



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 17/11/2025 TO 17/11/2025

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
2025/11/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/11/17	2029	05/02/2026		Bond Future	145.3295	145.3295	145.4055	0.052	0.0000	0.0000
2025/11/17	2029	05/02/2026	140.11 Call	Bond Future	5219.4700	5.2195	5295.4600	1.456	0.0000	0.0000
2025/11/17	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2029	07/05/2026		Bond Future	146.5555	146.5555	146.6329	0.053	0.0000	0.0000
2025/11/17	2029	07/05/2026	141.82 Call	Bond Future	4735.5100	4.7355	4812.9100	1.634	0.0000	0.0000
2025/11/17	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0
0
0
0
0
0
1,833
0
0
2,542
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	
2025/11/17	2029	06/08/2026		Bond Future		149.2467	149.2467	149.3259	149.3259	0.053	0.0000	0.0000
2025/11/17	2029	06/08/2026	144.10 Call	Bond Future		5146.7000	5.1467	5225.8900	5.2259	1.539	0.0000	0.0000
2025/11/17	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2029	05/11/2026		Bond Future		150.4103	150.4103	150.4914	150.4914	0.054	0.0000	0.0000
2025/11/17	2029	05/11/2026	147.56 Call	Bond Future		2850.3200	2.8503	2931.3500	2.9314	2.843	0.0000	0.0000
2025/11/17	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2029	04/02/2027		Bond Future		153.0345	153.0345	153.1174	153.1174	0.054	0.0000	0.0000
2025/11/17	2029	04/02/2027	149.72 Call	Bond Future		3314.4800	3.3145	3397.4400	3.3974	2.503	0.0000	0.0000
2025/11/17	2029	04/02/2027	149.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2030	05/02/2026		Bond Future		7.6737	101.3163	7.6627	101.3536	0.143	0.0000	0.0000
2025/11/17	2030	05/02/2026	9.49 Call	Bond Future		5940.8600	5.9409	5977.4700	5.9775	0.616	0.0000	0.0000
2025/11/17	2030	05/02/2026	9.49 Put	Bond Future		3.4000	0.0034	2.7200	0.0027	20.000	0.0000	0.0000
2025/11/17	2030	07/05/2026		Bond Future		7.7006	103.1665	7.6887	103.2044	0.154	0.0000	0.0000
2025/11/17	2030	07/05/2026	9.39 Call	Bond Future		5294.9600	5.2950	5328.9100	5.3289	0.641	0.0000	0.0000
2025/11/17	2030	07/05/2026	9.39 Put	Bond Future		56.0100	0.0560	51.9900	0.0520	7.177	0.0000	0.0000
2025/11/17	2030	07/05/2026	7.21 Put	Bond Future		1763.1700	1.7632	1728.2600	1.7283	1.980	0.0000	0.0000
2025/11/17	2030	07/05/2026	7.21 Call	Bond Future		176.4300	0.1764	179.4900	0.1795	1.734	0.0000	0.0000
2025/11/17	2030	07/05/2026	7.71 Put	Bond Future		802.6800	0.8027	777.1300	0.7771	3.183	0.0000	0.0000
2025/11/17	2030	07/05/2026	7.71 Call	Bond Future		832.9200	0.8329	845.3400	0.8453	1.491	0.0000	0.0000
2025/11/17	2030	07/05/2026	7.92 Call	Bond Future		1271.1800	1.2712	1288.0100	1.2880	1.324	0.0000	0.0000
2025/11/17	2030	07/05/2026	7.92 Put	Bond Future		571.1400	0.5711	550.0000	0.5500	3.701	0.0000	0.0000
2025/11/17	2030	06/08/2026	7.21 Put	Bond Future		1886.1100	1.8861	1852.4600	1.8525	1.784	0.0000	0.0000
2025/11/17	2030	06/08/2026	7.21 Call	Bond Future		270.0700	0.2701	275.3200	0.2753	1.944	0.0000	0.0000
2025/11/17	2030	06/08/2026	7.71 Put	Bond Future		1029.7700	1.0298	1004.4600	1.0045	2.458	0.0000	0.0000
2025/11/17	2030	06/08/2026	7.71 Call	Bond Future		932.2100	0.9322	945.8000	0.9458	1.458	0.0000	0.0000
2025/11/17	2030	06/08/2026	8.06 Call	Bond Future		1624.3600	1.6244	1643.6600	1.6437	1.188	0.0000	0.0000
2025/11/17	2030	06/08/2026	8.06 Put	Bond Future		675.4600	0.6755	655.8600	0.6559	2.902	0.0000	0.0000
2025/11/17	2030	06/08/2026		Bond Future		7.7424	101.0266	7.7295	101.0655	0.167	0.0000	0.0000
2025/11/17	2030	06/08/2026	9.22 Call	Bond Future		4492.9000	4.4929	4524.4700	4.5245	0.703	0.0000	0.0000
2025/11/17	2030	06/08/2026	9.22 Put	Bond Future		170.0300	0.1700	162.7000	0.1627	4.311	0.0000	0.0000
2025/11/17	2030	05/11/2026		Bond Future		7.7870	102.7954	7.7729	102.8353	0.182	0.0000	0.0000
2025/11/17	2030	05/11/2026	8.39 Call	Bond Future		2299.0500	2.2991	2322.4700	2.3225	1.019	0.0000	0.0000
2025/11/17	2030	05/11/2026	8.39 Put	Bond Future		619.0300	0.6190	602.6000	0.6026	2.654	0.0000	0.0000
2025/11/17	2030	04/02/2027		Bond Future		7.8615	100.5564	7.8459	100.5973	0.199	0.0000	0.0000
2025/11/17	2030	04/02/2027	7.82 Call	Bond Future		1141.3200	1.1413	1157.5100	1.1575	1.419	0.0000	0.0000
2025/11/17	2030	04/02/2027	7.82 Put	Bond Future		1249.8700	1.2499	1225.1700	1.2252	1.976	0.0000	0.0000
2025/11/17	2031	05/02/2026		Bond Future		113.0534	113.0534	113.0927	113.0927	0.035	0.0000	0.0000
2025/11/17	2031	05/02/2026	111.76 Call	Bond Future		1353.7900	1.3538	1385.1700	1.3852	2.318	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
164,023
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
0
338
0
0
0
0
0
0
0
0
0
1,013
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
2025/11/17	2031	05/02/2026	111.76 Put	Bond Future	60.3800	0.0604	52.4300	0.0524	13.167	0.0000	0.0000
2025/11/17	2031	07/05/2026		Bond Future	115.1451	115.1451	115.1851	115.1851	0.035	0.0000	0.0000
2025/11/17	2031	07/05/2026	113.84 Call	Bond Future	1466.9100	1.4669	1495.8800	1.4959	1.975	0.0000	0.0000
2025/11/17	2031	07/05/2026	113.84 Put	Bond Future	161.7800	0.1618	150.7500	0.1508	6.818	0.0000	0.0000
2025/11/17	2031	06/08/2026		Bond Future	114.8288	114.8288	114.8700	114.8700	0.036	0.0000	0.0000
2025/11/17	2031	06/08/2026	113.81 Call	Bond Future	1346.8800	1.3469	1372.9700	1.3730	1.937	0.0000	0.0000
2025/11/17	2031	06/08/2026	113.81 Put	Bond Future	328.0600	0.3281	313.0000	0.3130	4.591	0.0000	0.0000
2025/11/17	2031	05/11/2026		Bond Future	116.8665	116.8665	116.9087	116.9087	0.036	0.0000	0.0000
2025/11/17	2031	05/11/2026	111.49 Call	Bond Future	5378.4500	5.3785	5420.4200	5.4204	0.780	0.0000	0.0000
2025/11/17	2031	05/11/2026	111.49 Put	Bond Future	1.9300	0.0019	1.7200	0.0017	10.881	0.0000	0.0000
2025/11/17	2031	04/02/2027		Bond Future	116.4381	116.4381	116.4815	116.4815	0.037	0.0000	0.0000
2025/11/17	2031	04/02/2027	116.18 Call	Bond Future	1002.9200	1.0029	1024.1400	1.0241	2.116	0.0000	0.0000
2025/11/17	2031	04/02/2027	116.18 Put	Bond Future	744.8500	0.7449	722.6100	0.7226	2.986	0.0000	0.0000
2025/11/17	2032	05/02/2026		Bond Future	8.1938	103.2650	8.1723	103.3674	0.263	0.0000	0.0000
2025/11/17	2032	05/02/2026	10.16 Call	Bond Future	8841.0600	8.8411	8941.9800	8.9420	1.141	0.0000	0.0000
2025/11/17	2032	05/02/2026	10.16 Put	Bond Future	6.5200	0.0065	5.0500	0.0051	22.546	0.0000	0.0000
2025/11/17	2032	07/05/2026		Bond Future	8.2372	100.9909	8.2145	101.0951	0.275	0.0000	0.0000
2025/11/17	2032	07/05/2026	10.14 Call	Bond Future	8362.8500	8.3629	8459.9100	8.4599	1.161	0.0000	0.0000
2025/11/17	2032	07/05/2026	10.14 Put	Bond Future	75.4400	0.0754	68.2800	0.0683	9.491	0.0000	0.0000
2025/11/17	2032	06/08/2026		Bond Future	8.2914	102.8206	8.2674	102.9270	0.290	0.0000	0.0000
2025/11/17	2032	06/08/2026	10.12 Call	Bond Future	7893.7900	7.8938	7988.1100	7.9881	1.195	0.0000	0.0000
2025/11/17	2032	06/08/2026	10.12 Put	Bond Future	190.5600	0.1906	178.4900	0.1785	6.334	0.0000	0.0000
2025/11/17	2032	05/11/2026		Bond Future	8.3557	100.4637	8.3302	100.5722	0.305	0.0000	0.0000
2025/11/17	2032	05/11/2026	9.16 Call	Bond Future	4153.7900	4.1538	4228.6600	4.2287	1.802	0.0000	0.0000
2025/11/17	2032	05/11/2026	9.16 Put	Bond Future	800.6700	0.8007	767.0200	0.7670	4.203	0.0000	0.0000
2025/11/17	2032	04/02/2027		Bond Future	8.4414	102.1899	8.4143	102.3007	0.321	0.0000	0.0000
2025/11/17	2032	04/02/2027	8.48 Call	Bond Future	1933.2900	1.9333	1985.4600	1.9855	2.699	0.0000	0.0000
2025/11/17	2032	04/02/2027	8.48 Put	Bond Future	1775.9700	1.7760	1717.4000	1.7174	3.298	0.0000	0.0000
2025/11/17	2033	05/02/2026		Bond Future	140.0509	140.0509	140.2212	140.2212	0.122	0.0000	0.0000
2025/11/17	2033	05/02/2026	132.88 Call	Bond Future	7170.9100	7.1709	7341.1700	7.3412	2.374	0.0000	0.0000
2025/11/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2033	07/05/2026		Bond Future	141.0770	141.0770	141.2505	141.2505	0.123	0.0000	0.0000
2025/11/17	2033	07/05/2026	135.16 Call	Bond Future	5917.0400	5.9170	6090.5400	6.0905	2.932	0.0000	0.0000
2025/11/17	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2033	06/08/2026		Bond Future	143.6677	143.6677	143.8447	143.8447	0.123	0.0000	0.0000
2025/11/17	2033	06/08/2026	134.25 Call	Bond Future	9417.6800	9.4177	9594.6900	9.5947	1.880	0.0000	0.0000
2025/11/17	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2033	05/11/2026		Bond Future	144.6287	144.6287	144.8092	144.8092	0.125	0.0000	0.0000

0
736
0
0
680
0
0
0
0
0
0
0
0
0
125,216
0
0
37,719
0
0
0
0
0
0
0
0
0
0
0
0
2,694
0
0
11,412
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
2025/11/17	2033	05/11/2026	137.26 Call	Bond Future	7368.6500	7.3687	7549.1600	7.5492	2.450	0.0000	0.0000
2025/11/17	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2033	04/02/2027		Bond Future	147.1521	147.1521	147.3362	147.3362	0.125	0.0000	0.0000
2025/11/17	2033	04/02/2027	142.71 Call	Bond Future	4442.1000	4.4421	4626.2100	4.6262	4.145	0.0000	0.0000
2025/11/17	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2037	05/02/2026	12.73 Call	Bond Future	20391.9300	20.3919	20671.9100	20.6719	1.373	0.0000	0.0000
2025/11/17	2037	05/02/2026	12.73 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/11/17	2037	05/02/2026	11.40 Put	Bond Future	4.1800	0.0042	2.8800	0.0029	31.100	0.0000	0.0000
2025/11/17	2037	05/02/2026	11.40 Call	Bond Future	13647.5300	13.6475	13926.2200	13.9262	2.042	0.0000	0.0000
2025/11/17	2037	05/02/2026	9.65 Call	Bond Future	3805.2200	3.8052	4020.3200	4.0203	5.653	0.0000	0.0000
2025/11/17	2037	05/02/2026	9.65 Put	Bond Future	384.8600	0.3849	319.9700	0.3200	16.861	0.0000	0.0000
2025/11/17	2037	05/02/2026	10.10 Call	Bond Future	6344.8500	6.3449	6597.1800	6.5972	3.977	0.0000	0.0000
2025/11/17	2037	05/02/2026	10.10 Put	Bond Future	136.2500	0.1363	108.5900	0.1086	20.301	0.0000	0.0000
2025/11/17	2037	05/02/2026	11.86 Call	Bond Future	16070.2900	16.0703	16350.0600	16.3501	1.741	0.0000	0.0000
2025/11/17	2037	05/02/2026	11.86 Put	Bond Future	0.6000	0.0006	0.3800	0.0004	36.667	0.0000	0.0000
2025/11/17	2037	05/02/2026	11.36 Call	Bond Future	13432.4200	13.4324	13710.9200	13.7109	2.073	0.0000	0.0000
2025/11/17	2037	05/02/2026	11.36 Put	Bond Future	4.8900	0.0049	3.4000	0.0034	30.470	0.0000	0.0000
2025/11/17	2037	05/02/2026	10.65 Put	Bond Future	39.0200	0.0390	29.6300	0.0296	24.065	0.0000	0.0000
2025/11/17	2037	05/02/2026	10.65 Call	Bond Future	9501.6600	9.5017	9772.2600	9.7723	2.848	0.0000	0.0000
2025/11/17	2037	05/02/2026	12.27 Call	Bond Future	18148.8800	18.1489	18428.8300	18.4288	1.543	0.0000	0.0000
2025/11/17	2037	05/02/2026	12.27 Put	Bond Future	0.0900	0.0001	0.0500	0.0001	44.444	0.0000	0.0000
2025/11/17	2037	05/02/2026	10.90 Put	Bond Future	22.9200	0.0229	17.0700	0.0171	25.524	0.0000	0.0000
2025/11/17	2037	05/02/2026	10.90 Call	Bond Future	10911.1200	10.9111	11185.2600	11.1853	2.512	0.0000	0.0000
2025/11/17	2037	05/02/2026		Bond Future	9.1225	95.9700	9.0805	96.2500	0.461	0.0000	0.0000
2025/11/17	2037	05/02/2026	11.20 Call	Bond Future	12565.3800	12.5654	12842.8000	12.8428	2.208	0.0000	0.0000
2025/11/17	2037	05/02/2026	11.20 Put	Bond Future	9.0300	0.0090	6.4600	0.0065	28.461	0.0000	0.0000
2025/11/17	2037	07/05/2026		Bond Future	9.1873	97.7225	9.1437	98.0076	0.475	0.0000	0.0000
2025/11/17	2037	07/05/2026	11.32 Call	Bond Future	12738.0200	12.7380	13009.9600	13.0100	2.135	0.0000	0.0000
2025/11/17	2037	07/05/2026	11.32 Put	Bond Future	97.3700	0.0974	84.2200	0.0842	13.505	0.0000	0.0000
2025/11/17	2037	07/05/2026	9.00 Put	Bond Future	2431.8000	2.4318	2248.9400	2.2489	7.520	0.0000	0.0000
2025/11/17	2037	07/05/2026	9.00 Call	Bond Future	1199.5300	1.1995	1301.7600	1.3018	8.523	0.0000	0.0000
2025/11/17	2037	07/05/2026	9.49 Put	Bond Future	1171.4100	1.1714	1062.0100	1.0620	9.339	0.0000	0.0000
2025/11/17	2037	07/05/2026	9.49 Call	Bond Future	3118.0100	3.1180	3293.7000	3.2937	5.635	0.0000	0.0000
2025/11/17	2037	07/05/2026	10.06 Call	Bond Future	5992.3100	5.9923	6220.6700	6.2207	3.811	0.0000	0.0000
2025/11/17	2037	07/05/2026	10.06 Put	Bond Future	522.7100	0.5227	465.9800	0.4660	10.853	0.0000	0.0000
2025/11/17	2037	07/05/2026	12.40 Call	Bond Future	18182.3400	18.1823	18466.0200	18.4660	1.560	0.0000	0.0000
2025/11/17	2037	07/05/2026	12.40 Put	Bond Future	7.4500	0.0075	6.0400	0.0060	18.926	0.0000	0.0000
2025/11/17	2037	07/05/2026	10.95 Put	Bond Future	161.3300	0.1613	140.8500	0.1409	12.694	0.0000	0.0000

0
0
0
0
0
0
0
1,030
0
1,030
0
11,500
0
11,500
0
0
0
0
0
0
0
0
1,970
0
1,970
115,386
0
0
87,488
0
0
0
1,500
0
1,500
0
1,500
0
142
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	
2025/11/17	2037	07/05/2026	10.95 Call	Bond Future	10779.9400	10.7799	11044.5500	11.0446	2.455	0.0000	0.0000
2025/11/17	2037	06/08/2026	11.30 Call	Bond Future	12181.0400	12.1810	12445.7600	12.4458	2.173	0.0000	0.0000
2025/11/17	2037	06/08/2026	11.30 Put	Bond Future	280.1600	0.2802	254.3700	0.2544	9.205	0.0000	0.0000
2025/11/17	2037	06/08/2026	10.70 Call	Bond Future	9129.1900	9.1292	9376.0400	9.3760	2.704	0.0000	0.0000
2025/11/17	2037	06/08/2026	10.70 Put	Bond Future	511.0100	0.5110	467.3500	0.4674	8.544	0.0000	0.0000
2025/11/17	2037	06/08/2026	10.02 Put	Bond Future	1027.9700	1.0280	948.6300	0.9486	7.718	0.0000	0.0000
2025/11/17	2037	06/08/2026	10.02 Call	Bond Future	5708.5600	5.7086	5919.7300	5.9197	3.699	0.0000	0.0000
2025/11/17	2037	06/08/2026		Bond Future	9.2620	95.2333	9.2166	95.5238	0.490	0.0000	0.0000
2025/11/17	2037	06/08/2026	11.71 Call	Bond Future	14189.8200	14.1898	14465.4400	14.4654	1.942	0.0000	0.0000
2025/11/17	2037	06/08/2026	11.71 Put	Bond Future	143.4300	0.1434	128.5400	0.1285	10.381	0.0000	0.0000
2025/11/17	2037	05/11/2026	10.83 Call	Bond Future	9516.0400	9.5160	9759.9600	9.7600	2.563	0.0000	0.0000
2025/11/17	2037	05/11/2026	10.83 Put	Bond Future	749.0500	0.7491	697.1100	0.6971	6.934	0.0000	0.0000
2025/11/17	2037	05/11/2026	10.23 Call	Bond Future	6634.0800	6.6341	6849.3300	6.8493	3.245	0.0000	0.0000
2025/11/17	2037	05/11/2026	10.23 Put	Bond Future	1250.9800	1.2510	1170.3700	1.1704	6.444	0.0000	0.0000
2025/11/17	2037	05/11/2026	9.46 Put	Bond Future	2483.0700	2.4831	2342.6700	2.3427	5.654	0.0000	0.0000
2025/11/17	2037	05/11/2026	9.46 Call	Bond Future	3254.9700	3.2550	3410.4300	3.4104	4.776	0.0000	0.0000
2025/11/17	2037	05/11/2026		Bond Future	9.3361	96.9003	9.2889	97.1962	0.505	0.0000	0.0000
2025/11/17	2037	05/11/2026	10.62 Call	Bond Future	8495.1700	8.4952	8730.5300	8.7305	2.771	0.0000	0.0000
2025/11/17	2037	05/11/2026	10.62 Put	Bond Future	892.4800	0.8925	831.9800	0.8320	6.779	0.0000	0.0000
2025/11/17	2037	04/02/2027		Bond Future	9.4250	94.3089	9.3759	94.6102	0.521	0.0000	0.0000
2025/11/17	2037	04/02/2027	9.51 Call	Bond Future	3481.3000	3.4813	3636.2800	3.6363	4.452	0.0000	0.0000
2025/11/17	2037	04/02/2027	9.51 Put	Bond Future	2962.5500	2.9626	2816.2100	2.8162	4.940	0.0000	0.0000
2025/11/17	2038	05/02/2026		Bond Future	151.2189	151.2189	151.4369	151.4369	0.144	0.0000	0.0000
2025/11/17	2038	05/02/2026	143.20 Call	Bond Future	8018.8700	8.0189	8236.8600	8.2369	2.718	0.0000	0.0000
2025/11/17	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2038	07/05/2026		Bond Future	154.0166	154.0166	154.2387	154.2387	0.144	0.0000	0.0000
2025/11/17	2038	07/05/2026	144.53 Call	Bond Future	9486.6200	9.4866	9708.7000	9.7087	2.341	0.0000	0.0000
2025/11/17	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2038	06/08/2026		Bond Future	154.6383	154.6383	154.8648	154.8648	0.146	0.0000	0.0000
2025/11/17	2038	06/08/2026	144.72 Call	Bond Future	9918.2800	9.9183	10144.7500	10.1448	2.283	0.0000	0.0000
2025/11/17	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2038	05/11/2026		Bond Future	157.3833	157.3833	157.6143	157.6143	0.147	0.0000	0.0000
2025/11/17	2038	05/11/2026	146.31 Call	Bond Future	11073.2700	11.0733	11304.3100	11.3043	2.086	0.0000	0.0000
2025/11/17	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2038	04/02/2027		Bond Future	157.8898	157.8898	158.1255	158.1255	0.149	0.0000	0.0000
2025/11/17	2038	04/02/2027	153.83 Call	Bond Future	4059.8300	4.0598	4295.5300	4.2955	5.806	0.0000	0.0000
2025/11/17	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2040	05/02/2026	10.24 Call	Bond Future	6214.5100	6.2145	6561.0600	6.5611	5.576	0.0000	0.0000

142
0
2,541
0
2,541
0
2,541
2,539
0
0
0
4,490
0
4,490
0
4,490
0
0
0
0
0
0
0
2,762
0
0
440
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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/11/17	2040	05/02/2026	10.24 Put	Bond Future		216.1300	0.2161	168.6000	0.1686	21.991	0.0000	0.0000
2025/11/17	2040	05/02/2026	10.35 Put	Bond Future		167.0700	0.1671	128.8800	0.1289	22.859	0.0000	0.0000
2025/11/17	2040	05/02/2026	10.35 Call	Bond Future		6915.0900	6.9151	7270.9800	7.2710	5.147	0.0000	0.0000
2025/11/17	2040	05/02/2026	10.75 Call	Bond Future		9466.5200	9.4665	9843.3500	9.8434	3.981	0.0000	0.0000
2025/11/17	2040	05/02/2026	10.75 Put	Bond Future		67.1700	0.0672	49.9200	0.0499	25.681	0.0000	0.0000
2025/11/17	2040	05/02/2026	11.15 Call	Bond Future		11966.7400	11.9667	12352.7800	12.3528	3.226	0.0000	0.0000
2025/11/17	2040	05/02/2026	11.15 Put	Bond Future		28.7000	0.0287	20.6600	0.0207	28.014	0.0000	0.0000
2025/11/17	2040	05/02/2026	9.80 Put	Bond Future		594.2500	0.5943	485.0100	0.4850	18.383	0.0000	0.0000
2025/11/17	2040	05/02/2026	9.80 Call	Bond Future		3501.9800	3.5020	3786.8200	3.7868	8.134	0.0000	0.0000
2025/11/17	2040	05/02/2026	13.23 Call	Bond Future		23525.1700	23.5252	23919.2500	23.9193	1.675	0.0000	0.0000
2025/11/17	2040	05/02/2026	13.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	2040	05/02/2026	11.82 Put	Bond Future		2.7700	0.0028	1.7800	0.0018	35.740	0.0000	0.0000
2025/11/17	2040	05/02/2026	11.82 Call	Bond Future		15955.7300	15.9557	16348.8200	16.3488	2.464	0.0000	0.0000
2025/11/17	2040	05/02/2026		Bond Future		9.4047	97.1319	9.3524	97.5260	0.556	0.0000	0.0000
2025/11/17	2040	05/02/2026	11.49 Call	Bond Future		14021.4200	14.0214	14412.3600	14.4124	2.788	0.0000	0.0000
2025/11/17	2040	05/02/2026	11.49 Put	Bond Future		9.9400	0.0099	6.8000	0.0068	31.590	0.0000	0.0000
2025/11/17	2040	07/05/2026		Bond Future		9.4715	98.9055	9.4174	99.3069	0.571	0.0000	0.0000
2025/11/17	2040	07/05/2026	11.67 Call	Bond Future		14575.3300	14.5753	14961.4200	14.9614	2.649	0.0000	0.0000
2025/11/17	2040	07/05/2026	11.67 Put	Bond Future		95.8900	0.0959	80.6700	0.0807	15.872	0.0000	0.0000
2025/11/17	2040	07/05/2026	12.53 Call	Bond Future		19297.3000	19.2973	19695.9300	19.6959	2.066	0.0000	0.0000
2025/11/17	2040	07/05/2026	12.53 Put	Bond Future		13.1300	0.0131	10.4500	0.0105	20.411	0.0000	0.0000
2025/11/17	2040	07/05/2026	12.03 Call	Bond Future		16586.9600	16.5870	16980.5600	16.9806	2.373	0.0000	0.0000
2025/11/17	2040	07/05/2026	12.03 Put	Bond Future		43.4500	0.0435	35.7400	0.0357	17.745	0.0000	0.0000
2025/11/17	2040	07/05/2026	11.12 Put	Bond Future		213.9600	0.2140	183.1200	0.1831	14.414	0.0000	0.0000
2025/11/17	2040	07/05/2026	11.12 Call	Bond Future		11384.4700	11.3845	11754.9400	11.7549	3.254	0.0000	0.0000
2025/11/17	2040	07/05/2026	12.22 Call	Bond Future		17629.7900	17.6298	18025.8600	18.0259	2.247	0.0000	0.0000
2025/11/17	2040	07/05/2026	12.22 Put	Bond Future		27.9400	0.0279	22.7000	0.0227	18.754	0.0000	0.0000
2025/11/17	2040	07/05/2026	11.72 Call	Bond Future		14857.0300	14.8570	15244.4400	15.2444	2.608	0.0000	0.0000
2025/11/17	2040	07/05/2026	11.72 Put	Bond Future		86.2100	0.0862	72.3100	0.0723	16.123	0.0000	0.0000
2025/11/17	2040	07/05/2026	10.70 Put	Bond Future		367.7400	0.3677	317.8200	0.3178	13.575	0.0000	0.0000
2025/11/17	2040	07/05/2026	10.70 Call	Bond Future		8877.7600	8.8778	9229.1500	9.2292	3.958	0.0000	0.0000
2025/11/17	2040	06/08/2026		Bond Future		9.5473	96.1871	9.4913	96.5960	0.587	0.0000	0.0000
2025/11/17	2040	06/08/2026	12.19 Call	Bond Future		16871.2000	16.8712	17265.0800	17.2651	2.335	0.0000	0.0000
2025/11/17	2040	06/08/2026	12.19 Put	Bond Future		117.9100	0.1179	102.9400	0.1029	12.696	0.0000	0.0000
2025/11/17	2040	05/11/2026		Bond Future		9.6219	97.8707	9.5639	98.2869	0.603	0.0000	0.0000
2025/11/17	2040	05/11/2026	11.06 Call	Bond Future		10441.6100	10.4416	10784.7800	10.7848	3.287	0.0000	0.0000
2025/11/17	2040	05/11/2026	11.06 Put	Bond Future		896.5000	0.8965	823.4200	0.8234	8.152	0.0000	0.0000
2025/11/17	2040	05/11/2026	11.27 Call	Bond Future		11580.2600	11.5803	11933.6700	11.9337	3.052	0.0000	0.0000
2025/11/17	2040	05/11/2026	11.27 Put	Bond Future		757.6200	0.7576	694.7800	0.6948	8.294	0.0000	0.0000

14,000

0

680

0

8,180

0

680

0

14,000

0

475

0

475

78,840

0

0

0

0

0

0

0

0

0

0

0

0

1,460

0

1,460

0

1,460

7,265

0

0

0

0

0

0

2,300

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/17	2040	05/11/2026	10.67	Call	Bond Future		8341.6300	8.3416		8660.4400	8.6604	3.822	0.0000
2025/11/17	2040	05/11/2026	10.67	Put	Bond Future		1244.3900	1.2444		1146.9500	1.1470	7.830	0.0000
2025/11/17	2040	05/11/2026	9.91	Put	Bond Future		2431.0600	2.4311		2259.9700	2.2600	7.038	0.0000
2025/11/17	2040	05/11/2026	9.91	Call	Bond Future		4460.9300	4.4609		4706.0900	4.7061	5.496	0.0000
2025/11/17	2040	04/02/2027			Bond Future		9.7097	95.0453		9.6496	95.4691	0.620	0.0000
2025/11/17	2040	04/02/2027	9.93	Call	Bond Future		4391.6500	4.3917		4632.2000	4.6322	5.477	0.0000
2025/11/17	2040	04/02/2027	9.93	Put	Bond Future		2862.7400	2.8627		2679.5500	2.6796	6.399	0.0000
2025/11/17	2043	05/02/2026			Bond Future		114.1314	114.1314		114.1197	114.1197	0.010	0.0000
2025/11/17	2043	05/02/2026	109.66	Call	Bond Future		4525.6809	4.5257		4509.7385	4.5097	0.352	0.0000
2025/11/17	2043	05/02/2026	109.66	Put	Bond Future		54.3309	0.0543		50.0285	0.0500	7.919	0.0000
2025/11/17	2043	07/05/2026			Bond Future		116.2430	116.2430		116.2311	116.2311	0.010	0.0000
2025/11/17	2043	07/05/2026	111.70	Call	Bond Future		4814.6138	4.8146		4796.7129	4.7967	0.372	0.0000
2025/11/17	2043	07/05/2026	111.70	Put	Bond Future		271.6038	0.2716		265.5929	0.2656	2.213	0.0000
2025/11/17	2043	06/08/2026			Bond Future		115.5143	115.5143		115.5025	115.5025	0.010	0.0000
2025/11/17	2043	06/08/2026	110.88	Call	Bond Future		5143.8370	5.1438		5126.4071	5.1264	0.339	0.0000
2025/11/17	2043	06/08/2026	110.88	Put	Bond Future		509.4970	0.5095		503.8971	0.5039	1.099	0.0000
2025/11/17	2043	05/11/2026			Bond Future		117.5637	117.5637		117.5522	117.5522	0.010	0.0000
2025/11/17	2043	05/11/2026	112.84	Call	Bond Future		5452.9619	5.4530		5436.4340	5.4364	0.303	0.0000
2025/11/17	2043	05/11/2026	112.84	Put	Bond Future		729.2319	0.7292		724.2740	0.7243	0.680	0.0000
2025/11/17	2043	04/02/2027			Bond Future		116.7081	116.7081		116.6969	116.6969	0.010	0.0000
2025/11/17	2043	04/02/2027	117.63	Call	Bond Future		2325.3892	2.3254		2311.0539	2.3111	0.616	0.0000
2025/11/17	2043	04/02/2027	117.63	Put	Bond Future		3247.2792	3.2473		3244.1539	3.2442	0.096	0.0000
2025/11/17	2044	05/02/2026	11.45	Call	Bond Future		13093.5400	13.0935		13505.1100	13.5051	3.143	0.0000
2025/11/17	2044	05/02/2026	11.45	Put	Bond Future		25.2600	0.0253		18.0500	0.0181	28.543	0.0000
2025/11/17	2044	05/02/2026	11.25	Call	Bond Future		11826.9400	11.8269		12235.3700	12.2354	3.453	0.0000
2025/11/17	2044	05/02/2026	11.25	Put	Bond Future		37.6100	0.0376		27.2600	0.0273	27.519	0.0000
2025/11/17	2044	05/02/2026	11.50	Call	Bond Future		13405.9300	13.4059		13818.1100	13.8181	3.075	0.0000
2025/11/17	2044	05/02/2026	11.50	Put	Bond Future		22.9300	0.0229		16.3300	0.0163	28.783	0.0000
2025/11/17	2044	05/02/2026	10.90	Put	Bond Future		79.0800	0.0791		58.9300	0.0589	25.481	0.0000
2025/11/17	2044	05/02/2026	10.90	Call	Bond Future		9550.6400	9.5506		9949.2700	9.9493	4.174	0.0000
2025/11/17	2044	05/02/2026	10.07	Put	Bond Future		531.3400	0.5313		429.4600	0.4295	19.174	0.0000
2025/11/17	2044	05/02/2026	10.07	Call	Bond Future		4071.8600	4.0719		4388.7600	4.3888	7.783	0.0000
2025/11/17	2044	05/02/2026			Bond Future		9.6141	92.9108		9.5620	93.3295	0.543	0.0000
2025/11/17	2044	05/02/2026	11.56	Call	Bond Future		13776.7300	13.7767		14190.0000	14.1900	3.000	0.0000
2025/11/17	2044	05/02/2026	11.56	Put	Bond Future		18.6600	0.0187		13.1500	0.0132	29.528	0.0000
2025/11/17	2044	07/05/2026			Bond Future		9.6800	94.6074		9.6262	95.0338	0.556	0.0000
2025/11/17	2044	07/05/2026	11.80	Call	Bond Future		14781.7100	14.7817		15188.8300	15.1888	2.754	0.0000
2025/11/17	2044	07/05/2026	11.80	Put	Bond Future		126.0400	0.1260		106.7800	0.1068	15.281	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
2025/11/17	2044	06/08/2026		Bond Future	9.7540	91.9364	9.6983	92.3708	0.570	0.0000
2025/11/17	2044	06/08/2026	12.42 Call	Bond Future	17734.5800	17.7346	18152.9400	18.1529	2.359	0.0000
2025/11/17	2044	06/08/2026	12.42 Put	Bond Future	127.7800	0.1278	111.7100	0.1117	12.576	0.0000
2025/11/17	2044	05/11/2026		Bond Future	9.8263	93.5455	9.7688	93.9877	0.584	0.0000
2025/11/17	2044	05/11/2026	11.34 Call	Bond Future	11462.9400	11.4629	11832.3500	11.8324	3.223	0.0000
2025/11/17	2044	05/11/2026	11.34 Put	Bond Future	890.5000	0.8905	817.6500	0.8177	8.181	0.0000
2025/11/17	2044	04/02/2027		Bond Future	9.9104	90.7708	9.8510	91.2210	0.599	0.0000
2025/11/17	2044	04/02/2027	10.18 Call	Bond Future	5093.8200	5.0938	5354.9100	5.3549	5.126	0.0000
2025/11/17	2044	04/02/2027	10.18 Put	Bond Future	3091.8800	3.0919	2902.8100	2.9028	6.115	0.0000
2025/11/17	2046	05/02/2026		Bond Future	133.5129	133.5129	133.3025	133.3025	0.158	0.0000
2025/11/17	2046	05/02/2026	121.65 Call	Bond Future	11862.8700	11.8629	11652.4600	11.6525	1.774	0.0000
2025/11/17	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2046	07/05/2026		Bond Future	133.6846	133.6846	133.4701	133.4701	0.160	0.0000
2025/11/17	2046	07/05/2026	124.95 Call	Bond Future	8734.5700	8.7346	8520.1200	8.5201	2.455	0.0000
2025/11/17	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2046	06/08/2026		Bond Future	136.1391	136.1391	135.9211	135.9211	0.160	0.0000
2025/11/17	2046	06/08/2026	122.38 Call	Bond Future	13759.1400	13.7591	13541.0700	13.5411	1.585	0.0000
2025/11/17	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2046	05/11/2026		Bond Future	136.2198	136.2198	135.9985	135.9985	0.162	0.0000
2025/11/17	2046	05/11/2026	125.48 Call	Bond Future	10739.8100	10.7398	10518.5100	10.5185	2.061	0.0000
2025/11/17	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2046	04/02/2027		Bond Future	138.5950	138.5950	138.3703	138.3703	0.162	0.0000
2025/11/17	2046	04/02/2027	131.09 Call	Bond Future	7504.9700	7.5050	7280.2500	7.2803	2.994	0.0000
2025/11/17	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2050	05/02/2026		Bond Future	130.3426	130.3426	132.9919	132.9919	2.033	0.0000
2025/11/17	2050	05/02/2026	122.82 Call	Bond Future	7522.5500	7.5226	10171.9200	10.1719	35.219	0.0000
2025/11/17	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2050	07/05/2026		Bond Future	132.7541	132.7541	135.4523	135.4523	2.032	0.0000
2025/11/17	2050	07/05/2026	124.07 Call	Bond Future	8684.1400	8.6841	11382.3200	11.3823	31.070	0.0000
2025/11/17	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2050	06/08/2026		Bond Future	132.7336	132.7336	135.4818	135.4818	2.070	0.0000
2025/11/17	2050	06/08/2026	123.27 Call	Bond Future	9463.6100	9.4636	12211.7600	12.2118	29.039	0.0000
2025/11/17	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2050	05/11/2026		Bond Future	135.0898	135.0898	137.8870	137.8870	2.071	0.0000
2025/11/17	2050	05/11/2026	123.84 Call	Bond Future	11249.7500	11.2498	14046.9800	14.0470	24.865	0.0000
2025/11/17	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	2050	04/02/2027		Bond Future	134.9512	134.9512	137.7979	137.7979	2.109	0.0000
2025/11/17	2050	04/02/2027	132.39 Call	Bond Future	2561.1600	2.5612	5407.8900	5.4079	111.150	0.0000

7,681

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

11,798

0

0

4,988

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	
2025/11/17	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	1223.2940	0.000	0.0000	0.0000
2025/11/17	AL37	05/02/2026		Index Future	1248.9320	1248.9320	1249.7510	1249.7510	0.066	0.0000	0.0000
2025/11/17	AL37	07/05/2026		Index Future	1271.7390	1271.7390	1272.5720	1272.5720	0.066	0.0000	0.0000
2025/11/17	AL37	06/08/2026		Index Future	1294.5490	1294.5490	1295.4060	1295.4060	0.066	0.0000	0.0000
2025/11/17	AL37	05/11/2026		Index Future	1317.5100	1317.5100	1318.3920	1318.3920	0.067	0.0000	0.0000
2025/11/17	AL37	04/02/2027		Index Future	1340.2310	1340.2310	1341.1410	1341.1410	0.068	0.0000	0.0000
2025/11/17	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	1546.4640	0.000	0.0000	0.0000
2025/11/17	AL7T	05/02/2026		Index Future	1586.1200	1586.1200	1590.0610	1590.0610	0.248	0.0000	0.0000
2025/11/17	AL7T	07/05/2026		Index Future	1615.0830	1615.0830	1619.0950	1619.0950	0.248	0.0000	0.0000
2025/11/17	AL7T	06/08/2026		Index Future	1644.0520	1644.0520	1648.1470	1648.1470	0.249	0.0000	0.0000
2025/11/17	AL7T	05/11/2026		Index Future	1673.2120	1673.2120	1677.3930	1677.3930	0.250	0.0000	0.0000
2025/11/17	AL7T	04/02/2027		Index Future	1702.0670	1702.0670	1706.3360	1706.3360	0.251	0.0000	0.0000
2025/11/17	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	1301.1010	0.000	0.0000	0.0000
2025/11/17	ALBI	05/02/2026		Index Future	1341.0100	1341.0100	1344.5620	1344.5620	0.265	0.0000	0.0000
2025/11/17	ALBI	07/05/2026		Index Future	1365.4980	1365.4980	1369.1130	1369.1130	0.265	0.0000	0.0000
2025/11/17	ALBI	06/08/2026		Index Future	1389.9900	1389.9900	1393.6800	1393.6800	0.265	0.0000	0.0000
2025/11/17	ALBI	05/11/2026		Index Future	1414.6440	1414.6440	1418.4100	1418.4100	0.266	0.0000	0.0000
2025/11/17	ALBI	04/02/2027		Index Future	1439.0400	1439.0400	1442.8840	1442.8840	0.267	0.0000	0.0000
2025/11/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/11/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/11/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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	
2025/11/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/11/17	ES33	05/02/2026		Bond Future	9.2676	93.5694	9.2302	93.7581	0.404	0.0000	0.0000
2025/11/17	ES33	05/02/2026	11.49 Call	Bond Future	10373.9000	10.3739	10562.6700	10.5627	1.820	0.0000	0.0000
2025/11/17	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES33	07/05/2026		Bond Future	9.3472	91.5063	9.3081	91.6986	0.419	0.0000	0.0000
2025/11/17	ES33	07/05/2026	11.69 Call	Bond Future	10625.7800	10.6258	10818.0900	10.8181	1.810	0.0000	0.0000
2025/11/17	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES33	06/08/2026		Bond Future	9.4381	93.1859	9.3970	93.3819	0.435	0.0000	0.0000
2025/11/17	ES33	06/08/2026	12.02 Call	Bond Future	11317.2400	11.3172	11513.2700	11.5133	1.732	0.0000	0.0000
2025/11/17	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES33	05/11/2026		Bond Future	9.5421	91.0469	9.4990	91.2467	0.452	0.0000	0.0000
2025/11/17	ES33	05/11/2026	10.83 Call	Bond Future	5718.5300	5.7185	5918.2800	5.9183	3.493	0.0000	0.0000
2025/11/17	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES33	04/02/2027		Bond Future	9.6699	92.6314	9.6244	92.8350	0.470	0.0000	0.0000
2025/11/17	ES33	04/02/2027	9.70 Call	Bond Future	134.7900	0.1348	338.3900	0.3384	151.050	0.0000	0.0000
2025/11/17	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES42	05/02/2026		Bond Future	9.8105	91.9694	9.7582	92.3576	0.533	0.0000	0.0000
2025/11/17	ES42	05/02/2026	11.85 Call	Bond Future	13369.7100	13.3697	13757.8300	13.7578	2.903	0.0000	0.0000
2025/11/17	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES42	07/05/2026		Bond Future	9.8815	89.4064	9.8275	89.8017	0.547	0.0000	0.0000
2025/11/17	ES42	07/05/2026	12.20 Call	Bond Future	14764.9600	14.7650	15160.2600	15.1603	2.677	0.0000	0.0000
2025/11/17	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES42	06/08/2026		Bond Future	9.9582	91.0467	9.9024	91.4495	0.561	0.0000	0.0000
2025/11/17	ES42	06/08/2026	12.65 Call	Bond Future	16572.4100	16.5724	16975.2000	16.9752	2.430	0.0000	0.0000
2025/11/17	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES42	05/11/2026		Bond Future	10.0404	88.3983	9.9826	88.8085	0.576	0.0000	0.0000
2025/11/17	ES42	05/11/2026	11.66 Call	Bond Future	10433.4500	10.4335	10843.6800	10.8437	3.932	0.0000	0.0000
2025/11/17	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	ES42	04/02/2027		Bond Future	10.1341	89.9346	10.0743	90.3522	0.590	0.0000	0.0000
2025/11/17	ES42	04/02/2027	10.29 Call	Bond Future	1074.6600	1.0747	1492.3100	1.4923	38.863	0.0000	0.0000
2025/11/17	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000	0.0000
2025/11/17	GOVI	05/02/2026		GOVI	1316.5460	1316.5460	1320.0120	1320.0120	0.263	0.0000	0.0000
2025/11/17	GOVI	05/02/2026	1,150. Call 00	GOVI	1665460.0000	166.5460	1700120.0000	170.0120	2.081	0.0000	0.0000
Page 21 of 21											
11/17/2025 6:17:22 PM											

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
2025/11/17	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/11/17	GOVI	07/05/2026		GOVI	1340.5870	1340.5870	1344.1150	1344.1150	0.263	0.0000
2025/11/17	GOVI	07/05/2026	1,177. Call 00	GOVI	1635870.0000	163.5870	1671150.0000	167.1150	2.157	0.0000
2025/11/17	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	GOVI	06/08/2026		GOVI	1364.6320	1364.6320	1368.2330	1368.2330	0.264	0.0000
2025/11/17	GOVI	06/08/2026	1,189. Call 00	GOVI	1756320.0000	175.6320	1792330.0000	179.2330	2.050	0.0000
2025/11/17	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	GOVI	05/11/2026		GOVI	1388.8370	1388.8370	1392.5120	1392.5120	0.265	0.0000
2025/11/17	GOVI	05/11/2026	1,277. Call 00	GOVI	1118370.0000	111.8370	1155120.0000	115.5120	3.286	0.0000
2025/11/17	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	GOVI	04/02/2027		GOVI	1412.7880	1412.7880	1416.5390	1416.5390	0.266	0.0000
2025/11/17	GOVI	04/02/2027	1,369. Call 00	GOVI	437880.0000	43.7880	475390.0000	47.5390	8.566	0.0000
2025/11/17	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/11/17	I258	05/02/2026		Bond Future	119.8795	119.8795	119.8666	119.8666	0.011	0.0000
2025/11/17	I258	05/02/2026	111.65 Call	Bond Future	8252.6856	8.2527	8237.1071	8.2371	0.189	0.0000
2025/11/17	I258	05/02/2026	111.65 Put	Bond Future	23.1756	0.0232	20.5571	0.0206	11.299	0.0000
2025/11/17	I258	07/05/2026		Bond Future	122.0975	122.0975	122.0844	122.0844	0.011	0.0000
2025/11/17	I258	07/05/2026	113.73 Call	Bond Future	8574.0522	8.5741	8554.5031	8.5545	0.228	0.0000
2025/11/17	I258	07/05/2026	113.73 Put	Bond Future	206.5222	0.2065	200.1231	0.2001	3.099	0.0000
2025/11/17	I258	06/08/2026		Bond Future	121.4762	121.4762	121.4633	121.4633	0.011	0.0000
2025/11/17	I258	06/08/2026	112.95 Call	Bond Future	8991.1695	8.9912	8971.1217	8.9711	0.223	0.0000
2025/11/17	I258	06/08/2026	112.95 Put	Bond Future	464.9795	0.4650	457.8117	0.4578	1.542	0.0000
2025/11/17	I258	05/11/2026		Bond Future	123.6316	123.6316	123.6188	123.6188	0.010	0.0000
2025/11/17	I258	05/11/2026	114.95 Call	Bond Future	9420.9200	9.4209	9401.0366	9.4010	0.211	0.0000
2025/11/17	I258	05/11/2026	114.95 Put	Bond Future	739.3200	0.7393	732.2766	0.7323	0.953	0.0000
2025/11/17	I258	04/02/2027		Bond Future	122.8819	122.8819	122.8694	122.8694	0.010	0.0000
2025/11/17	I258	04/02/2027	118.90 Call	Bond Future	6347.9660	6.3480	6327.0485	6.3270	0.330	0.0000
2025/11/17	I258	04/02/2027	118.90 Put	Bond Future	2366.0660	2.3661	2357.6085	2.3576	0.357	0.0000
2025/11/17	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	403.7680	0.000	0.0000
2025/11/17	IGOV	05/02/2026		Index Future	418.2000	418.2000	419.9160	419.9160	0.410	0.0000
2025/11/17	IGOV	07/05/2026		Index Future	425.9370	425.9370	427.6850	427.6850	0.410	0.0000
2025/11/17	IGOV	06/08/2026		Index Future	433.6760	433.6760	435.4580	435.4580	0.411	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
2025/11/17	IGOV	05/11/2026		Index Future	441.4650	441.4650	443.2830	0.412	0.0000	0.0000
2025/11/17	IGOV	04/02/2027		Index Future	449.1740	449.1740	451.0280	0.413	0.0000	0.0000
2025/11/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/11/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/11/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/11/17	R033	05/02/2026		Bond Future	8.3472	112.3864	8.3257	0.257	0.0000	0.0000
2025/11/17	R033	05/02/2026	10.49 Call	Bond Future	11238.6300	11.2386	11349.4100	0.986	0.0000	0.0000
2025/11/17	R033	05/02/2026	10.49 Put	Bond Future	61.9800	0.0620	52.6100	15.118	0.0000	0.0000
2025/11/17	R033	07/05/2026		Bond Future	8.3949	109.3955	8.3723	0.269	0.0000	0.0000
2025/11/17	R033	07/05/2026	10.38 Call	Bond Future	10439.0300	10.4390	10540.1700	0.969	0.0000	0.0000
2025/11/17	R033	07/05/2026	10.38 Put	Bond Future	331.7300	0.3317	310.5200	6.394	0.0000	0.0000
2025/11/17	R033	06/08/2026		Bond Future	8.4526	111.3774	8.4288	0.281	0.0000	0.0000
2025/11/17	R033	06/08/2026	10.25 Call	Bond Future	9785.4700	9.7855	9877.1100	0.936	0.0000	0.0000
2025/11/17	R033	06/08/2026	10.25 Put	Bond Future	862.3400	0.8623	829.1300	3.851	0.0000	0.0000
2025/11/17	R033	05/11/2026		Bond Future	8.5193	108.2880	8.4942	0.295	0.0000	0.0000
2025/11/17	R033	05/11/2026	9.33 Call	Bond Future	5752.6200	5.7526	5828.9700	1.327	0.0000	0.0000
2025/11/17	R033	05/11/2026	9.33 Put	Bond Future	1741.5300	1.7415	1690.5600	2.927	0.0000	0.0000
2025/11/17	R033	04/02/2027		Bond Future	8.6055	110.1479	8.5790	0.309	0.0000	0.0000
2025/11/17	R033	04/02/2027	8.65 Call	Bond Future	3555.9900	3.5560	3613.0600	1.605	0.0000	0.0000
2025/11/17	R033	04/02/2027	8.65 Put	Bond Future	3339.0400	3.3390	3266.2400	2.180	0.0000	0.0000
2025/11/17	R035	05/02/2026	11.17 Call	Bond Future	13985.0600	13.9851	14215.1600	1.645	0.0000	0.0000
2025/11/17	R035	05/02/2026	11.17 Put	Bond Future	1.3700	0.0014	0.9200	32.847	0.0000	0.0000

14,967

0
0
0
0
0
0
0
0
0
0
0
0
0
0

250

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/17	R035	05/02/2026	10.67 Call	Bond Future	11385.6300	11.3856	11613.7000	11.6137	2.003	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.67 Put	Bond Future	9.1400	0.0091	6.6600	0.0067	27.133	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.17 Put	Bond Future	28.7500	0.0288	21.8500	0.0219	24.000	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.17 Call	Bond Future	8693.2400	8.6932	8916.8900	8.9169	2.573	0.0000	0.0000
2025/11/17	R035	05/02/2026	11.00 Put	Bond Future	2.8200	0.0028	1.9500	0.0020	30.851	0.0000	0.0000
2025/11/17	R035	05/02/2026	11.00 Call	Bond Future	13111.5400	13.1115	13341.2200	13.3412	1.752	0.0000	0.0000
2025/11/17	R035	05/02/2026	9.25 Call	Bond Future	3663.7100	3.6637	3846.8500	3.8469	4.999	0.0000	0.0000
2025/11/17	R035	05/02/2026	9.25 Put	Bond Future	279.2400	0.2792	231.8300	0.2318	16.978	0.0000	0.0000
2025/11/17	R035	05/02/2026	8.85 Put	Bond Future	763.7100	0.7637	662.4700	0.6625	13.256	0.0000	0.0000
2025/11/17	R035	05/02/2026	8.85 Call	Bond Future	1728.8100	1.7288	1858.1200	1.8581	7.480	0.0000	0.0000
2025/11/17	R035	05/02/2026	9.64 Call	Bond Future	5775.9300	5.7759	5985.1700	5.9852	3.623	0.0000	0.0000
2025/11/17	R035	05/02/2026	9.64 Put	Bond Future	105.9000	0.1059	84.5900	0.0846	20.123	0.0000	0.0000
2025/11/17	R035	05/02/2026	9.14 Call	Bond Future	3094.6700	3.0947	3266.3000	3.2663	5.546	0.0000	0.0000
2025/11/17	R035	05/02/2026	9.14 Put	Bond Future	367.8200	0.3678	308.9000	0.3089	16.019	0.0000	0.0000
2025/11/17	R035	05/02/2026	8.64 Put	Bond Future	1281.6600	1.2817	1140.1000	1.1401	11.045	0.0000	0.0000
2025/11/17	R035	05/02/2026	8.64 Call	Bond Future	945.1800	0.9452	1034.1700	1.0342	9.415	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.44 Put	Bond Future	15.2600	0.0153	11.3300	0.0113	25.754	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.44 Call	Bond Future	10157.5300	10.1575	10384.1500	10.3842	2.231	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.94 Put	Bond Future	3.6100	0.0036	2.5300	0.0025	29.917	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.94 Call	Bond Future	12800.7100	12.8007	13030.1800	13.0302	1.793	0.0000	0.0000
2025/11/17	R035	05/02/2026	12.44 Call	Bond Future	20165.2100	20.1652	20395.7600	20.3958	1.143	0.0000	0.0000
2025/11/17	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R035	05/02/2026		Bond Future	8.6940	105.1061	8.6570	105.3367	0.425	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.79 Call	Bond Future	12018.1800	12.0182	12246.8800	12.2469	1.903	0.0000	0.0000
2025/11/17	R035	05/02/2026	10.79 Put	Bond Future	6.5800	0.0066	4.7300	0.0047	28.116	0.0000	0.0000
2025/11/17	R035	07/05/2026		Bond Future	8.7453	102.5230	8.7067	102.7577	0.440	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.86 Call	Bond Future	11939.6000	11.9396	12164.2700	12.1643	1.882	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.86 Put	Bond Future	76.9100	0.0769	66.8400	0.0668	13.093	0.0000	0.0000
2025/11/17	R035	07/05/2026	8.29 Put	Bond Future	3331.2500	3.3313	3143.6400	3.1436	5.632	0.0000	0.0000
2025/11/17	R035	07/05/2026	8.29 Call	Bond Future	510.8200	0.5108	557.9500	0.5580	9.226	0.0000	0.0000
2025/11/17	R035	07/05/2026	8.79 Put	Bond Future	1591.9600	1.5920	1470.1200	1.4701	7.653	0.0000	0.0000
2025/11/17	R035	07/05/2026	8.79 Call	Bond Future	1863.7300	1.8637	1976.6300	1.9766	6.058	0.0000	0.0000
2025/11/17	R035	07/05/2026	9.20 Call	Bond Future	3580.0600	3.5801	3737.5300	3.7375	4.399	0.0000	0.0000
2025/11/17	R035	07/05/2026	9.20 Put	Bond Future	861.7400	0.8617	784.4700	0.7845	8.967	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.66 Call	Bond Future	10932.2400	10.9322	11153.3300	11.1533	2.022	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.66 Put	Bond Future	110.0400	0.1100	96.3900	0.0964	12.405	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.16 Call	Bond Future	8364.9100	8.3649	8575.1100	8.5751	2.513	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.16 Put	Bond Future	215.2800	0.2153	190.7400	0.1907	11.399	0.0000	0.0000
2025/11/17	R035	07/05/2026	9.66 Put	Bond Future	440.6600	0.4407	395.7500	0.3958	10.192	0.0000	0.0000

0
250
0
250
0
0
0
16,000
0
0
0
350
0
350
0
350
0
2,000
0
2,000
0
2,000
82,467
0
0
31,981
0
0
0
1,000
0
1,000
0
1,000
0
200
0
200
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/17	R035	07/05/2026	9.66 Call	Bond Future	5812.1500	5.8122	6001.9800	6.0020	3.266	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.71 Call	Bond Future	11187.0300	11.1870	11408.8700	11.4089	1.983	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.71 Put	Bond Future	103.2000	0.1032	90.3000	0.0903	12.500	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.21 Call	Bond Future	8622.4000	8.6224	8834.0400	8.8340	2.455	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.21 Put	Bond Future	200.8400	0.2008	177.7400	0.1777	11.502	0.0000	0.0000
2025/11/17	R035	07/05/2026	9.71 Put	Bond Future	410.6800	0.4107	368.3400	0.3683	10.310	0.0000	0.0000
2025/11/17	R035	07/05/2026	9.71 Call	Bond Future	6064.8700	6.0649	6257.2700	6.2573	3.172	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.64 Call	Bond Future	10830.1600	10.8302	11050.9300	11.0509	2.038	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.64 Put	Bond Future	112.8900	0.1129	98.9200	0.0989	12.375	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.14 Call	Bond Future	8261.9100	8.2619	8471.5200	8.4715	2.537	0.0000	0.0000
2025/11/17	R035	07/05/2026	10.14 Put	Bond Future	221.3500	0.2214	196.2200	0.1962	11.353	0.0000	0.0000
2025/11/17	R035	07/05/2026	9.64 Put	Bond Future	453.4700	0.4535	407.4800	0.4075	10.142	0.0000	0.0000
2025/11/17	R035	07/05/2026	9.64 Call	Bond Future	5711.5700	5.7116	5900.3200	5.9003	3.305	0.0000	0.0000
2025/11/17	R035	06/08/2026	8.29 Put	Bond Future	3865.8900	3.8659	3682.8900	3.6829	4.734	0.0000	0.0000
2025/11/17	R035	06/08/2026	8.29 Call	Bond Future	742.1500	0.7422	798.4100	0.7984	7.581	0.0000	0.0000
2025/11/17	R035	06/08/2026	8.79 Put	Bond Future	2181.5700	2.1816	2052.7300	2.0527	5.906	0.0000	0.0000
2025/11/17	R035	06/08/2026	8.79 Call	Bond Future	2088.2900	2.0883	2198.7100	2.1987	5.288	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.39 Call	Bond Future	4494.9600	4.4950	4657.5000	4.6575	3.616	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.39 Put	Bond Future	1101.7900	1.1018	1025.0700	1.0251	6.963	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.71 Call	Bond Future	5962.2400	5.9622	6144.0500	6.1441	3.049	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.71 Put	Bond Future	773.9200	0.7739	716.4700	0.7165	7.423	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.21 Call	Bond Future	3714.1500	3.7142	3863.3100	3.8633	4.016	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.21 Put	Bond Future	1350.1700	1.3502	1260.0700	1.2601	6.673	0.0000	0.0000
2025/11/17	R035	06/08/2026	8.71 Put	Bond Future	2392.5400	2.3925	2255.2500	2.2553	5.738	0.0000	0.0000
2025/11/17	R035	06/08/2026	8.71 Call	Bond Future	1822.1700	1.8222	1924.1400	1.9241	5.596	0.0000	0.0000
2025/11/17	R035	06/08/2026	10.22 Call	Bond Future	8401.3800	8.4014	8604.8500	8.6049	2.422	0.0000	0.0000
2025/11/17	R035	06/08/2026	10.22 Put	Bond Future	440.7700	0.4408	404.9800	0.4050	8.120	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.72 Call	Bond Future	6009.4800	6.0095	6191.8000	6.1918	3.034	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.72 Put	Bond Future	765.7600	0.7658	708.8200	0.7088	7.436	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.22 Put	Bond Future	1335.0400	1.3350	1245.7300	1.2457	6.690	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.22 Call	Bond Future	3756.5600	3.7566	3906.5100	3.9065	3.992	0.0000	0.0000
2025/11/17	R035	06/08/2026	10.13 Call	Bond Future	7965.0800	7.9651	8165.4300	8.1654	2.515	0.0000	0.0000
2025/11/17	R035	06/08/2026	10.13 Put	Bond Future	485.9400	0.4859	447.0300	0.4470	8.007	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.63 Call	Bond Future	5587.8700	5.5879	5765.3700	5.7654	3.177	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.63 Put	Bond Future	844.2400	0.8442	782.4800	0.7825	7.315	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.13 Put	Bond Future	1478.1000	1.4781	1381.4400	1.3814	6.539	0.0000	0.0000
2025/11/17	R035	06/08/2026	9.13 Call	Bond Future	3380.1000	3.3801	3522.7000	3.5227	4.219	0.0000	0.0000
2025/11/17	R035	06/08/2026		Bond Future	8.8057	104.3807	8.7655	104.6200	0.457	0.0000	0.0000
2025/11/17	R035	06/08/2026	11.06 Call	Bond Future	12450.4100	12.4504	12675.2100	12.6752	1.806	0.0000	0.0000

200
0
350
0
350
0
350
0
250
0
250
0
250
0
1,000
0
1,000
0
1,000
0
350
0
350
0
350
0
250
0
250
0
250
0
200
0
200
0
200
56
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
2025/11/17	R035	06/08/2026	11.06 Put	Bond Future	150.4400	0.1504	135.9800	0.1360	9.612	0.0000	0.0000
2025/11/17	R035	05/11/2026	9.80 Call	Bond Future	6202.7500	6.2028	6382.5700	6.3826	2.899	0.0000	0.0000
2025/11/17	R035	05/11/2026	9.80 Put	Bond Future	1034.7400	1.0347	970.7800	0.9708	6.181	0.0000	0.0000
2025/11/17	R035	05/11/2026	9.30 Call	Bond Future	4075.9100	4.0759	4225.8700	4.2259	3.679	0.0000	0.0000
2025/11/17	R035	05/11/2026	9.30 Put	Bond Future	1661.6400	1.6616	1567.8200	1.5678	5.646	0.0000	0.0000
2025/11/17	R035	05/11/2026	8.80 Put	Bond Future	2689.0400	2.6890	2554.6300	2.5546	4.998	0.0000	0.0000
2025/11/17	R035	05/11/2026	8.80 Call	Bond Future	2244.9900	2.2450	2354.3600	2.3544	4.872	0.0000	0.0000
2025/11/17	R035	05/11/2026		Bond Future	8.8765	101.7093	8.8344	101.9531	0.473	0.0000	0.0000
2025/11/17	R035	05/11/2026	10.03 Call	Bond Future	7230.2800	7.2303	7420.7900	7.4208	2.635	0.0000	0.0000
2025/11/17	R035	05/11/2026	10.03 Put	Bond Future	829.4800	0.8295	776.2100	0.7762	6.422	0.0000	0.0000
2025/11/17	R035	04/02/2027		Bond Future	8.9644	103.4575	8.9204	103.7058	0.491	0.0000	0.0000
2025/11/17	R035	04/02/2027	9.02 Call	Bond Future	2851.2800	2.8513	2976.0400	2.9760	4.376	0.0000	0.0000
2025/11/17	R035	04/02/2027	9.02 Put	Bond Future	2538.7000	2.5387	2415.1300	2.4151	4.867	0.0000	0.0000
2025/11/17	R038	05/02/2026		Bond Future	9.2071	115.9880	9.1650	116.3182	0.457	0.0000	0.0000
2025/11/17	R038	05/02/2026	11.44 Call	Bond Future	15707.0000	15.7070	16035.8400	16.0358	2.094	0.0000	0.0000
2025/11/17	R038	05/02/2026	11.44 Put	Bond Future	4.2400	0.0042	2.8900	0.0029	31.840	0.0000	0.0000
2025/11/17	R038	07/05/2026		Bond Future	9.2727	112.6217	9.2290	112.9579	0.471	0.0000	0.0000
2025/11/17	R038	07/05/2026	11.40 Call	Bond Future	14865.1100	14.8651	15188.0600	15.1881	2.173	0.0000	0.0000
2025/11/17	R038	07/05/2026	11.40 Put	Bond Future	92.6300	0.0926	79.4000	0.0794	14.283	0.0000	0.0000
2025/11/17	R038	06/08/2026		Bond Future	9.3463	114.6619	9.3009	115.0045	0.486	0.0000	0.0000
2025/11/17	R038	06/08/2026	11.77 Call	Bond Future	16471.7700	16.4718	16796.8500	16.7969	1.974	0.0000	0.0000
2025/11/17	R038	06/08/2026	11.77 Put	Bond Future	166.7900	0.1668	149.2400	0.1492	10.522	0.0000	0.0000
2025/11/17	R038	05/11/2026		Bond Future	9.4262	111.1888	9.3789	111.5377	0.501	0.0000	0.0000
2025/11/17	R038	05/11/2026	10.72 Call	Bond Future	9844.1300	9.8441	10129.0500	10.1291	2.894	0.0000	0.0000
2025/11/17	R038	05/11/2026	10.72 Put	Bond Future	861.2600	0.8613	797.2700	0.7973	7.430	0.0000	0.0000
2025/11/17	R038	04/02/2027		Bond Future	9.5202	113.0981	9.4710	113.4534	0.517	0.0000	0.0000
2025/11/17	R038	04/02/2027	9.60 Call	Bond Future	3994.8400	3.9948	4177.3400	4.1773	4.568	0.0000	0.0000
2025/11/17	R038	04/02/2027	9.60 Put	Bond Future	3422.1400	3.4221	3249.3200	3.2493	5.050	0.0000	0.0000
2025/11/17	R053	05/02/2026		Bond Future	9.4518	125.3374	9.3998	125.9361	0.550	0.0000	0.0000
2025/11/17	R053	05/02/2026	11.49 Call	Bond Future	20022.0400	20.0220	20615.0200	20.6150	2.962	0.0000	0.0000
2025/11/17	R053	05/02/2026	11.49 Put	Bond Future	18.4000	0.0184	12.6800	0.0127	31.087	0.0000	0.0000
2025/11/17	R053	07/05/2026		Bond Future	9.5061	121.7647	9.4526	122.3743	0.563	0.0000	0.0000
2025/11/17	R053	07/05/2026	11.69 Call	Bond Future	21140.1600	21.1402	21725.8600	21.7259	2.771	0.0000	0.0000
2025/11/17	R053	07/05/2026	11.69 Put	Bond Future	150.5900	0.1506	126.7300	0.1267	15.844	0.0000	0.0000
2025/11/17	R053	06/08/2026		Bond Future	9.5657	123.9706	9.5105	124.5916	0.577	0.0000	0.0000
2025/11/17	R053	06/08/2026	12.28 Call	Bond Future	25028.5200	25.0285	25627.8000	25.6278	2.394	0.0000	0.0000
2025/11/17	R053	06/08/2026	12.28 Put	Bond Future	169.2300	0.1692	147.5200	0.1475	12.829	0.0000	0.0000
2025/11/17	R053	05/11/2026		Bond Future	9.6289	120.2825	9.5720	120.9147	0.591	0.0000	0.0000

0
0
200
0
200
0
200
0
0
0
0
0
0
0
3,763
0
0
2,395
0
0
0
0
0
0
0
0
0
0
0
0
0
27,617
0
0
12,035
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	
2025/11/17	R053	05/11/2026	11.21 Call	Bond Future	16689.0900	16.6891	17223.4100	17.2234	3.202	0.0000	0.0000
2025/11/17	R053	05/11/2026	11.21 Put	Bond Future	1182.3100	1.1823	1084.4900	1.0845	8.274	0.0000	0.0000
2025/11/17	R053	04/02/2027		Bond Future	9.7015	122.3480	9.6428	122.9915	0.606	0.0000	0.0000
2025/11/17	R053	04/02/2027	9.99 Call	Bond Future	7372.0900	7.3721	7750.3000	7.7503	5.130	0.0000	0.0000
2025/11/17	R053	04/02/2027	9.99 Put	Bond Future	4297.3700	4.2974	4032.0000	4.0320	6.175	0.0000	0.0000
2025/11/17	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/11/17	R186	05/02/2026	8.43 Call	Bond Future	75.1400	0.0751	73.7700	0.0738	1.823	0.0000	0.0000
2025/11/17	R186	05/02/2026	8.43 Put	Bond Future	75.1400	0.0751	73.7700	0.0738	1.823	0.0000	0.0000
2025/11/17	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/11/17	R186	07/05/2026	8.69 Call	Bond Future	108.8800	0.1089	107.9400	0.1079	0.863	0.0000	0.0000
2025/11/17	R186	07/05/2026	8.69 Put	Bond Future	108.8800	0.1089	107.9400	0.1079	0.863	0.0000	0.0000
2025/11/17	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/11/17	R186	06/08/2026	8.57 Call	Bond Future	91.6300	0.0916	91.1100	0.0911	0.567	0.0000	0.0000
2025/11/17	R186	06/08/2026	8.57 Put	Bond Future	91.6300	0.0916	91.1100	0.0911	0.567	0.0000	0.0000
2025/11/17	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/11/17	R186	05/11/2026	8.12 Call	Bond Future	52.6000	0.0526	52.3800	0.0524	0.418	0.0000	0.0000
2025/11/17	R186	05/11/2026	8.12 Put	Bond Future	52.6000	0.0526	52.3800	0.0524	0.418	0.0000	0.0000
2025/11/17	R202	05/02/2026		Bond Future	286.9672	286.9672	288.7251	288.7251	0.613	0.0000	0.0000
2025/11/17	R202	05/02/2026	277.82 Call	Bond Future	9147.1500	9.1472	10905.0700	10.9051	19.218	0.0000	0.0000
2025/11/17	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R202	07/05/2026		Bond Future	292.2765	292.2765	294.0670	294.0670	0.613	0.0000	0.0000
2025/11/17	R202	07/05/2026	277.55 Call	Bond Future	14726.5300	14.7265	16517.0100	16.5170	12.158	0.0000	0.0000
2025/11/17	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R202	06/08/2026		Bond Future	292.2097	292.2097	294.0339	294.0339	0.624	0.0000	0.0000
2025/11/17	R202	06/08/2026	278.86 Call	Bond Future	13349.6800	13.3497	15173.8600	15.1739	13.665	0.0000	0.0000
2025/11/17	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R202	05/11/2026		Bond Future	297.3973	297.3973	299.2546	299.2546	0.625	0.0000	0.0000
2025/11/17	R202	05/11/2026	280.46 Call	Bond Future	16937.2600	16.9373	18794.6000	18.7946	10.966	0.0000	0.0000
2025/11/17	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R202	04/02/2027		Bond Future	297.0674	297.0674	298.9585	298.9585	0.637	0.0000	0.0000
2025/11/17	R202	04/02/2027	294.73 Call	Bond Future	2337.4400	2.3374	4228.4500	4.2285	80.901	0.0000	0.0000
2025/11/17	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R209	05/02/2026		Bond Future	8.9430	84.5648	8.9062	84.7786	0.411	0.0000	0.0000
2025/11/17	R209	05/02/2026	10.93 Call	Bond Future	10562.1000	10.5621	10773.4400	10.7734	2.001	0.0000	0.0000
2025/11/17	R209	05/02/2026	10.93 Put	Bond Future	9.1700	0.0092	6.7200	0.0067	26.718	0.0000	0.0000
2025/11/17	R209	07/05/2026		Bond Future	8.9983	82.9576	8.9601	83.1753	0.424	0.0000	0.0000
2025/11/17	R209	07/05/2026	11.07 Call	Bond Future	10877.5300	10.8775	11084.1300	11.0841	1.899	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
565
0
0
460
0
0
0
0
0
0
0
0
0
0
0
0
0
0
35,518
0
0
6,358
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
2025/11/17	R209	07/05/2026	11.07 Put	Bond Future	89.7500	0.0898	78.6400	0.0786	12.379	0.0000
2025/11/17	R209	06/08/2026		Bond Future	9.0612	84.4608	9.0216	84.6826	0.437	0.0000
2025/11/17	R209	06/08/2026	11.39 Call	Bond Future	11936.9100	11.9369	12145.4600	12.1455	1.747	0.0000
2025/11/17	R209	06/08/2026	11.39 Put	Bond Future	142.6600	0.1427	129.3600	0.1294	9.323	0.0000
2025/11/17	R209	05/11/2026		Bond Future	9.1303	82.7903	9.0891	83.0163	0.451	0.0000
2025/11/17	R209	05/11/2026	10.32 Call	Bond Future	7018.0800	7.0181	7194.3300	7.1943	2.511	0.0000
2025/11/17	R209	05/11/2026	10.32 Put	Bond Future	814.8100	0.8148	765.1300	0.7651	6.097	0.0000
2025/11/17	R209	04/02/2027		Bond Future	9.2130	84.2133	9.1702	84.4435	0.465	0.0000
2025/11/17	R209	04/02/2027	9.28 Call	Bond Future	2817.5600	2.8176	2933.9600	2.9340	4.131	0.0000
2025/11/17	R209	04/02/2027	9.28 Put	Bond Future	2459.2500	2.4593	2345.5100	2.3455	4.625	0.0000
2025/11/17	R210	05/02/2026		Bond Future	259.4619	259.4619	259.4611	259.4611	0.000	0.0000
2025/11/17	R210	05/02/2026	253.10 Call	Bond Future	6361.8500	6.3619	6361.1300	6.3611	0.011	0.0000
2025/11/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	R210	07/05/2026		Bond Future	260.7779	260.7779	260.7771	260.7771	0.000	0.0000
2025/11/17	R210	07/05/2026	255.40 Call	Bond Future	5377.8700	5.3779	5377.1300	5.3771	0.014	0.0000
2025/11/17	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	R210	06/08/2026		Bond Future	265.5662	265.5662	265.5661	265.5661	0.000	0.0000
2025/11/17	R210	06/08/2026	259.84 Call	Bond Future	5726.2300	5.7262	5726.1000	5.7261	0.002	0.0000
2025/11/17	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	R210	05/11/2026		Bond Future	266.7402	266.7402	266.7410	266.7410	0.000	0.0000
2025/11/17	R210	05/11/2026	253.33 Call	Bond Future	13410.2200	13.4102	13410.9500	13.4110	0.005	0.0000
2025/11/17	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	R210	04/02/2027		Bond Future	271.3926	271.3926	271.3942	271.3942	0.001	0.0000
2025/11/17	R210	04/02/2027	266.03 Call	Bond Future	5362.6300	5.3626	5364.2200	5.3642	0.030	0.0000
2025/11/17	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/17	R213	05/02/2026		Bond Future	7.9336	99.3225	7.9226	99.3666	0.139	0.0000
2025/11/17	R213	05/02/2026	9.89 Call	Bond Future	7457.4800	7.4575	7500.6400	7.5006	0.579	0.0000
2025/11/17	R213	05/02/2026	9.89 Put	Bond Future	5.2200	0.0052	4.2100	0.0042	19.349	0.0000
2025/11/17	R213	07/05/2026		Bond Future	7.9646	97.5849	7.9529	97.6299	0.147	0.0000
2025/11/17	R213	07/05/2026	9.80 Call	Bond Future	6803.9300	6.8039	6844.3600	6.8444	0.594	0.0000
2025/11/17	R213	07/05/2026	9.80 Put	Bond Future	63.7700	0.0638	59.2100	0.0592	7.151	0.0000
2025/11/17	R213	06/08/2026		Bond Future	8.0070	99.3534	7.9945	99.3994	0.157	0.0000
2025/11/17	R213	06/08/2026	9.69 Call	Bond Future	6108.7200	6.1087	6147.2000	6.1472	0.630	0.0000
2025/11/17	R213	06/08/2026	9.69 Put	Bond Future	171.5000	0.1715	163.9500	0.1640	4.402	0.0000
2025/11/17	R213	05/11/2026		Bond Future	8.0658	97.5450	8.0523	97.5921	0.167	0.0000
2025/11/17	R213	05/11/2026	8.75 Call	Bond Future	3075.1000	3.0751	3103.5200	3.1035	0.924	0.0000
2025/11/17	R213	05/11/2026	8.75 Put	Bond Future	719.4900	0.7195	700.7900	0.7008	2.599	0.0000
2025/11/17	R213	04/02/2027		Bond Future	8.1503	99.2226	8.1358	99.2709	0.179	0.0000

0
2,732
0
0
0
0
0
0
0
0
0
289
0
0
918
0
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

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
2025/11/17	R213	04/02/2027	8.14 Call	Bond Future	1534.7000	1.5347	1553.9300	1.5539	1.253	0.0000
2025/11/17	R213	04/02/2027	8.14 Put	Bond Future	1568.9600	1.5690	1539.9400	1.5399	1.850	0.0000
2025/11/17	R214	05/02/2026		Bond Future	9.4124	79.7297	9.3603	80.0755	0.554	0.0000
2025/11/17	R214	05/02/2026	11.26 Call	Bond Future	10974.0700	10.9741	11314.2600	11.3143	3.100	0.0000
2025/11/17	R214	05/02/2026	11.26 Put	Bond Future	19.5400	0.0195	13.9200	0.0139	28.762	0.0000
2025/11/17	R214	07/05/2026		Bond Future	9.4691	77.8880	9.4154	78.2401	0.567	0.0000
2025/11/17	R214	07/05/2026	11.53 Call	Bond Future	12051.0200	12.0510	12386.8500	12.3869	2.787	0.0000
2025/11/17	R214	07/05/2026	11.53 Put	Bond Future	106.4600	0.1065	90.1800	0.0902	15.292	0.0000
2025/11/17	R214	06/08/2026		Bond Future	9.5326	79.2994	9.4772	79.6581	0.582	0.0000
2025/11/17	R214	06/08/2026	11.97 Call	Bond Future	13815.9100	13.8159	14157.4800	14.1575	2.472	0.0000
2025/11/17	R214	06/08/2026	11.97 Put	Bond Future	142.3700	0.1424	125.1900	0.1252	12.067	0.0000
2025/11/17	R214	05/11/2026		Bond Future	9.6027	77.3928	9.5455	77.7581	0.596	0.0000
2025/11/17	R214	05/11/2026	10.97 Call	Bond Future	8849.6100	8.8496	9149.1500	9.1492	3.385	0.0000
2025/11/17	R214	05/11/2026	10.97 Put	Bond Future	807.8800	0.8079	742.1600	0.7422	8.135	0.0000
2025/11/17	R214	04/02/2027		Bond Future	9.6847	78.7233	9.6256	79.0951	0.611	0.0000
2025/11/17	R214	04/02/2027	9.90 Call	Bond Future	3998.8200	3.9988	4208.6300	4.2086	5.247	0.0000
2025/11/17	R214	04/02/2027	9.90 Put	Bond Future	2667.0400	2.6670	2505.0600	2.5051	6.073	0.0000
2025/11/17	R248	05/02/2026	9.65 Put	Bond Future	1350.1900	1.3502	1137.2900	1.1373	15.768	0.0000
2025/11/17	R248	05/02/2026	9.65 Call	Bond Future	1966.1500	1.9662	2200.8900	2.2009	11.939	0.0000
2025/11/17	R248	05/02/2026	8.90 Put	Bond Future	6159.6200	6.1596	5726.3500	5.7264	7.034	0.0000
2025/11/17	R248	05/02/2026	8.90 Call	Bond Future	54.1600	0.0542	68.5300	0.0685	26.532	0.0000
2025/11/17	R248	05/02/2026	9.40 Put	Bond Future	2407.4700	2.4075	2099.7600	2.0998	12.781	0.0000
2025/11/17	R248	05/02/2026	9.40 Call	Bond Future	866.7500	0.8668	1006.6800	1.0067	16.144	0.0000
2025/11/17	R248	05/02/2026	9.90 Call	Bond Future	3434.6500	3.4347	3745.9400	3.7459	9.063	0.0000
2025/11/17	R248	05/02/2026	9.90 Put	Bond Future	740.8900	0.7409	604.5400	0.6045	18.404	0.0000
2025/11/17	R248	05/02/2026	9.50 Put	Bond Future	1917.1400	1.9171	1648.2200	1.6482	14.027	0.0000
2025/11/17	R248	05/02/2026	9.50 Call	Bond Future	1248.7900	1.2488	1427.5100	1.4275	14.311	0.0000
2025/11/17	R248	05/02/2026	10.00 Put	Bond Future	582.6700	0.5827	469.8900	0.4699	19.356	0.0000
2025/11/17	R248	05/02/2026	10.00 Call	Bond Future	4086.2500	4.0863	4421.1100	4.4211	8.195	0.0000
2025/11/17	R248	05/02/2026	10.48 Call	Bond Future	7418.4900	7.4185	7822.1500	7.8222	5.441	0.0000
2025/11/17	R248	05/02/2026	10.48 Put	Bond Future	189.0200	0.1890	145.0400	0.1450	23.267	0.0000
2025/11/17	R248	05/02/2026		Bond Future	9.5776	96.3876	9.5255	96.8352	0.544	0.0000
2025/11/17	R248	05/02/2026	11.46 Call	Bond Future	14103.2700	14.1033	14544.1300	14.5441	3.126	0.0000
2025/11/17	R248	05/02/2026	11.46 Put	Bond Future	23.2200	0.0232	16.4400	0.0164	29.199	0.0000
2025/11/17	R248	07/05/2026		Bond Future	9.6347	93.7087	9.5811	94.1644	0.557	0.0000
2025/11/17	R248	07/05/2026	11.72 Call	Bond Future	15368.9600	15.3690	15803.2700	15.8033	2.826	0.0000
2025/11/17	R248	07/05/2026	11.72 Put	Bond Future	140.5600	0.1406	119.1400	0.1191	15.239	0.0000
2025/11/17	R248	06/08/2026		Bond Future	9.6982	95.4066	9.6429	95.8709	0.571	0.0000

0
0
10,321
0
0
31,017
0
0
0
0
0
0
0
0
0
0
0
0
0
0
12,500
0
1,940
0
1,940
0
1,940
0
0
0
0
0
0
0
234,882
0
0
48,318
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	
2025/11/17	R248	06/08/2026	12.37 Call	Bond Future	18694.3200	18.6943	19141.3800	19.1414	2.391	0.0000	0.0000
2025/11/17	R248	06/08/2026	12.37 Put	Bond Future	136.9400	0.1369	119.6500	0.1197	12.626	0.0000	0.0000
2025/11/17	R248	05/11/2026		Bond Future	9.7674	92.6412	9.7103	93.1139	0.584	0.0000	0.0000
2025/11/17	R248	05/11/2026	11.31 Call	Bond Future	12298.4900	12.2985	12697.3500	12.6974	3.243	0.0000	0.0000
2025/11/17	R248	05/11/2026	11.31 Put	Bond Future	882.0600	0.8821	808.2700	0.8083	8.366	0.0000	0.0000
2025/11/17	R248	04/02/2027		Bond Future	9.8476	94.2331	9.7886	94.7143	0.599	0.0000	0.0000
2025/11/17	R248	04/02/2027	10.11 Call	Bond Future	5325.2600	5.3253	5604.7800	5.6048	5.249	0.0000	0.0000
2025/11/17	R248	04/02/2027	10.11 Put	Bond Future	3232.3300	3.2323	3030.7200	3.0307	6.237	0.0000	0.0000
2025/11/17	R2R9	05/02/2026		Bond Future	9.3737	107.3284	9.3264	107.6914	0.504	0.0000	0.0000
2025/11/17	R2R9	05/02/2026	102.99 Call	Bond Future	94337.9000	94.3379	94700.9100	94.7009	0.385	0.0000	0.0000
2025/11/17	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R2R9	07/05/2026		Bond Future	9.4411	104.3092	9.3921	104.6789	0.518	0.0000	0.0000
2025/11/17	R2R9	07/05/2026	99.91 Call	Bond Future	93459.5100	93.4595	93829.1500	93.8292	0.396	0.0000	0.0000
2025/11/17	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R2R9	06/08/2026		Bond Future	9.5161	106.1989	9.4654	106.5755	0.534	0.0000	0.0000
2025/11/17	R2R9	06/08/2026	101.74 Call	Bond Future	93079.3700	93.0794	93455.9900	93.4560	0.405	0.0000	0.0000
2025/11/17	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R2R9	05/11/2026		Bond Future	9.5970	103.0816	9.5444	103.4651	0.549	0.0000	0.0000
2025/11/17	R2R9	05/11/2026	98.56 Call	Bond Future	92111.5600	92.1116	92495.0700	92.4951	0.416	0.0000	0.0000
2025/11/17	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R2R9	04/02/2027		Bond Future	9.6914	104.8519	9.6366	105.2423	0.565	0.0000	0.0000
2025/11/17	R2R9	04/02/2027	9.89 Call	Bond Future	4264.9100	4.2649	4482.9300	4.4829	5.112	0.0000	0.0000
2025/11/17	R2R9	04/02/2027	9.89 Put	Bond Future	2865.6000	2.8656	2693.1900	2.6932	6.017	0.0000	0.0000
2025/11/17	R4R2	05/02/2026		Bond Future	9.4968	108.8111	9.4496	109.2122	0.496	0.0000	0.0000
2025/11/17	R4R2	05/02/2026	103.43 Call	Bond Future	95535.8800	95.5359	95936.9900	95.9370	0.420	0.0000	0.0000
2025/11/17	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R4R2	07/05/2026		Bond Future	9.5621	105.6929	9.5134	106.1013	0.509	0.0000	0.0000
2025/11/17	R4R2	07/05/2026	100.23 Call	Bond Future	94603.8100	94.6038	95012.2300	95.0122	0.432	0.0000	0.0000
2025/11/17	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R4R2	06/08/2026		Bond Future	9.6342	107.6076	9.5838	108.0238	0.523	0.0000	0.0000
2025/11/17	R4R2	06/08/2026	102.06 Call	Bond Future	94190.3500	94.1904	94606.5000	94.6065	0.442	0.0000	0.0000
2025/11/17	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R4R2	05/11/2026		Bond Future	9.7114	104.3890	9.6592	104.8127	0.537	0.0000	0.0000
2025/11/17	R4R2	05/11/2026	98.76 Call	Bond Future	93166.4500	93.1665	93590.1000	93.5901	0.455	0.0000	0.0000
2025/11/17	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	R4R2	04/02/2027		Bond Future	9.8004	106.1816	9.7463	106.6129	0.552	0.0000	0.0000
2025/11/17	R4R2	04/02/2027	10.13 Call	Bond Future	5278.4900	5.2785	5538.2200	5.5382	4.921	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
2025/11/17	R4R2	04/02/2027	10.13 Put	Bond Future	2705.2700	2.7053	2533.7100	2.5337	6.342	0.0000	0.0000
2025/11/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

0

0

0

0

0

1635585