
2025/11/11	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	2050	04/02/2027		Bond Future	132.3980	132.3980	132.0407	132.0407	0.270	0.0000	0.0000
2025/11/11	2050	04/02/2027	132.39 Call	Bond Future	8.0400	0.0080	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/11	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	349.3000	0.3493	100.000	0.0000	0.0000
2025/11/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	1223.2940	0.000	0.0000	0.0000
2025/11/11	AL37	05/02/2026		Index Future	1245.9720	1245.9720	1243.6060	1243.6060	0.190	0.0000	0.0000
2025/11/11	AL37	07/05/2026		Index Future	1268.7880	1268.7880	1266.3780	1266.3780	0.190	0.0000	0.0000
2025/11/11	AL37	06/08/2026		Index Future	1291.5910	1291.5910	1289.1410	1289.1410	0.190	0.0000	0.0000
2025/11/11	AL37	05/11/2026		Index Future	1314.5670	1314.5670	1312.0770	1312.0770	0.189	0.0000	0.0000
2025/11/11	AL37	04/02/2027		Index Future	1337.2590	1337.2590	1334.7310	1334.7310	0.189	0.0000	0.0000
2025/11/11	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	1546.4640	0.000	0.0000	0.0000
2025/11/11	AL7T	05/02/2026		Index Future	1574.3430	1574.3430	1569.2080	1569.2080	0.326	0.0000	0.0000
2025/11/11	AL7T	07/05/2026		Index Future	1603.1710	1603.1710	1597.9430	1597.9430	0.326	0.0000	0.0000
2025/11/11	AL7T	06/08/2026		Index Future	1631.9830	1631.9830	1626.6650	1626.6650	0.326	0.0000	0.0000
2025/11/11	AL7T	05/11/2026		Index Future	1661.0150	1661.0150	1655.6060	1655.6060	0.326	0.0000	0.0000
2025/11/11	AL7T	04/02/2027		Index Future	1689.6880	1689.6880	1684.1910	1684.1910	0.325	0.0000	0.0000
2025/11/11	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	1301.1010	0.000	0.0000	0.0000
2025/11/11	ALBI	05/02/2026		Index Future	1372.1980	1372.1980	1369.0840	1369.0840	0.227	0.0000	0.0000
2025/11/11	ALBI	07/05/2026		Index Future	1397.3250	1397.3250	1394.1530	1394.1530	0.227	0.0000	0.0000
2025/11/11	ALBI	06/08/2026		Index Future	1422.4380	1422.4380	1419.2130	1419.2130	0.227	0.0000	0.0000
2025/11/11	ALBI	05/11/2026		Index Future	1447.7420	1447.7420	1444.4630	1444.4630	0.226	0.0000	0.0000
2025/11/11	ALBI	04/02/2027		Index Future	1472.7340	1472.7340	1469.4030	1469.4030	0.226	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
2025/11/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/11	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/11	ES33	06/11/2025		Bond Future	12.0100	78.6502	12.0100	78.6502	0.000	0.0000	0.0000
2025/11/11	ES33	05/02/2026		Bond Future	9.3917	92.9467	9.4429	92.6912	0.545	0.0000	0.0000
2025/11/11	ES33	05/02/2026	11.49 Call	Bond Future	9751.2400	9.7512	9495.7700	9.4958	2.620	0.0000	0.0000
2025/11/11	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES33	07/05/2026		Bond Future	9.4762	90.8766	9.5298	90.6164	0.566	0.0000	0.0000
2025/11/11	ES33	07/05/2026	11.69 Call	Bond Future	9996.0300	9.9960	9735.8600	9.7359	2.603	0.0000	0.0000
2025/11/11	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES33	06/08/2026		Bond Future	9.5726	92.5473	9.6288	92.2825	0.586	0.0000	0.0000
2025/11/11	ES33	06/08/2026	12.02 Call	Bond Future	10678.6100	10.6786	10413.8900	10.4139	2.479	0.0000	0.0000
2025/11/11	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES33	05/11/2026		Bond Future	9.6824	90.4009	9.7412	90.1318	0.607	0.0000	0.0000
2025/11/11	ES33	05/11/2026	10.83 Call	Bond Future	5072.5500	5.0726	4803.4000	4.8034	5.306	0.0000	0.0000
2025/11/11	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES33	04/02/2027		Bond Future	9.8172	91.9747	9.8790	91.7012	0.629	0.0000	0.0000
2025/11/11	ES33	04/02/2027	9.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES33	04/02/2027	9.70 Put	Bond Future	521.8200	0.5218	795.3500	0.7954	52.418	0.0000	0.0000
2025/11/11	ES42	06/11/2025		Bond Future	12.3900	73.3339	12.3900	73.3339	0.000	0.0000	0.0000
2025/11/11	ES42	05/02/2026		Bond Future	9.9741	90.7710	9.9990	90.5903	0.250	0.0000	0.0000
2025/11/11	ES42	05/02/2026	11.85 Call	Bond Future	12171.2800	12.1713	11990.6000	11.9906	1.484	0.0000	0.0000
2025/11/11	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES42	07/05/2026		Bond Future	10.0500	88.1902	10.0758	88.0062	0.257	0.0000	0.0000
2025/11/11	ES42	07/05/2026	12.20 Call	Bond Future	13548.7800	13.5488	13364.7700	13.3648	1.358	0.0000	0.0000
2025/11/11	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES42	06/08/2026		Bond Future	10.1320	89.8108	10.1586	89.6237	0.263	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	
2025/11/11	ES42	06/08/2026	12.65 Call	Bond Future	15336.4500	15.3365	15149.3200	15.1493	1.220	0.0000	0.0000
2025/11/11	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES42	05/11/2026		Bond Future	10.2196	87.1443	10.2471	86.9541	0.269	0.0000	0.0000
2025/11/11	ES42	05/11/2026	11.66 Call	Bond Future	9179.5300	9.1795	8989.3100	8.9893	2.072	0.0000	0.0000
2025/11/11	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES42	04/02/2027		Bond Future	10.3194	88.6593	10.3479	88.4660	0.275	0.0000	0.0000
2025/11/11	ES42	04/02/2027	10.29 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	ES42	04/02/2027	10.29 Put	Bond Future	200.6300	0.2006	393.8700	0.3939	96.317	0.0000	0.0000
2025/11/11	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000	0.0000
2025/11/11	GOVI	05/02/2026		GOVI	1352.2030	1352.2030	1349.1970	1349.1970	0.222	0.0000	0.0000
2025/11/11	GOVI	05/02/2026	1,150. Call 00	GOVI	2022030.0000	202.2030	1991970.0000	199.1970	1.487	0.0000	0.0000
2025/11/11	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	GOVI	07/05/2026		GOVI	1376.9630	1376.9630	1373.9030	1373.9030	0.222	0.0000	0.0000
2025/11/11	GOVI	07/05/2026	1,177. Call 00	GOVI	1999630.0000	199.9630	1969030.0000	196.9030	1.530	0.0000	0.0000
2025/11/11	GOVI	06/08/2026		GOVI	1401.7100	1401.7100	1398.5990	1398.5990	0.222	0.0000	0.0000
2025/11/11	GOVI	06/08/2026	1,189. Call 00	GOVI	2127100.0000	212.7100	2095990.0000	209.5990	1.463	0.0000	0.0000
2025/11/11	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	GOVI	05/11/2026		GOVI	1426.6450	1426.6450	1423.4820	1423.4820	0.222	0.0000	0.0000
2025/11/11	GOVI	05/11/2026	1,277. Call 00	GOVI	1496450.0000	149.6450	1464820.0000	146.4820	2.114	0.0000	0.0000
2025/11/11	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	GOVI	04/02/2027		GOVI	1451.2730	1451.2730	1448.0590	1448.0590	0.221	0.0000	0.0000
2025/11/11	GOVI	04/02/2027	1,369. Call 00	GOVI	822730.0000	82.2730	790590.0000	79.0590	3.907	0.0000	0.0000
2025/11/11	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/11	I258	06/11/2025		Bond Future	112.3900	112.3900	112.3900	112.3900	0.000	0.0000	0.0000
2025/11/11	I258	05/02/2026		Bond Future	116.0964	116.0964	116.0843	116.0843	0.010	0.0000	0.0000
2025/11/11	I258	05/02/2026	111.65 Call	Bond Future	4686.9550	4.6870	4671.7823	4.6718	0.324	0.0000	0.0000
2025/11/11	I258	05/02/2026	111.65 Put	Bond Future	240.5950	0.2406	237.4723	0.2375	1.298	0.0000	0.0000
2025/11/11	I258	07/05/2026		Bond Future	118.2501	118.2501	118.2379	118.2379	0.010	0.0000	0.0000
2025/11/11	I258	07/05/2026	113.73 Call	Bond Future	5264.0516	5.2641	5249.5482	5.2495	0.276	0.0000	0.0000
2025/11/11	I258	07/05/2026	113.73 Put	Bond Future	743.9916	0.7440	741.6982	0.7417	0.308	0.0000	0.0000
2025/11/11	I258	06/08/2026		Bond Future	117.5637	117.5637	117.5516	117.5516	0.010	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	
2025/11/11	I258	06/08/2026	112.95 Call	Bond Future	5795.0916	5.7951	5781.6172	5.7816	0.233	0.0000	0.0000
2025/11/11	I258	06/08/2026	112.95 Put	Bond Future	1181.3916	1.1814	1179.9972	1.1800	0.118	0.0000	0.0000
2025/11/11	I258	05/11/2026		Bond Future	119.6550	119.6550	119.6428	119.6428	0.010	0.0000	0.0000
2025/11/11	I258	05/11/2026	114.95 Call	Bond Future	6294.4796	6.2945	6281.5495	6.2815	0.205	0.0000	0.0000
2025/11/11	I258	05/11/2026	114.95 Put	Bond Future	1589.4896	1.5895	1588.7995	1.5888	0.043	0.0000	0.0000
2025/11/11	I258	04/02/2027		Bond Future	118.8413	118.8413	118.8284	118.8284	0.011	0.0000	0.0000
2025/11/11	I258	04/02/2027	118.90 Call	Bond Future	3970.5348	3.9705	3959.4724	3.9595	0.279	0.0000	0.0000
2025/11/11	I258	04/02/2027	118.90 Put	Bond Future	4029.2548	4.0293	4031.0824	4.0311	0.045	0.0000	0.0000
2025/11/11	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	403.7680	0.000	0.0000	0.0000
2025/11/11	IGOV	05/02/2026		Index Future	411.0960	411.0960	410.9750	410.9750	0.029	0.0000	0.0000
2025/11/11	IGOV	07/05/2026		Index Future	418.7220	418.7220	418.5990	418.5990	0.029	0.0000	0.0000
2025/11/11	IGOV	06/08/2026		Index Future	426.3450	426.3450	426.2200	426.2200	0.029	0.0000	0.0000
2025/11/11	IGOV	05/11/2026		Index Future	434.0250	434.0250	433.8990	433.8990	0.029	0.0000	0.0000
2025/11/11	IGOV	04/02/2027		Index Future	441.6110	441.6110	441.4840	441.4840	0.029	0.0000	0.0000
2025/11/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/11	R033	06/11/2025		Bond Future	10.3300	99.4554	10.3300	99.4554	0.000	0.0000	0.0000
2025/11/11	R033	05/02/2026		Bond Future	8.4431	111.8520	8.4791	111.6521	0.427	0.0000	0.0000
2025/11/11	R033	05/02/2026	10.49 Call	Bond Future	10726.6900	10.7267	10530.9700	10.5310	1.825	0.0000	0.0000
2025/11/11	R033	05/02/2026	10.49 Put	Bond Future	84.4200	0.0844	88.6000	0.0886	4.951	0.0000	0.0000
2025/11/11	R033	07/05/2026		Bond Future	8.4946	108.8569	8.5325	108.6533	0.446	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
2025/11/11	R033	07/05/2026	10.38 Call	Bond Future	9933.5600	9.9336	9746.0400	1.888	0.0000	0.0000
2025/11/11	R033	07/05/2026	10.38 Put	Bond Future	364.9200	0.3649	380.9700	4.398	0.0000	0.0000
2025/11/11	R033	06/08/2026		Bond Future	8.5568	110.8323	8.5966	110.6252	0.465	0.0000
2025/11/11	R033	06/08/2026	10.25 Call	Bond Future	9234.0700	9.2341	9057.4700	1.912	0.0000	0.0000
2025/11/11	R033	06/08/2026	10.25 Put	Bond Future	856.0700	0.8561	886.5000	0.8865	3.555	0.0000
2025/11/11	R033	05/11/2026		Bond Future	8.6281	107.7381	8.6700	107.5278	0.485	0.0000
2025/11/11	R033	05/11/2026	9.33 Call	Bond Future	5355.8800	5.3559	5210.6400	5.2106	2.712	0.0000
2025/11/11	R033	05/11/2026	9.33 Put	Bond Future	1894.6300	1.8946	1959.7200	1.9597	3.435	0.0000
2025/11/11	R033	04/02/2027		Bond Future	8.7202	109.5893	8.7643	109.3757	0.505	0.0000
2025/11/11	R033	04/02/2027	8.65 Call	Bond Future	3073.0100	3.0730	2964.1800	2.9642	3.541	0.0000
2025/11/11	R033	04/02/2027	8.65 Put	Bond Future	3414.6200	3.4146	3519.3700	3.5194	3.068	0.0000
2025/11/11	R035	06/11/2025		Bond Future	11.2000	88.5110	11.2000	88.5110	0.000	0.0000
2025/11/11	R035	05/02/2026		Bond Future	8.8004	104.4463	8.8570	104.0983	0.642	0.0000
2025/11/11	R035	05/02/2026	10.79 Call	Bond Future	11363.0400	11.3630	11017.0300	11.0170	3.045	0.0000
2025/11/11	R035	05/02/2026	10.79 Put	Bond Future	11.2200	0.0112	13.2300	0.0132	17.914	0.0000
2025/11/11	R035	05/02/2026	11.00 Put	Bond Future	5.0400	0.0050	5.9900	0.0060	18.849	0.0000
2025/11/11	R035	05/02/2026	11.00 Call	Bond Future	12453.9800	12.4540	12106.9100	12.1069	2.787	0.0000
2025/11/11	R035	05/02/2026	11.17 Call	Bond Future	13326.4600	13.3265	12978.9300	12.9789	2.608	0.0000
2025/11/11	R035	05/02/2026	11.17 Put	Bond Future	2.5500	0.0026	3.0400	0.0030	19.216	0.0000
2025/11/11	R035	05/02/2026	10.67 Call	Bond Future	10732.0800	10.7321	10386.8100	10.3868	3.217	0.0000
2025/11/11	R035	05/02/2026	10.67 Put	Bond Future	15.3700	0.0154	18.1200	0.0181	17.892	0.0000
2025/11/11	R035	05/02/2026	10.17 Put	Bond Future	46.8200	0.0468	55.4700	0.0555	18.475	0.0000
2025/11/11	R035	05/02/2026	10.17 Call	Bond Future	8051.5300	8.0515	7712.1600	7.7122	4.215	0.0000
2025/11/11	R035	05/02/2026	10.44 Put	Bond Future	25.3400	0.0253	29.9700	0.0300	18.272	0.0000
2025/11/11	R035	05/02/2026	10.44 Call	Bond Future	9507.8300	9.5078	9164.4400	9.1644	3.612	0.0000
2025/11/11	R035	05/02/2026	10.94 Put	Bond Future	6.3700	0.0064	7.5500	0.0076	18.524	0.0000
2025/11/11	R035	05/02/2026	10.94 Call	Bond Future	12143.6900	12.1437	11796.8500	11.7969	2.856	0.0000
2025/11/11	R035	05/02/2026	12.44 Call	Bond Future	19505.4400	19.5054	19157.4200	19.1574	1.784	0.0000
2025/11/11	R035	05/02/2026	12.44 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/11/11	R035	05/02/2026	9.25 Call	Bond Future	3137.4400	3.1374	2860.7700	2.8608	8.818	0.0000
2025/11/11	R035	05/02/2026	9.25 Put	Bond Future	412.7500	0.4128	484.1000	0.4841	17.286	0.0000
2025/11/11	R035	05/02/2026	8.85 Put	Bond Future	1049.5400	1.0495	1208.6100	1.2086	15.156	0.0000
2025/11/11	R035	05/02/2026	8.85 Call	Bond Future	1354.8600	1.3549	1165.9100	1.1659	13.946	0.0000
2025/11/11	R035	05/02/2026	9.64 Call	Bond Future	5174.2300	5.1742	4856.0600	4.8561	6.149	0.0000
2025/11/11	R035	05/02/2026	9.64 Put	Bond Future	163.9800	0.1640	193.8300	0.1938	18.203	0.0000
2025/11/11	R035	05/02/2026	9.14 Call	Bond Future	2601.4000	2.6014	2343.4700	2.3435	9.915	0.0000
2025/11/11	R035	05/02/2026	9.14 Put	Bond Future	534.3300	0.5343	624.4200	0.6244	16.860	0.0000
2025/11/11	R035	05/02/2026	8.64 Put	Bond Future	1680.3200	1.6803	1903.5900	1.9036	13.287	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
82,559
0
0
0
0
0
0
250
0
250
0
250
0
2,000
0
2,000
0
2,000
0
16,000
0
0
0
350
0
350
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/11	R035	05/02/2026	8.64 Call	Bond Future	684.0600	0.6841	559.3100	0.5593	18.237	0.0000	0.0000
2025/11/11	R035	07/05/2026	8.29 Put	Bond Future	3830.6100	3.8306	4124.0700	4.1241	7.661	0.0000	0.0000
2025/11/11	R035	07/05/2026	8.29 Call	Bond Future	343.3500	0.3434	282.3700	0.2824	17.760	0.0000	0.0000
2025/11/11	R035	07/05/2026	8.79 Put	Bond Future	1803.6200	1.8036	1993.8200	1.9938	10.545	0.0000	0.0000
2025/11/11	R035	07/05/2026	8.79 Call	Bond Future	1408.5600	1.4086	1244.3200	1.2443	11.660	0.0000	0.0000
2025/11/11	R035	07/05/2026	9.20 Call	Bond Future	3002.4600	3.0025	2760.3500	2.7604	8.064	0.0000	0.0000
2025/11/11	R035	07/05/2026	9.20 Put	Bond Future	950.9700	0.9510	1063.3000	1.0633	11.812	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.66 Call	Bond Future	10269.6000	10.2696	9929.5700	9.9296	3.311	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.66 Put	Bond Future	114.2300	0.1142	128.6400	0.1286	12.615	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.16 Call	Bond Future	7712.9400	7.7129	7387.5900	7.3876	4.218	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.16 Put	Bond Future	230.1400	0.2301	259.2300	0.2592	12.640	0.0000	0.0000
2025/11/11	R035	07/05/2026	9.66 Put	Bond Future	475.1000	0.4751	534.1700	0.5342	12.433	0.0000	0.0000
2025/11/11	R035	07/05/2026	9.66 Call	Bond Future	5179.7600	5.1798	4884.3900	4.8844	5.702	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.71 Call	Bond Future	10523.8500	10.5239	10182.8800	10.1829	3.240	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.71 Put	Bond Future	106.8500	0.1069	120.3200	0.1203	12.606	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.21 Call	Bond Future	7968.7400	7.9687	7641.3900	7.6414	4.108	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.21 Put	Bond Future	214.0100	0.2140	241.1000	0.2411	12.658	0.0000	0.0000
2025/11/11	R035	07/05/2026	9.71 Put	Bond Future	441.3200	0.4413	496.3400	0.4963	12.467	0.0000	0.0000
2025/11/11	R035	07/05/2026	9.71 Call	Bond Future	5428.6800	5.4287	5129.2600	5.1293	5.516	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.64 Call	Bond Future	10167.7800	10.1678	9828.1600	9.8282	3.340	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.64 Put	Bond Future	117.3400	0.1173	132.1600	0.1322	12.630	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.14 Call	Bond Future	7610.6900	7.6107	7286.1900	7.2862	4.264	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.14 Put	Bond Future	236.9600	0.2370	266.9000	0.2669	12.635	0.0000	0.0000
2025/11/11	R035	07/05/2026	9.64 Put	Bond Future	489.3000	0.4893	550.0600	0.5501	12.418	0.0000	0.0000
2025/11/11	R035	07/05/2026	9.64 Call	Bond Future	5080.5700	5.0806	4786.8900	4.7869	5.780	0.0000	0.0000
2025/11/11	R035	07/05/2026		Bond Future	8.8553	101.8561	8.9142	101.5017	0.665	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.86 Call	Bond Future	11283.6500	11.2837	10940.2100	10.9402	3.044	0.0000	0.0000
2025/11/11	R035	07/05/2026	10.86 Put	Bond Future	87.7900	0.0878	98.7900	0.0988	12.530	0.0000	0.0000
2025/11/11	R035	06/08/2026		Bond Future	8.9200	103.7049	8.9814	103.3443	0.688	0.0000	0.0000
2025/11/11	R035	06/08/2026	11.06 Call	Bond Future	11806.5800	11.8066	11464.5500	11.4646	2.897	0.0000	0.0000
2025/11/11	R035	06/08/2026	11.06 Put	Bond Future	182.4300	0.1824	200.9700	0.2010	10.163	0.0000	0.0000
2025/11/11	R035	06/08/2026	10.22 Call	Bond Future	7745.3600	7.7454	7430.6800	7.4307	4.063	0.0000	0.0000
2025/11/11	R035	06/08/2026	10.22 Put	Bond Future	460.5700	0.4606	506.4600	0.5065	9.964	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.72 Call	Bond Future	5373.7500	5.3738	5091.5200	5.0915	5.252	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.72 Put	Bond Future	805.8500	0.8059	884.1900	0.8842	9.721	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.22 Put	Bond Future	1434.5800	1.4346	1566.8700	1.5669	9.222	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.22 Call	Bond Future	3180.2800	3.1803	2952.0000	2.9520	7.178	0.0000	0.0000
2025/11/11	R035	06/08/2026	10.13 Call	Bond Future	7313.0200	7.3130	7003.0400	7.0030	4.239	0.0000	0.0000
2025/11/11	R035	06/08/2026	10.13 Put	Bond Future	509.7000	0.5097	560.2900	0.5603	9.925	0.0000	0.0000

350
0
1,000
0
1,000
0
1,000
0
200
0
200
0
200
0
350
0
350
0
350
0
250
0
250
0
250
31,963
0
0
56
0
0
0
250
0
250
0
250
0
200

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	
2025/11/11	R035	06/08/2026	9.63 Call	Bond Future	4960.5300	4.9605	4686.1600	4.6862	5.531	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.63 Put	Bond Future	892.7200	0.8927	978.9200	0.9789	9.656	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.13 Put	Bond Future	1595.0100	1.5950	1739.9400	1.7399	9.086	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.13 Call	Bond Future	2821.1900	2.8212	2605.5500	2.6056	7.644	0.0000	0.0000
2025/11/11	R035	06/08/2026	8.29 Put	Bond Future	4327.1500	4.3272	4613.6000	4.6136	6.620	0.0000	0.0000
2025/11/11	R035	06/08/2026	8.29 Call	Bond Future	527.5900	0.5276	453.4700	0.4535	14.049	0.0000	0.0000
2025/11/11	R035	06/08/2026	8.79 Put	Bond Future	2394.0100	2.3940	2594.6000	2.5946	8.379	0.0000	0.0000
2025/11/11	R035	06/08/2026	8.79 Call	Bond Future	1624.9100	1.6249	1464.9300	1.4649	9.845	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.39 Call	Bond Future	3894.1900	3.8942	3644.6200	3.6446	6.409	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.39 Put	Bond Future	1176.8400	1.1768	1287.8400	1.2878	9.432	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.71 Call	Bond Future	5327.5800	5.3276	5046.1900	5.0462	5.282	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.71 Put	Bond Future	815.0800	0.8151	894.2600	0.8943	9.714	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.21 Call	Bond Future	3139.6800	3.1397	2912.7600	2.9128	7.227	0.0000	0.0000
2025/11/11	R035	06/08/2026	9.21 Put	Bond Future	1451.5200	1.4515	1585.1700	1.5852	9.208	0.0000	0.0000
2025/11/11	R035	06/08/2026	8.71 Put	Bond Future	2636.4500	2.6365	2851.4800	2.8515	8.156	0.0000	0.0000
2025/11/11	R035	06/08/2026	8.71 Call	Bond Future	1390.2600	1.3903	1244.7200	1.2447	10.469	0.0000	0.0000
2025/11/11	R035	05/11/2026	9.80 Call	Bond Future	5563.2900	5.5633	5287.1600	5.2872	4.963	0.0000	0.0000
2025/11/11	R035	05/11/2026	9.80 Put	Bond Future	1078.4700	1.0785	1168.9800	1.1690	8.392	0.0000	0.0000
2025/11/11	R035	05/11/2026	9.30 Call	Bond Future	3493.5500	3.4936	3267.0000	3.2670	6.485	0.0000	0.0000
2025/11/11	R035	05/11/2026	9.30 Put	Bond Future	1762.4700	1.7625	1902.5600	1.9026	7.949	0.0000	0.0000
2025/11/11	R035	05/11/2026	8.80 Put	Bond Future	2907.7800	2.9078	3116.9500	3.1170	7.193	0.0000	0.0000
2025/11/11	R035	05/11/2026	8.80 Call	Bond Future	1780.5400	1.7805	1623.0700	1.6231	8.844	0.0000	0.0000
2025/11/11	R035	05/11/2026		Bond Future	8.9950	101.0261	9.0590	100.6595	0.712	0.0000	0.0000
2025/11/11	R035	05/11/2026	10.03 Call	Bond Future	6582.5200	6.5825	6289.5800	6.2896	4.450	0.0000	0.0000
2025/11/11	R035	05/11/2026	10.03 Put	Bond Future	864.9100	0.8649	938.6100	0.9386	8.521	0.0000	0.0000
2025/11/11	R035	04/02/2027		Bond Future	9.0882	102.7633	9.1551	102.3907	0.736	0.0000	0.0000
2025/11/11	R035	04/02/2027	9.02 Call	Bond Future	2481.1900	2.4812	2299.7400	2.2997	7.313	0.0000	0.0000
2025/11/11	R035	04/02/2027	9.02 Put	Bond Future	2862.8000	2.8628	3053.9700	3.0540	6.678	0.0000	0.0000
2025/11/11	R038	06/11/2025		Bond Future	11.2400	98.8194	11.2400	98.8194	0.000	0.0000	0.0000
2025/11/11	R038	05/02/2026		Bond Future	9.3450	114.9164	9.3960	114.5236	0.546	0.0000	0.0000
2025/11/11	R038	05/02/2026	11.44 Call	Bond Future	14639.0400	14.6390	14247.5800	14.2476	2.674	0.0000	0.0000
2025/11/11	R038	05/02/2026	11.44 Put	Bond Future	7.9600	0.0080	9.2800	0.0093	16.583	0.0000	0.0000
2025/11/11	R038	07/05/2026		Bond Future	9.4152	111.5360	9.4682	111.1360	0.563	0.0000	0.0000
2025/11/11	R038	07/05/2026	11.40 Call	Bond Future	13786.5500	13.7866	13398.0900	13.3981	2.818	0.0000	0.0000
2025/11/11	R038	07/05/2026	11.40 Put	Bond Future	99.8100	0.0998	111.3200	0.1113	11.532	0.0000	0.0000
2025/11/11	R038	06/08/2026		Bond Future	9.4938	113.5599	9.5488	113.1529	0.579	0.0000	0.0000
2025/11/11	R038	06/08/2026	11.77 Call	Bond Future	15409.2400	15.4092	15020.6300	15.0206	2.522	0.0000	0.0000
2025/11/11	R038	06/08/2026	11.77 Put	Bond Future	206.2900	0.2063	224.6000	0.2246	8.876	0.0000	0.0000

0
200
0
200
0
1,000
0
1,000
0
1,000
0
350
0
350
0
350
0
200
0
200
0
200
0
0
0
0
0
0
0
0
0
0
3,763
0
0
2,395
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	
2025/11/11	R038	05/11/2026		Bond Future	9.5788	110.0724	9.6359	109.6586	0.596	0.0000	0.0000
2025/11/11	R038	05/11/2026	10.72 Call	Bond Future	8916.6800	8.9167	8579.5700	8.5796	3.781	0.0000	0.0000
2025/11/11	R038	05/11/2026	10.72 Put	Bond Future	1050.2200	1.0502	1126.8600	1.1269	7.298	0.0000	0.0000
2025/11/11	R038	04/02/2027		Bond Future	9.6789	111.9632	9.7383	111.5427	0.614	0.0000	0.0000
2025/11/11	R038	04/02/2027	9.60 Call	Bond Future	3219.4800	3.2195	3013.6200	3.0136	6.394	0.0000	0.0000
2025/11/11	R038	04/02/2027	9.60 Put	Bond Future	3781.6200	3.7816	3996.3100	3.9963	5.677	0.0000	0.0000
2025/11/11	R053	06/11/2025		Bond Future	11.7600	100.2143	11.7600	100.2143	0.000	0.0000	0.0000
2025/11/11	R053	05/02/2026		Bond Future	9.7017	122.5284	9.7216	122.3097	0.205	0.0000	0.0000
2025/11/11	R053	05/02/2026	11.49 Call	Bond Future	17228.1400	17.2281	17010.5800	17.0106	1.263	0.0000	0.0000
2025/11/11	R053	05/02/2026	11.49 Put	Bond Future	33.5100	0.0335	34.6100	0.0346	3.283	0.0000	0.0000
2025/11/11	R053	07/05/2026		Bond Future	9.7631	118.9104	9.7836	118.6876	0.210	0.0000	0.0000
2025/11/11	R053	07/05/2026	11.69 Call	Bond Future	18382.0000	18.3820	18166.5600	18.1666	1.172	0.0000	0.0000
2025/11/11	R053	07/05/2026	11.69 Put	Bond Future	246.8100	0.2468	254.0800	0.2541	2.946	0.0000	0.0000
2025/11/11	R053	06/08/2026		Bond Future	9.8303	121.0680	9.8515	120.8416	0.215	0.0000	0.0000
2025/11/11	R053	06/08/2026	12.28 Call	Bond Future	22214.7700	22.2148	21995.5000	21.9955	0.987	0.0000	0.0000
2025/11/11	R053	06/08/2026	12.28 Put	Bond Future	258.0100	0.2580	265.1700	0.2652	2.775	0.0000	0.0000
2025/11/11	R053	05/11/2026		Bond Future	9.9013	117.3344	9.9231	117.1043	0.220	0.0000	0.0000
2025/11/11	R053	05/11/2026	11.21 Call	Bond Future	13886.7400	13.8867	13689.7100	13.6897	1.419	0.0000	0.0000
2025/11/11	R053	05/11/2026	11.21 Put	Bond Future	1328.0500	1.3281	1361.1300	1.3611	2.491	0.0000	0.0000
2025/11/11	R053	04/02/2027		Bond Future	9.9827	119.3499	10.0051	119.1162	0.225	0.0000	0.0000
2025/11/11	R053	04/02/2027	9.99 Call	Bond Future	5105.8300	5.1058	4978.7000	4.9787	2.490	0.0000	0.0000
2025/11/11	R053	04/02/2027	9.99 Put	Bond Future	5029.1900	5.0292	5135.7700	5.1358	2.119	0.0000	0.0000
2025/11/11	R186	06/11/2025		Bond Future	8.1300	106.5509	8.1300	106.5509	0.000	0.0000	0.0000
2025/11/11	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/11	R186	05/02/2026	8.43 Call	Bond Future	76.9300	0.0769	76.4900	0.0765	0.572	0.0000	0.0000
2025/11/11	R186	05/02/2026	8.43 Put	Bond Future	76.9300	0.0769	76.4900	0.0765	0.572	0.0000	0.0000
2025/11/11	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/11	R186	07/05/2026	8.69 Call	Bond Future	110.1300	0.1101	109.8200	0.1098	0.281	0.0000	0.0000
2025/11/11	R186	07/05/2026	8.69 Put	Bond Future	110.1300	0.1101	109.8200	0.1098	0.281	0.0000	0.0000
2025/11/11	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/11	R186	06/08/2026	8.57 Call	Bond Future	92.3200	0.0923	92.1500	0.0922	0.184	0.0000	0.0000
2025/11/11	R186	06/08/2026	8.57 Put	Bond Future	92.3200	0.0923	92.1500	0.0922	0.184	0.0000	0.0000
2025/11/11	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/11	R186	05/11/2026	8.12 Call	Bond Future	52.8900	0.0529	52.8200	0.0528	0.132	0.0000	0.0000
2025/11/11	R186	05/11/2026	8.12 Put	Bond Future	52.8900	0.0529	52.8200	0.0528	0.132	0.0000	0.0000
2025/11/11	R202	06/11/2025		Bond Future	275.6400	275.6400	275.6400	275.6400	0.000	0.0000	0.0000
2025/11/11	R202	05/02/2026		Bond Future	284.2165	284.2165	284.0891	284.0891	0.045	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	
2025/11/11	R202	05/02/2026	277.82 Call	Bond Future	6396.5100	6.3965	6269.0800	6.2691	1.992	0.0000	0.0000
2025/11/11	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R202	07/05/2026		Bond Future	289.4892	289.4892	289.3594	289.3594	0.045	0.0000	0.0000
2025/11/11	R202	07/05/2026	277.55 Call	Bond Future	11939.1600	11.9392	11809.3800	11.8094	1.087	0.0000	0.0000
2025/11/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R202	06/08/2026		Bond Future	289.3827	289.3827	289.2510	289.2510	0.045	0.0000	0.0000
2025/11/11	R202	06/08/2026	278.86 Call	Bond Future	10522.6600	10.5227	10391.0000	10.3910	1.251	0.0000	0.0000
2025/11/11	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R202	05/11/2026		Bond Future	294.5331	294.5331	294.3999	294.3999	0.045	0.0000	0.0000
2025/11/11	R202	05/11/2026	280.46 Call	Bond Future	14073.0700	14.0731	13939.9300	13.9399	0.946	0.0000	0.0000
2025/11/11	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R202	04/02/2027		Bond Future	294.1626	294.1626	294.0274	294.0274	0.046	0.0000	0.0000
2025/11/11	R202	04/02/2027	294.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R202	04/02/2027	294.73 Put	Bond Future	567.4400	0.5674	702.5600	0.7026	23.812	0.0000	0.0000
2025/11/11	R209	06/11/2025		Bond Future	11.2700	70.4292	11.2700	70.4292	0.000	0.0000	0.0000
2025/11/11	R209	05/02/2026		Bond Future	9.0646	83.8635	9.1156	83.5713	0.563	0.0000	0.0000
2025/11/11	R209	05/02/2026	10.93 Call	Bond Future	9867.2200	9.8672	9577.3700	9.5774	2.938	0.0000	0.0000
2025/11/11	R209	05/02/2026	10.93 Put	Bond Future	15.5800	0.0156	17.9600	0.0180	15.276	0.0000	0.0000
2025/11/11	R209	07/05/2026		Bond Future	9.1236	82.2477	9.1765	81.9501	0.580	0.0000	0.0000
2025/11/11	R209	07/05/2026	11.07 Call	Bond Future	10179.4400	10.1794	9892.5700	9.8926	2.818	0.0000	0.0000
2025/11/11	R209	07/05/2026	11.07 Put	Bond Future	101.6000	0.1016	112.3000	0.1123	10.531	0.0000	0.0000
2025/11/11	R209	06/08/2026		Bond Future	9.1908	83.7404	9.2457	83.4376	0.597	0.0000	0.0000
2025/11/11	R209	06/08/2026	11.39 Call	Bond Future	11248.4700	11.2485	10960.7600	10.9608	2.558	0.0000	0.0000
2025/11/11	R209	06/08/2026	11.39 Put	Bond Future	174.5400	0.1745	189.6200	0.1896	8.640	0.0000	0.0000
2025/11/11	R209	05/11/2026		Bond Future	9.2641	82.0611	9.3210	81.7532	0.615	0.0000	0.0000
2025/11/11	R209	05/11/2026	10.32 Call	Bond Future	6345.0300	6.3450	6099.0700	6.0991	3.876	0.0000	0.0000
2025/11/11	R209	05/11/2026	10.32 Put	Bond Future	871.0000	0.8710	932.9600	0.9330	7.114	0.0000	0.0000
2025/11/11	R209	04/02/2027		Bond Future	9.3520	83.4722	9.4111	83.1592	0.632	0.0000	0.0000
2025/11/11	R209	04/02/2027	9.28 Call	Bond Future	2432.4500	2.4325	2278.4400	2.2784	6.331	0.0000	0.0000
2025/11/11	R209	04/02/2027	9.28 Put	Bond Future	2815.2900	2.8153	2974.2300	2.9742	5.646	0.0000	0.0000
2025/11/11	R210	06/11/2025		Bond Future	252.1400	252.1400	252.1400	252.1400	0.000	0.0000	0.0000
2025/11/11	R210	05/02/2026		Bond Future	258.7866	258.7866	258.9919	258.9919	0.079	0.0000	0.0000
2025/11/11	R210	05/02/2026	253.10 Call	Bond Future	5686.5800	5.6866	5891.8500	5.8919	3.610	0.0000	0.0000
2025/11/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R210	07/05/2026		Bond Future	260.1039	260.1039	260.3130	260.3130	0.080	0.0000	0.0000
2025/11/11	R210	07/05/2026	255.40 Call	Bond Future	4703.9300	4.7039	4912.9900	4.9130	4.444	0.0000	0.0000
2025/11/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R210	06/08/2026		Bond Future	264.8878	264.8878	265.1014	265.1014	0.081	0.0000	0.0000

0
0
460
0
0
0
0
0
0
0
0
0
0
0
0
0
0
35,218
0
0
6,358
0
0
2,732
0
0
0
0
0
0
0
0
0
0
0
0
0
289
0
0
918
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	
2025/11/11	R210	06/08/2026	259.84 Call	Bond Future	5047.8300	5.0478	5261.4300	5.2614	4.232	0.0000	0.0000
2025/11/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R210	05/11/2026		Bond Future	266.0646	266.0646	266.2830	266.2830	0.082	0.0000	0.0000
2025/11/11	R210	05/11/2026	253.33 Call	Bond Future	12734.6100	12.7346	12952.9700	12.9530	1.715	0.0000	0.0000
2025/11/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R210	04/02/2027		Bond Future	270.7076	270.7076	270.9307	270.9307	0.082	0.0000	0.0000
2025/11/11	R210	04/02/2027	266.03 Call	Bond Future	4677.6200	4.6776	4900.6700	4.9007	4.768	0.0000	0.0000
2025/11/11	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R213	06/11/2025		Bond Future	10.0500	89.0696	10.0500	89.0696	0.000	0.0000	0.0000
2025/11/11	R213	05/02/2026		Bond Future	7.9871	99.1088	8.0342	98.9211	0.590	0.0000	0.0000
2025/11/11	R213	05/02/2026	9.89 Call	Bond Future	7245.8600	7.2459	7059.1700	7.0592	2.577	0.0000	0.0000
2025/11/11	R213	05/02/2026	9.89 Put	Bond Future	7.2200	0.0072	8.2700	0.0083	14.543	0.0000	0.0000
2025/11/11	R213	07/05/2026		Bond Future	8.0201	97.3722	8.0701	97.1810	0.624	0.0000	0.0000
2025/11/11	R213	07/05/2026	9.80 Call	Bond Future	6601.1800	6.6012	6417.7300	6.4177	2.779	0.0000	0.0000
2025/11/11	R213	07/05/2026	9.80 Put	Bond Future	73.7700	0.0738	81.5200	0.0815	10.506	0.0000	0.0000
2025/11/11	R213	06/08/2026		Bond Future	8.0654	99.1397	8.1186	98.9454	0.660	0.0000	0.0000
2025/11/11	R213	06/08/2026	9.69 Call	Bond Future	5912.5900	5.9126	5734.9300	5.7349	3.005	0.0000	0.0000
2025/11/11	R213	06/08/2026	9.69 Put	Bond Future	189.0100	0.1890	205.7200	0.2057	8.841	0.0000	0.0000
2025/11/11	R213	05/11/2026		Bond Future	8.1268	97.3319	8.1835	97.1344	0.698	0.0000	0.0000
2025/11/11	R213	05/11/2026	8.75 Call	Bond Future	2843.1300	2.8431	2701.2600	2.7013	4.990	0.0000	0.0000
2025/11/11	R213	05/11/2026	8.75 Put	Bond Future	700.5600	0.7006	756.2300	0.7562	7.946	0.0000	0.0000
2025/11/11	R213	04/02/2027		Bond Future	8.2156	99.0067	8.2764	98.8061	0.740	0.0000	0.0000
2025/11/11	R213	04/02/2027	8.14 Call	Bond Future	1338.5900	1.3386	1242.8700	1.2429	7.151	0.0000	0.0000
2025/11/11	R213	04/02/2027	8.14 Put	Bond Future	1588.8100	1.5888	1693.6900	1.6937	6.601	0.0000	0.0000
2025/11/11	R214	06/11/2025		Bond Future	11.6400	64.9323	11.6400	64.9323	0.000	0.0000	0.0000
2025/11/11	R214	05/02/2026		Bond Future	9.6268	78.3301	9.6518	78.1693	0.260	0.0000	0.0000
2025/11/11	R214	05/02/2026	11.26 Call	Bond Future	9577.8300	9.5778	9418.3400	9.4183	1.665	0.0000	0.0000
2025/11/11	R214	05/02/2026	11.26 Put	Bond Future	22.8900	0.0229	24.1800	0.0242	5.636	0.0000	0.0000
2025/11/11	R214	07/05/2026		Bond Future	9.6895	76.4666	9.7153	76.3028	0.266	0.0000	0.0000
2025/11/11	R214	07/05/2026	11.53 Call	Bond Future	10667.2000	10.6672	10509.4700	10.5095	1.479	0.0000	0.0000
2025/11/11	R214	07/05/2026	11.53 Put	Bond Future	144.0600	0.1441	150.0800	0.1501	4.179	0.0000	0.0000
2025/11/11	R214	06/08/2026		Bond Future	9.7597	77.8546	9.7863	77.6880	0.272	0.0000	0.0000
2025/11/11	R214	06/08/2026	11.97 Call	Bond Future	12435.7400	12.4357	12276.6500	12.2767	1.279	0.0000	0.0000
2025/11/11	R214	06/08/2026	11.97 Put	Bond Future	207.0000	0.2070	214.4400	0.2144	3.594	0.0000	0.0000
2025/11/11	R214	05/11/2026		Bond Future	9.8365	75.9260	9.8639	75.7568	0.278	0.0000	0.0000
2025/11/11	R214	05/11/2026	10.97 Call	Bond Future	7462.0200	7.4620	7321.7300	7.3217	1.880	0.0000	0.0000
2025/11/11	R214	05/11/2026	10.97 Put	Bond Future	887.0900	0.8871	916.0600	0.9161	3.266	0.0000	0.0000
2025/11/11	R214	04/02/2027		Bond Future	9.9262	77.2318	9.9545	77.0599	0.285	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
4,252
0
0
64,746
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
10,321
0
0
31,017
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
2025/11/11	R214	04/02/2027	9.90 Call	Bond Future	2879.1300	2.8791	2788.8800	3.135	0.0000	0.0000
2025/11/11	R214	04/02/2027	9.90 Put	Bond Future	3038.8400	3.0388	3120.5100	2.688	0.0000	0.0000
2025/11/11	R248	06/11/2025		Bond Future	11.7400	78.2422	11.7400	0.000	0.0000	0.0000
2025/11/11	R248	05/02/2026		Bond Future	9.8281	94.2834	9.8479	0.202	0.0000	0.0000
2025/11/11	R248	05/02/2026	11.46 Call	Bond Future	12005.5300	12.0055	11843.4400	1.350	0.0000	0.0000
2025/11/11	R248	05/02/2026	11.46 Put	Bond Future	29.6200	0.0296	30.7100	0.0307	3.680	0.0000
2025/11/11	R248	05/02/2026	9.50 Put	Bond Future	3142.3800	3.1424	3268.0900	4.000	0.0000	0.0000
2025/11/11	R248	05/02/2026	9.50 Call	Bond Future	369.8900	0.3699	332.4200	0.3324	10.130	0.0000
2025/11/11	R248	05/02/2026	10.00 Put	Bond Future	923.4000	0.9234	973.3800	0.9734	5.413	0.0000
2025/11/11	R248	05/02/2026	10.00 Call	Bond Future	2322.8400	2.3228	2209.6400	2.2096	4.873	0.0000
2025/11/11	R248	05/02/2026	10.48 Call	Bond Future	5400.0600	5.4001	5251.5400	5.2515	2.750	0.0000
2025/11/11	R248	05/02/2026	10.48 Put	Bond Future	274.7300	0.2747	289.3900	0.2894	5.336	0.0000
2025/11/11	R248	05/02/2026	9.65 Put	Bond Future	2238.3100	2.2383	2340.6500	2.3407	4.572	0.0000
2025/11/11	R248	05/02/2026	9.65 Call	Bond Future	750.1300	0.7501	689.2900	0.6893	8.111	0.0000
2025/11/11	R248	07/05/2026		Bond Future	9.8922	91.5706	9.9127	91.4044	0.207	0.0000
2025/11/11	R248	07/05/2026	11.72 Call	Bond Future	13280.7700	13.2808	13120.3900	13.1204	1.208	0.0000
2025/11/11	R248	07/05/2026	11.72 Put	Bond Future	190.5100	0.1905	196.3200	0.1963	3.050	0.0000
2025/11/11	R248	06/08/2026		Bond Future	9.9634	93.2325	9.9845	93.0635	0.211	0.0000
2025/11/11	R248	06/08/2026	12.37 Call	Bond Future	16593.3800	16.5934	16430.1200	16.4301	0.984	0.0000
2025/11/11	R248	06/08/2026	12.37 Put	Bond Future	210.0900	0.2101	215.7900	0.2158	2.713	0.0000
2025/11/11	R248	05/11/2026		Bond Future	10.0404	90.4329	10.0621	90.2612	0.216	0.0000
2025/11/11	R248	05/11/2026	11.31 Call	Bond Future	10322.0900	10.3221	10176.7700	10.1768	1.408	0.0000
2025/11/11	R248	05/11/2026	11.31 Put	Bond Future	1113.9200	1.1139	1140.3100	1.1403	2.369	0.0000
2025/11/11	R248	04/02/2027		Bond Future	10.1296	91.9874	10.1519	91.8130	0.221	0.0000
2025/11/11	R248	04/02/2027	10.11 Call	Bond Future	3665.4600	3.6655	3572.3600	3.5724	2.540	0.0000
2025/11/11	R248	04/02/2027	10.11 Put	Bond Future	3818.2500	3.8183	3899.5300	3.8995	2.129	0.0000
2025/11/11	R2R9	06/11/2025		Bond Future	101.1600	10.7304	101.1600	10.7304	0.000	0.0000
2025/11/11	R2R9	05/02/2026		Bond Future	9.5219	106.2009	9.5728	105.8176	0.535	0.0000
2025/11/11	R2R9	05/02/2026	102.99 Call	Bond Future	93210.3700	93.2104	92827.0900	92.8271	0.411	0.0000
2025/11/11	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	R2R9	07/05/2026		Bond Future	9.5940	103.1663	9.6468	102.7760	0.550	0.0000
2025/11/11	R2R9	07/05/2026	99.91 Call	Bond Future	92316.5900	92.3166	91926.3300	91.9263	0.423	0.0000
2025/11/11	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	R2R9	06/08/2026		Bond Future	9.6743	105.0383	9.7290	104.6413	0.565	0.0000
2025/11/11	R2R9	06/08/2026	101.74 Call	Bond Future	91918.7700	91.9188	91521.7700	91.5218	0.432	0.0000
2025/11/11	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/11	R2R9	05/11/2026		Bond Future	9.7604	101.9053	9.8171	101.5015	0.581	0.0000
2025/11/11	R2R9	05/11/2026	98.56 Call	Bond Future	90935.2500	90.9353	90531.4700	90.5315	0.444	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
2025/11/11	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R2R9	04/02/2027		Bond Future	9.9640	102.9384	9.9197	103.2455	0.444	0.0000	0.0000
2025/11/11	R2R9	04/02/2027	9.89 Call	Bond Future	3225.9300	3.2259	3375.7400	3.3757	4.644	0.0000	0.0000
2025/11/11	R2R9	04/02/2027	9.89 Put	Bond Future	3740.0300	3.7400	3582.7500	3.5828	4.205	0.0000	0.0000
2025/11/11	R4R2	06/11/2025		Bond Future	101.5800	10.9586	101.5800	10.9586	0.000	0.0000	0.0000
2025/11/11	R4R2	05/02/2026		Bond Future	9.7170	106.9663	9.7420	106.7601	0.257	0.0000	0.0000
2025/11/11	R4R2	05/02/2026	103.43 Call	Bond Future	93691.0900	93.6911	93484.8300	93.4848	0.220	0.0000	0.0000
2025/11/11	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R4R2	07/05/2026		Bond Future	9.7892	103.8197	9.8150	103.6096	0.264	0.0000	0.0000
2025/11/11	R4R2	07/05/2026	100.23 Call	Bond Future	92730.5800	92.7306	92520.5100	92.5205	0.227	0.0000	0.0000
2025/11/11	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R4R2	06/08/2026		Bond Future	9.8688	105.7036	9.8955	105.4900	0.271	0.0000	0.0000
2025/11/11	R4R2	06/08/2026	102.06 Call	Bond Future	92286.3000	92.2863	92072.6900	92.0727	0.231	0.0000	0.0000
2025/11/11	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R4R2	05/11/2026		Bond Future	9.9534	102.4562	9.9810	102.2391	0.277	0.0000	0.0000
2025/11/11	R4R2	05/11/2026	98.76 Call	Bond Future	91233.5700	91.2336	91016.5500	91.0166	0.238	0.0000	0.0000
2025/11/11	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	R4R2	04/02/2027		Bond Future	10.0805	103.9890	10.0796	103.9957	0.009	0.0000	0.0000
2025/11/11	R4R2	04/02/2027	10.13 Call	Bond Future	4012.5000	4.0125	4011.8100	4.0118	0.017	0.0000	0.0000
2025/11/11	R4R2	04/02/2027	10.13 Put	Bond Future	3631.8700	3.6319	3624.5500	3.6246	0.202	0.0000	0.0000
2025/11/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

