



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

IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2025 TO 20/11/2025

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
2025/11/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	2029	05/02/2026		Bond Future	144.8760	144.8760	144.8134	144.8134	0.043	0.0000
2025/11/20	2029	05/02/2026	140.11 Call	Bond Future	4765.9600	4.7660	4703.4200	4.7034	1.312	0.0000
2025/11/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2029	07/05/2026		Bond Future	146.0962	146.0962	146.0326	146.0326	0.044	0.0000
2025/11/20	2029	07/05/2026	141.82 Call	Bond Future	4276.2000	4.2762	4212.5900	4.2126	1.488	0.0000
2025/11/20	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

0
0
0
0
0
0
1,850
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	
2025/11/20	2029	06/08/2026			Bond Future	148.7808	148.7808	148.7163	148.7163	0.043	0.0000	0.0000
2025/11/20	2029	06/08/2026	144.10 Call		Bond Future	4680.7800	4.6808	4616.3200	4.6163	1.377	0.0000	0.0000
2025/11/20	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2029	05/11/2026			Bond Future	149.9417	149.9417	149.8768	149.8768	0.043	0.0000	0.0000
2025/11/20	2029	05/11/2026	147.56 Call		Bond Future	2381.6900	2.3817	2316.8100	2.3168	2.724	0.0000	0.0000
2025/11/20	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2029	04/02/2027			Bond Future	152.5601	152.5601	152.4946	152.4946	0.043	0.0000	0.0000
2025/11/20	2029	04/02/2027	149.72 Call		Bond Future	2840.1300	2.8401	2774.6400	2.7746	2.306	0.0000	0.0000
2025/11/20	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2030	05/02/2026			Bond Future	7.6881	101.2677	7.6187	101.5032	0.903	0.0000	0.0000
2025/11/20	2030	05/02/2026	9.49 Call		Bond Future	5891.5100	5.8915	6126.1900	6.1262	3.983	0.0000	0.0000
2025/11/20	2030	05/02/2026	9.49 Put		Bond Future	2.7100	0.0027	1.8100	0.0018	33.210	0.0000	0.0000
2025/11/20	2030	07/05/2026			Bond Future	7.7161	103.1168	7.6412	103.3567	0.970	0.0000	0.0000
2025/11/20	2030	07/05/2026	9.39 Call		Bond Future	5243.3200	5.2433	5473.1500	5.4732	4.383	0.0000	0.0000
2025/11/20	2030	07/05/2026	9.39 Put		Bond Future	53.9800	0.0540	43.9400	0.0439	18.599	0.0000	0.0000
2025/11/20	2030	07/05/2026	7.21 Put		Bond Future	1797.1900	1.7972	1602.2800	1.6023	10.845	0.0000	0.0000
2025/11/20	2030	07/05/2026	7.21 Call		Bond Future	160.8400	0.1608	205.8000	0.2058	27.953	0.0000	0.0000
2025/11/20	2030	07/05/2026	7.71 Put		Bond Future	815.4000	0.8154	698.7800	0.6988	14.302	0.0000	0.0000
2025/11/20	2030	07/05/2026	7.71 Call		Bond Future	796.0300	0.7960	919.2800	0.9193	15.483	0.0000	0.0000
2025/11/20	2030	07/05/2026	7.92 Call		Bond Future	1228.0500	1.2281	1379.8600	1.3799	12.362	0.0000	0.0000
2025/11/20	2030	07/05/2026	7.92 Put		Bond Future	577.6200	0.5776	489.5600	0.4896	15.245	0.0000	0.0000
2025/11/20	2030	06/08/2026	7.21 Put		Bond Future	1918.5900	1.9186	1730.0000	1.7300	9.830	0.0000	0.0000
2025/11/20	2030	06/08/2026	7.21 Call		Bond Future	253.3100	0.2533	309.1900	0.3092	22.060	0.0000	0.0000
2025/11/20	2030	06/08/2026	7.71 Put		Bond Future	1045.8600	1.0459	921.9400	0.9219	11.849	0.0000	0.0000
2025/11/20	2030	06/08/2026	7.71 Call		Bond Future	899.0600	0.8991	1019.6100	1.0196	13.408	0.0000	0.0000
2025/11/20	2030	06/08/2026	8.06 Call		Bond Future	1583.2100	1.5832	1740.8900	1.7409	9.960	0.0000	0.0000
2025/11/20	2030	06/08/2026	8.06 Put		Bond Future	683.5500	0.6836	596.7600	0.5968	12.697	0.0000	0.0000
2025/11/20	2030	06/08/2026			Bond Future	7.7588	100.9773	7.6776	101.2218	1.047	0.0000	0.0000
2025/11/20	2030	06/08/2026	9.22 Call		Bond Future	4442.7600	4.4428	4662.8900	4.6629	4.955	0.0000	0.0000
2025/11/20	2030	06/08/2026	9.22 Put		Bond Future	169.1300	0.1691	144.7900	0.1448	14.391	0.0000	0.0000
2025/11/20	2030	05/11/2026			Bond Future	7.8043	102.7467	7.7160	102.9957	1.132	0.0000	0.0000
2025/11/20	2030	05/11/2026	8.39 Call		Bond Future	2256.8600	2.2569	2432.9400	2.4329	7.802	0.0000	0.0000
2025/11/20	2030	05/11/2026	8.39 Put		Bond Future	625.6100	0.6256	552.6500	0.5527	11.662	0.0000	0.0000
2025/11/20	2030	04/02/2027			Bond Future	7.8798	100.5086	7.7829	100.7623	1.231	0.0000	0.0000
2025/11/20	2030	04/02/2027	7.82 Call		Bond Future	1111.2500	1.1113	1237.2600	1.2373	11.339	0.0000	0.0000
2025/11/20	2030	04/02/2027	7.82 Put		Bond Future	1267.6800	1.2677	1139.9700	1.1400	10.074	0.0000	0.0000
2025/11/20	2031	05/02/2026			Bond Future	113.0948	113.0948	112.7404	112.7404	0.313	0.0000	0.0000
2025/11/20	2031	05/02/2026	111.76 Call		Bond Future	1384.6300	1.3846	1075.9300	1.0759	22.295	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
164,003
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
1,015
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
2025/11/20	2031	05/02/2026	111.76 Put	Bond Future	49.8500	0.0499	95.5800	0.0956	91.735	0.0000	0.0000
2025/11/20	2031	07/05/2026		Bond Future	115.1872	115.1872	114.8262	114.8262	0.313	0.0000	0.0000
2025/11/20	2031	07/05/2026	113.84 Call	Bond Future	1495.2200	1.4952	1210.4700	1.2105	19.044	0.0000	0.0000
2025/11/20	2031	07/05/2026	113.84 Put	Bond Future	148.0500	0.1481	224.2600	0.2243	51.476	0.0000	0.0000
2025/11/20	2031	06/08/2026		Bond Future	114.8790	114.8790	114.5121	114.5121	0.319	0.0000	0.0000
2025/11/20	2031	06/08/2026	113.81 Call	Bond Future	1377.1900	1.3772	1122.4700	1.1225	18.496	0.0000	0.0000
2025/11/20	2031	06/08/2026	113.81 Put	Bond Future	308.1900	0.3082	420.3500	0.4204	36.393	0.0000	0.0000
2025/11/20	2031	05/11/2026		Bond Future	116.9191	116.9191	116.5460	116.5460	0.319	0.0000	0.0000
2025/11/20	2031	05/11/2026	111.49 Call	Bond Future	5430.7600	5.4308	5058.9900	5.0590	6.846	0.0000	0.0000
2025/11/20	2031	05/11/2026	111.49 Put	Bond Future	1.6400	0.0016	2.9700	0.0030	81.098	0.0000	0.0000
2025/11/20	2031	04/02/2027		Bond Future	116.5010	116.5010	116.1226	116.1226	0.325	0.0000	0.0000
2025/11/20	2031	04/02/2027	116.18 Call	Bond Future	1033.1200	1.0331	832.3800	0.8324	19.430	0.0000	0.0000
2025/11/20	2031	04/02/2027	116.18 Put	Bond Future	712.1400	0.7121	889.7800	0.8898	24.945	0.0000	0.0000
2025/11/20	2032	05/02/2026		Bond Future	8.1858	103.3031	8.1173	103.6296	0.836	0.0000	0.0000
2025/11/20	2032	05/02/2026	10.16 Call	Bond Future	8877.4500	8.8775	9202.4600	9.2025	3.661	0.0000	0.0000
2025/11/20	2032	05/02/2026	10.16 Put	Bond Future	4.7500	0.0048	3.3200	0.0033	30.105	0.0000	0.0000
2025/11/20	2032	07/05/2026		Bond Future	8.2287	101.0297	8.1566	101.3621	0.877	0.0000	0.0000
2025/11/20	2032	07/05/2026	10.14 Call	Bond Future	8394.5600	8.3946	8715.2000	8.7152	3.820	0.0000	0.0000
2025/11/20	2032	07/05/2026	10.14 Put	Bond Future	68.3600	0.0684	56.6000	0.0566	17.203	0.0000	0.0000
2025/11/20	2032	06/08/2026		Bond Future	8.2822	102.8614	8.2059	103.2001	0.921	0.0000	0.0000
2025/11/20	2032	06/08/2026	10.12 Call	Bond Future	7924.1900	7.9242	8238.8100	8.2388	3.970	0.0000	0.0000
2025/11/20	2032	06/08/2026	10.12 Put	Bond Future	180.2300	0.1802	156.1500	0.1562	13.361	0.0000	0.0000
2025/11/20	2032	05/11/2026		Bond Future	8.3456	100.5064	8.2648	100.8513	0.968	0.0000	0.0000
2025/11/20	2032	05/11/2026	9.16 Call	Bond Future	4174.2800	4.1743	4435.8300	4.4358	6.266	0.0000	0.0000
2025/11/20	2032	05/11/2026	9.16 Put	Bond Future	778.4000	0.7784	695.0600	0.6951	10.707	0.0000	0.0000
2025/11/20	2032	04/02/2027		Bond Future	8.4303	102.2352	8.3445	102.5864	1.018	0.0000	0.0000
2025/11/20	2032	04/02/2027	8.48 Call	Bond Future	1946.6300	1.9466	2134.7300	2.1347	9.663	0.0000	0.0000
2025/11/20	2032	04/02/2027	8.48 Put	Bond Future	1744.0700	1.7441	1580.9800	1.5810	9.351	0.0000	0.0000
2025/11/20	2033	05/02/2026		Bond Future	139.7465	139.7465	139.6858	139.6858	0.043	0.0000	0.0000
2025/11/20	2033	05/02/2026	132.88 Call	Bond Future	6866.4600	6.8665	6805.7900	6.8058	0.884	0.0000	0.0000
2025/11/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2033	07/05/2026		Bond Future	140.7693	140.7693	140.7075	140.7075	0.044	0.0000	0.0000
2025/11/20	2033	07/05/2026	135.16 Call	Bond Future	5609.3200	5.6093	5547.4900	5.5475	1.102	0.0000	0.0000
2025/11/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2033	06/08/2026		Bond Future	143.3561	143.3561	143.2934	143.2934	0.044	0.0000	0.0000
2025/11/20	2033	06/08/2026	134.25 Call	Bond Future	9106.0900	9.1061	9043.4200	9.0434	0.688	0.0000	0.0000
2025/11/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2033	05/11/2026		Bond Future	144.3171	144.3171	144.2541	144.2541	0.044	0.0000	0.0000

0
736
0
0
680
0
0
0
0
0
0
0
0
0
125,287
0
0
37,700
0
0
0
0
0
0
0
0
0
0
0
0
2,698
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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/11/20	2033	05/11/2026	137.26 Call	Bond Future	7057.1300	7.0571	6994.1100	6.9941	0.893	0.0000
2025/11/20	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2033	04/02/2027		Bond Future	146.8375	146.8375	146.7739	146.7739	0.043	0.0000
2025/11/20	2033	04/02/2027	142.71 Call	Bond Future	4127.4500	4.1275	4063.8500	4.0639	1.541	0.0000
2025/11/20	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2037	05/02/2026	12.73 Call	Bond Future	20312.7500	20.3128	20695.1400	20.6951	1.883	0.0000
2025/11/20	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2037	05/02/2026	11.40 Put	Bond Future	3.1800	0.0032	2.3000	0.0023	27.673	0.0000
2025/11/20	2037	05/02/2026	11.40 Call	Bond Future	13567.3600	13.5674	13948.8700	13.9489	2.812	0.0000
2025/11/20	2037	05/02/2026	9.65 Call	Bond Future	3709.1900	3.7092	4022.8000	4.0228	8.455	0.0000
2025/11/20	2037	05/02/2026	9.65 Put	Bond Future	368.0000	0.3680	299.2200	0.2992	18.690	0.0000
2025/11/20	2037	05/02/2026	10.10 Call	Bond Future	6253.5100	6.2535	6609.9100	6.6099	5.699	0.0000
2025/11/20	2037	05/02/2026	10.10 Put	Bond Future	124.0800	0.1241	98.0900	0.0981	20.946	0.0000
2025/11/20	2037	05/02/2026	11.86 Call	Bond Future	15990.9300	15.9909	16373.1900	16.3732	2.390	0.0000
2025/11/20	2037	05/02/2026	11.86 Put	Bond Future	0.4100	0.0004	0.2800	0.0003	31.707	0.0000
2025/11/20	2037	05/02/2026	11.36 Call	Bond Future	13352.1100	13.3521	13733.4800	13.7335	2.856	0.0000
2025/11/20	2037	05/02/2026	11.36 Put	Bond Future	3.7500	0.0038	2.7300	0.0027	27.200	0.0000
2025/11/20	2037	05/02/2026	10.65 Put	Bond Future	33.3000	0.0333	25.6200	0.0256	23.063	0.0000
2025/11/20	2037	05/02/2026	10.65 Call	Bond Future	9416.7700	9.4168	9791.4800	9.7915	3.979	0.0000
2025/11/20	2037	05/02/2026	12.27 Call	Bond Future	18069.6700	18.0697	18452.0400	18.4520	2.116	0.0000
2025/11/20	2037	05/02/2026	12.27 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000
2025/11/20	2037	05/02/2026	10.90 Put	Bond Future	19.0000	0.0190	14.4800	0.0145	23.789	0.0000
2025/11/20	2037	05/02/2026	10.90 Call	Bond Future	10828.0300	10.8280	11205.9000	11.2059	3.490	0.0000
2025/11/20	2037	05/02/2026		Bond Future	9.1345	95.8909	9.0770	96.2733	0.629	0.0000
2025/11/20	2037	05/02/2026	11.20 Call	Bond Future	12484.3200	12.4843	12864.8700	12.8649	3.048	0.0000
2025/11/20	2037	05/02/2026	11.20 Put	Bond Future	7.1400	0.0071	5.3000	0.0053	25.770	0.0000
2025/11/20	2037	07/05/2026		Bond Future	9.1997	97.6418	9.1401	98.0312	0.648	0.0000
2025/11/20	2037	07/05/2026	11.32 Call	Bond Future	12652.1700	12.6522	13028.6600	13.0287	2.976	0.0000
2025/11/20	2037	07/05/2026	11.32 Put	Bond Future	92.2100	0.0922	79.3400	0.0793	13.957	0.0000
2025/11/20	2037	07/05/2026	9.00 Put	Bond Future	2456.5400	2.4565	2220.4100	2.2204	9.612	0.0000
2025/11/20	2037	07/05/2026	9.00 Call	Bond Future	1143.5800	1.1436	1296.8100	1.2968	13.399	0.0000
2025/11/20	2037	07/05/2026	9.49 Put	Bond Future	1172.1100	1.1721	1038.8200	1.0388	11.372	0.0000
2025/11/20	2037	07/05/2026	9.49 Call	Bond Future	3038.0200	3.0380	3294.0900	3.2941	8.429	0.0000
2025/11/20	2037	07/05/2026	10.06 Call	Bond Future	5903.7200	5.9037	6228.8200	6.2288	5.507	0.0000
2025/11/20	2037	07/05/2026	10.06 Put	Bond Future	514.8100	0.5148	450.5500	0.4506	12.482	0.0000
2025/11/20	2037	07/05/2026	12.40 Call	Bond Future	18100.8900	18.1009	18489.0200	18.4890	2.144	0.0000
2025/11/20	2037	07/05/2026	12.40 Put	Bond Future	6.6900	0.0067	5.4600	0.0055	18.386	0.0000
2025/11/20	2037	07/05/2026	10.95 Put	Bond Future	154.6200	0.1546	133.7500	0.1338	13.498	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/11/20	2037	07/05/2026	10.95 Call	Bond Future	10692.5400	10.6925	11061.0300	11.0610	3.446	0.0000	0.0000
2025/11/20	2037	06/08/2026	11.30 Call	Bond Future	12094.5500	12.0946	12463.0400	12.4630	3.047	0.0000	0.0000
2025/11/20	2037	06/08/2026	11.30 Put	Bond Future	274.6200	0.2746	246.5000	0.2465	10.240	0.0000	0.0000
2025/11/20	2037	06/08/2026	10.70 Call	Bond Future	9042.6000	9.0426	9389.4100	9.3894	3.835	0.0000	0.0000
2025/11/20	2037	06/08/2026	10.70 Put	Bond Future	505.3700	0.5054	455.5700	0.4556	9.854	0.0000	0.0000
2025/11/20	2037	06/08/2026	10.02 Put	Bond Future	1026.4500	1.0265	930.9000	0.9309	9.309	0.0000	0.0000
2025/11/20	2037	06/08/2026	10.02 Call	Bond Future	5626.0900	5.6261	5927.1500	5.9272	5.351	0.0000	0.0000
2025/11/20	2037	06/08/2026		Bond Future	9.2747	95.1524	9.2127	95.5490	0.668	0.0000	0.0000
2025/11/20	2037	06/08/2026	11.71 Call	Bond Future	14104.9700	14.1050	14485.7900	14.4858	2.700	0.0000	0.0000
2025/11/20	2037	06/08/2026	11.71 Put	Bond Future	139.5300	0.1395	123.7400	0.1237	11.317	0.0000	0.0000
2025/11/20	2037	05/11/2026	10.83 Call	Bond Future	9431.8700	9.4319	9774.3000	9.7743	3.631	0.0000	0.0000
2025/11/20	2037	05/11/2026	10.83 Put	Bond Future	745.9800	0.7460	684.5300	0.6845	8.237	0.0000	0.0000
2025/11/20	2037	05/11/2026	10.23 Call	Bond Future	6554.1200	6.5541	6859.2600	6.8593	4.656	0.0000	0.0000
2025/11/20	2037	05/11/2026	10.23 Put	Bond Future	1252.1200	1.2521	1153.3800	1.1534	7.886	0.0000	0.0000
2025/11/20	2037	05/11/2026	9.46 Put	Bond Future	2499.1400	2.4991	2319.2600	2.3193	7.198	0.0000	0.0000
2025/11/20	2037	05/11/2026	9.46 Call	Bond Future	3189.9400	3.1899	3413.9400	3.4139	7.022	0.0000	0.0000
2025/11/20	2037	05/11/2026		Bond Future	9.3490	96.8192	9.2846	97.2231	0.689	0.0000	0.0000
2025/11/20	2037	05/11/2026	10.62 Call	Bond Future	8412.0100	8.4120	8743.4500	8.7435	3.940	0.0000	0.0000
2025/11/20	2037	05/11/2026	10.62 Put	Bond Future	890.4200	0.8904	817.9800	0.8180	8.135	0.0000	0.0000
2025/11/20	2037	04/02/2027		Bond Future	9.4382	94.2281	9.3712	94.6393	0.710	0.0000	0.0000
2025/11/20	2037	04/02/2027	9.51 Call	Bond Future	3419.6400	3.4196	3641.6900	3.6417	6.493	0.0000	0.0000
2025/11/20	2037	04/02/2027	9.51 Put	Bond Future	2981.6800	2.9817	2792.5800	2.7926	6.342	0.0000	0.0000
2025/11/20	2038	05/02/2026		Bond Future	151.5314	151.5314	151.2815	151.2815	0.165	0.0000	0.0000
2025/11/20	2038	05/02/2026	143.20 Call	Bond Future	8331.4000	8.3314	8081.5000	8.0815	2.999	0.0000	0.0000
2025/11/20	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2038	07/05/2026		Bond Future	154.3350	154.3350	154.0803	154.0803	0.165	0.0000	0.0000
2025/11/20	2038	07/05/2026	144.53 Call	Bond Future	9804.9700	9.8050	9550.3000	9.5503	2.597	0.0000	0.0000
2025/11/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2038	06/08/2026		Bond Future	154.9696	154.9696	154.7112	154.7112	0.167	0.0000	0.0000
2025/11/20	2038	06/08/2026	144.72 Call	Bond Future	10249.5700	10.2496	9991.1800	9.9912	2.521	0.0000	0.0000
2025/11/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2038	05/11/2026		Bond Future	157.7226	157.7226	157.4599	157.4599	0.167	0.0000	0.0000
2025/11/20	2038	05/11/2026	146.31 Call	Bond Future	11412.6400	11.4126	11149.8900	11.1499	2.302	0.0000	0.0000
2025/11/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2038	04/02/2027		Bond Future	158.2444	158.2444	157.9783	157.9783	0.168	0.0000	0.0000
2025/11/20	2038	04/02/2027	153.83 Call	Bond Future	4414.4200	4.4144	4148.3200	4.1483	6.028	0.0000	0.0000
2025/11/20	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2040	05/02/2026	10.24 Call	Bond Future	5865.8800	5.8659	6145.4600	6.1455	4.766	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 Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/20	2040	05/02/2026	10.24 Put	Bond Future	225.8100	0.2258	191.2000	0.1912	15.327	0.0000	0.0000
2025/11/20	2040	05/02/2026	9.05 Put	Bond Future	3359.2600	3.3593	3097.2100	3.0972	7.801	0.0000	0.0000
2025/11/20	2040	05/02/2026	9.05 Call	Bond Future	281.4400	0.2814	333.5800	0.3336	18.526	0.0000	0.0000
2025/11/20	2040	05/02/2026	10.35 Put	Bond Future	172.8600	0.1729	145.5100	0.1455	15.822	0.0000	0.0000
2025/11/20	2040	05/02/2026	10.35 Call	Bond Future	6562.5700	6.5626	6849.4100	6.8494	4.371	0.0000	0.0000
2025/11/20	2040	05/02/2026	10.75 Call	Bond Future	9107.8500	9.1079	9410.4400	9.4104	3.322	0.0000	0.0000
2025/11/20	2040	05/02/2026	10.75 Put	Bond Future	66.8100	0.0668	55.2100	0.0552	17.363	0.0000	0.0000
2025/11/20	2040	05/02/2026	11.15 Call	Bond Future	11607.0800	11.6071	11916.2000	11.9162	2.663	0.0000	0.0000
2025/11/20	2040	05/02/2026	11.15 Put	Bond Future	27.3500	0.0274	22.2800	0.0223	18.537	0.0000	0.0000
2025/11/20	2040	05/02/2026	9.80 Put	Bond Future	641.7000	0.6417	557.0000	0.5570	13.199	0.0000	0.0000
2025/11/20	2040	05/02/2026	9.80 Call	Bond Future	3191.1200	3.1911	3420.6100	3.4206	7.192	0.0000	0.0000
2025/11/20	2040	05/02/2026	13.23 Call	Bond Future	23166.8600	23.1669	23481.0500	23.4811	1.356	0.0000	0.0000
2025/11/20	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2040	05/02/2026	11.82 Put	Bond Future	2.4100	0.0024	1.8500	0.0019	23.237	0.0000	0.0000
2025/11/20	2040	05/02/2026	11.82 Call	Bond Future	15597.0600	15.5971	15910.6900	15.9107	2.011	0.0000	0.0000
2025/11/20	2040	05/02/2026		Bond Future	9.4525	96.7736	9.4105	97.0878	0.443	0.0000	0.0000
2025/11/20	2040	05/02/2026	11.49 Call	Bond Future	13662.2600	13.6623	13974.5800	13.9746	2.286	0.0000	0.0000
2025/11/20	2040	05/02/2026	11.49 Put	Bond Future	9.0900	0.0091	7.2200	0.0072	20.572	0.0000	0.0000
2025/11/20	2040	07/05/2026		Bond Future	9.5210	98.5407	9.4776	98.8606	0.455	0.0000	0.0000
2025/11/20	2040	07/05/2026	11.67 Call	Bond Future	14213.0300	14.2130	14522.2400	14.5222	2.176	0.0000	0.0000
2025/11/20	2040	07/05/2026	11.67 Put	Bond Future	98.4600	0.0985	87.7800	0.0878	10.847	0.0000	0.0000
2025/11/20	2040	07/05/2026	12.53 Call	Bond Future	18932.4900	18.9325	19250.5800	19.2506	1.680	0.0000	0.0000
2025/11/20	2040	07/05/2026	12.53 Put	Bond Future	13.1900	0.0132	11.3900	0.0114	13.647	0.0000	0.0000
2025/11/20	2040	07/05/2026	12.03 Call	Bond Future	16222.9000	16.2229	16537.4700	16.5375	1.939	0.0000	0.0000
2025/11/20	2040	07/05/2026	12.03 Put	Bond Future	44.2600	0.0443	38.9400	0.0389	12.020	0.0000	0.0000
2025/11/20	2040	07/05/2026	11.12 Put	Bond Future	222.8000	0.2228	200.3900	0.2004	10.058	0.0000	0.0000
2025/11/20	2040	07/05/2026	11.12 Call	Bond Future	11028.4400	11.0284	11325.9200	11.3259	2.697	0.0000	0.0000
2025/11/20	2040	07/05/2026	12.22 Call	Bond Future	17265.3000	17.2653	17581.6100	17.5816	1.832	0.0000	0.0000
2025/11/20	2040	07/05/2026	12.22 Put	Bond Future	28.3200	0.0283	24.7400	0.0247	12.641	0.0000	0.0000
2025/11/20	2040	07/05/2026	11.72 Call	Bond Future	14494.3800	14.4944	14804.5400	14.8045	2.140	0.0000	0.0000
2025/11/20	2040	07/05/2026	11.72 Put	Bond Future	88.4300	0.0884	78.7000	0.0787	11.003	0.0000	0.0000
2025/11/20	2040	07/05/2026	10.70 Put	Bond Future	387.2900	0.3873	349.8900	0.3499	9.657	0.0000	0.0000
2025/11/20	2040	07/05/2026	10.70 Call	Bond Future	8532.4400	8.5324	8814.9300	8.8149	3.311	0.0000	0.0000
2025/11/20	2040	06/08/2026		Bond Future	9.5984	95.8168	9.5534	96.1428	0.468	0.0000	0.0000
2025/11/20	2040	06/08/2026	12.19 Call	Bond Future	16505.5600	16.5056	16820.6200	16.8206	1.909	0.0000	0.0000
2025/11/20	2040	06/08/2026	12.19 Put	Bond Future	122.5800	0.1226	111.6800	0.1117	8.892	0.0000	0.0000
2025/11/20	2040	05/11/2026		Bond Future	9.6745	97.4952	9.6280	97.8271	0.481	0.0000	0.0000
2025/11/20	2040	05/11/2026	11.06 Call	Bond Future	10108.0600	10.1081	10383.6000	10.3836	2.726	0.0000	0.0000
2025/11/20	2040	05/11/2026	11.06 Put	Bond Future	938.4600	0.9385	882.1100	0.8821	6.005	0.0000	0.0000

14,000
0
13,500
0
680
0
8,180
0
680
13,500
14,000
0
475
0
475
78,842
0
0
0
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

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
2025/11/20	2040	05/11/2026	11.27 Call	Bond Future	11239.0500	11.2391	11522.8200	2.525	0.0000	0.0000
2025/11/20	2040	05/11/2026	11.27 Put	Bond Future	791.9200	0.7919	743.8000	6.076	0.0000	0.0000
2025/11/20	2040	05/11/2026	10.67 Call	Bond Future	8027.2800	8.0273	8283.1300	3.187	0.0000	0.0000
2025/11/20	2040	05/11/2026	10.67 Put	Bond Future	1305.5500	1.3056	1229.5100	1.2295	5.824	0.0000
2025/11/20	2040	05/11/2026	9.91 Put	Bond Future	2556.8000	2.5568	2420.5000	2.4205	5.331	0.0000
2025/11/20	2040	05/11/2026	9.91 Call	Bond Future	4211.1600	4.2112	4406.7500	4.4068	4.645	0.0000
2025/11/20	2040	04/02/2027		Bond Future	9.7641	94.6650	9.7158	95.0030	0.495	0.0000
2025/11/20	2040	04/02/2027	9.93 Call	Bond Future	4151.9600	4.1520	4343.1500	4.3432	4.605	0.0000
2025/11/20	2040	04/02/2027	9.93 Put	Bond Future	3003.3700	3.0034	2856.5700	2.8566	4.888	0.0000
2025/11/20	2043	05/02/2026		Bond Future	114.0769	114.0769	116.7434	2.337	0.0000	0.0000
2025/11/20	2043	05/02/2026	109.66 Call	Bond Future	4465.5979	4.4656	7086.1840	7.0862	58.684	0.0000
2025/11/20	2043	05/02/2026	109.66 Put	Bond Future	48.7479	0.0487	2.7940	0.0028	94.268	0.0000
2025/11/20	2043	07/05/2026		Bond Future	116.1874	116.1874	118.9034	2.338	0.0000	0.0000
2025/11/20	2043	07/05/2026	111.70 Call	Bond Future	4753.5010	4.7535	7264.4450	7.2644	52.823	0.0000
2025/11/20	2043	07/05/2026	111.70 Put	Bond Future	266.1310	0.2661	61.0450	0.0610	77.062	0.0000
2025/11/20	2043	06/08/2026		Bond Future	115.4661	115.4661	118.2327	2.396	0.0000	0.0000
2025/11/20	2043	06/08/2026	110.88 Call	Bond Future	5091.2425	5.0912	7526.2695	7.5263	47.828	0.0000
2025/11/20	2043	06/08/2026	110.88 Put	Bond Future	505.1825	0.5052	173.5895	0.1736	65.638	0.0000
2025/11/20	2043	05/11/2026		Bond Future	117.5162	117.5162	120.3324	2.396	0.0000	0.0000
2025/11/20	2043	05/11/2026	112.84 Call	Bond Future	5402.9938	5.4030	7795.0642	7.7951	44.273	0.0000
2025/11/20	2043	05/11/2026	112.84 Put	Bond Future	726.8038	0.7268	302.6742	0.3027	58.355	0.0000
2025/11/20	2043	04/02/2027		Bond Future	116.6704	116.6704	119.5371	2.457	0.0000	0.0000
2025/11/20	2043	04/02/2027	117.63 Call	Bond Future	2292.8146	2.2928	3833.5141	3.8335	67.197	0.0000
2025/11/20	2043	04/02/2027	117.63 Put	Bond Future	3252.3746	3.2524	1926.4141	1.9264	40.769	0.0000
2025/11/20	2044	05/02/2026	10.00 Put	Bond Future	668.1300	0.6681	569.4500	0.5695	14.770	0.0000
2025/11/20	2044	05/02/2026	10.00 Call	Bond Future	3338.9100	3.3389	3614.9400	3.6149	8.267	0.0000
2025/11/20	2044	05/02/2026	11.45 Call	Bond Future	12751.9600	12.7520	13121.8800	13.1219	2.901	0.0000
2025/11/20	2044	05/02/2026	11.45 Put	Bond Future	23.4200	0.0234	18.6300	0.0186	20.453	0.0000
2025/11/20	2044	05/02/2026	11.25 Call	Bond Future	11485.2200	11.4852	11852.8200	11.8528	3.201	0.0000
2025/11/20	2044	05/02/2026	11.25 Put	Bond Future	35.6300	0.0356	28.5200	0.0285	19.955	0.0000
2025/11/20	2044	05/02/2026	11.50 Call	Bond Future	13064.4000	13.0644	13434.7700	13.4348	2.835	0.0000
2025/11/20	2044	05/02/2026	11.50 Put	Bond Future	21.1400	0.0211	16.8000	0.0168	20.530	0.0000
2025/11/20	2044	05/02/2026	10.90 Put	Bond Future	77.7600	0.0778	63.0600	0.0631	18.904	0.0000
2025/11/20	2044	05/02/2026	10.90 Call	Bond Future	9209.5800	9.2096	9569.5900	9.5696	3.909	0.0000
2025/11/20	2044	05/02/2026	10.07 Put	Bond Future	563.5500	0.5636	477.9200	0.4779	15.195	0.0000
2025/11/20	2044	05/02/2026	10.07 Call	Bond Future	3764.3300	3.7643	4053.4100	4.0534	7.679	0.0000
2025/11/20	2044	05/02/2026		Bond Future	9.6567	92.5710	9.6098	92.9457	0.486	0.0000
2025/11/20	2044	05/02/2026	11.56 Call	Bond Future	13435.4100	13.4354	13806.5300	13.8065	2.762	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
2025/11/20	2044	05/02/2026	11.56 Put	Bond Future	17.0800	0.0171	13.4900	0.0135	21.019	0.0000
2025/11/20	2044	07/05/2026		Bond Future	9.7240	94.2614	9.6755	94.6430	0.498	0.0000
2025/11/20	2044	07/05/2026	11.80 Call	Bond Future	14437.7500	14.4378	14804.5600	14.8046	2.541	0.0000
2025/11/20	2044	07/05/2026	11.80 Put	Bond Future	128.1200	0.1281	113.3500	0.1134	11.528	0.0000
2025/11/20	2044	07/05/2026	Put	Bond Future	6347.2600	6.3473	6035.6100	6.0356	4.910	0.0000
2025/11/20	2044	07/05/2026	Call	Bond Future	608.6400	0.6086	678.5700	0.6786	11.490	0.0000
2025/11/20	2044	07/05/2026	10.00 Call	Bond Future	3732.7400	3.7327	3975.8600	3.9759	6.513	0.0000
2025/11/20	2044	07/05/2026	10.00 Put	Bond Future	1604.0900	1.6041	1465.6300	1.4656	8.632	0.0000
2025/11/20	2044	06/08/2026		Bond Future	9.7992	91.5853	9.7491	91.9740	0.511	0.0000
2025/11/20	2044	06/08/2026	12.42 Call	Bond Future	17387.1700	17.3872	17763.0600	17.7631	2.162	0.0000
2025/11/20	2044	06/08/2026	12.42 Put	Bond Future	131.4600	0.1315	118.6700	0.1187	9.729	0.0000
2025/11/20	2044	05/11/2026		Bond Future	9.8728	93.1894	9.8211	93.5852	0.524	0.0000
2025/11/20	2044	05/11/2026	11.34 Call	Bond Future	11141.3500	11.1414	11475.3100	11.4753	2.997	0.0000
2025/11/20	2044	05/11/2026	11.34 Put	Bond Future	925.0100	0.9250	863.1100	0.8631	6.692	0.0000
2025/11/20	2044	04/02/2027		Bond Future	9.9583	90.4102	9.9048	90.8132	0.537	0.0000
2025/11/20	2044	04/02/2027	10.18 Call	Bond Future	4857.5700	4.8576	5092.8600	5.0929	4.844	0.0000
2025/11/20	2044	04/02/2027	10.18 Put	Bond Future	3216.2400	3.2162	3048.5400	3.0485	5.214	0.0000
2025/11/20	2046	05/02/2026		Bond Future	133.1494	133.1494	133.0378	133.0378	0.084	0.0000
2025/11/20	2046	05/02/2026	121.65 Call	Bond Future	11499.3500	11.4994	11387.7500	11.3878	0.970	0.0000
2025/11/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2046	07/05/2026		Bond Future	133.3184	133.3184	133.2048	133.2048	0.085	0.0000
2025/11/20	2046	07/05/2026	124.95 Call	Bond Future	8368.3700	8.3684	8254.8400	8.2548	1.357	0.0000
2025/11/20	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2046	06/08/2026		Bond Future	135.7680	135.7680	135.6526	135.6526	0.085	0.0000
2025/11/20	2046	06/08/2026	122.38 Call	Bond Future	13387.9700	13.3880	13272.5500	13.2726	0.862	0.0000
2025/11/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2046	05/11/2026		Bond Future	135.8497	135.8497	135.7332	135.7332	0.086	0.0000
2025/11/20	2046	05/11/2026	125.48 Call	Bond Future	10369.7400	10.3697	10253.1800	10.2532	1.124	0.0000
2025/11/20	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2046	04/02/2027		Bond Future	138.2206	138.2206	138.1025	138.1025	0.085	0.0000
2025/11/20	2046	04/02/2027	131.09 Call	Bond Future	7130.5600	7.1306	7012.4600	7.0125	1.656	0.0000
2025/11/20	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2050	05/02/2026		Bond Future	132.9353	132.9353	132.9212	132.9212	0.011	0.0000
2025/11/20	2050	05/02/2026	122.82 Call	Bond Future	10115.3000	10.1153	10101.1900	10.1012	0.139	0.0000
2025/11/20	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	2050	07/05/2026		Bond Future	135.3949	135.3949	135.3805	135.3805	0.011	0.0000
2025/11/20	2050	07/05/2026	124.07 Call	Bond Future	11324.8800	11.3249	11310.4700	11.3105	0.127	0.0000
2025/11/20	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

0
64,878
0
0
0
0
0
0
15,000
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

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	
2025/11/20	2050	06/08/2026		Bond Future	135.4308	135.4308	135.4168	135.4168	0.010	0.0000	0.0000
2025/11/20	2050	06/08/2026	123.27 Call	Bond Future	12160.7600	12.1608	12146.7700	12.1468	0.115	0.0000	0.0000
2025/11/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2050	05/11/2026		Bond Future	137.8365	137.8365	137.8227	137.8227	0.010	0.0000	0.0000
2025/11/20	2050	05/11/2026	123.84 Call	Bond Future	13996.5300	13.9965	13982.6900	13.9827	0.099	0.0000	0.0000
2025/11/20	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	2050	04/02/2027		Bond Future	137.7553	137.7553	137.7424	137.7424	0.009	0.0000	0.0000
2025/11/20	2050	04/02/2027	132.39 Call	Bond Future	5365.3100	5.3653	5352.3600	5.3524	0.241	0.0000	0.0000
2025/11/20	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	AL37	06/11/2025		Index Future	1223.2940	1223.2940	1223.2940	1223.2940	0.000	0.0000	0.0000
2025/11/20	AL37	05/02/2026		Index Future	1248.7280	1248.7280	1251.9440	1251.9440	0.258	0.0000	0.0000
2025/11/20	AL37	07/05/2026		Index Future	1271.5290	1271.5290	1274.8040	1274.8040	0.258	0.0000	0.0000
2025/11/20	AL37	06/08/2026		Index Future	1294.3500	1294.3500	1297.6870	1297.6870	0.258	0.0000	0.0000
2025/11/20	AL37	05/11/2026		Index Future	1317.3250	1317.3250	1320.7240	1320.7240	0.258	0.0000	0.0000
2025/11/20	AL37	04/02/2027		Index Future	1340.0630	1340.0630	1343.5250	1343.5250	0.258	0.0000	0.0000
2025/11/20	AL7T	06/11/2025		Index Future	1546.4640	1546.4640	1546.4640	1546.4640	0.000	0.0000	0.0000
2025/11/20	AL7T	05/02/2026		Index Future	1584.9930	1584.9930	1590.6520	1590.6520	0.357	0.0000	0.0000
2025/11/20	AL7T	07/05/2026		Index Future	1613.9340	1613.9340	1619.6960	1619.6960	0.357	0.0000	0.0000
2025/11/20	AL7T	06/08/2026		Index Future	1642.9010	1642.9010	1648.7700	1648.7700	0.357	0.0000	0.0000
2025/11/20	AL7T	05/11/2026		Index Future	1672.0620	1672.0620	1678.0400	1678.0400	0.358	0.0000	0.0000
2025/11/20	AL7T	04/02/2027		Index Future	1700.9240	1700.9240	1707.0100	1707.0100	0.358	0.0000	0.0000
2025/11/20	ALBI	06/11/2025		Index Future	1301.1010	1301.1010	1301.1010	1301.1010	0.000	0.0000	0.0000
2025/11/20	ALBI	05/02/2026		Index Future	1338.7260	1338.7260	1343.1430	1343.1430	0.330	0.0000	0.0000
2025/11/20	ALBI	07/05/2026		Index Future	1363.1710	1363.1710	1367.6690	1367.6690	0.330	0.0000	0.0000
2025/11/20	ALBI	06/08/2026		Index Future	1387.6370	1387.6370	1392.2190	1392.2190	0.330	0.0000	0.0000
2025/11/20	ALBI	05/11/2026		Index Future	1412.2670	1412.2670	1416.9340	1416.9340	0.330	0.0000	0.0000
2025/11/20	ALBI	04/02/2027		Index Future	1436.6440	1436.6440	1441.3960	1441.3960	0.331	0.0000	0.0000
2025/11/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	C010	21/12/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0

0

0

0
0
0
0
0
0
0

0
0
0
0
0
0
0

0
0
0
0
0
0
0

0
79
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
2025/11/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/11/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/11/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/11/20	ES33	05/02/2026		Bond Future	9.2783	93.5151	9.2254	93.7820	0.570	0.0000
2025/11/20	ES33	05/02/2026	11.49 Call	Bond Future	10319.6000	10.3196	10586.5700	10.5866	2.587	0.0000
2025/11/20	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES33	07/05/2026		Bond Future	9.3585	91.4510	9.3031	91.7229	0.592	0.0000
2025/11/20	ES33	07/05/2026	11.69 Call	Bond Future	10570.4700	10.5705	10842.3400	10.8423	2.572	0.0000
2025/11/20	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES33	06/08/2026		Bond Future	9.4496	93.1307	9.3916	93.4078	0.615	0.0000
2025/11/20	ES33	06/08/2026	12.02 Call	Bond Future	11262.0600	11.2621	11539.1800	11.5392	2.461	0.0000
2025/11/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES33	05/11/2026		Bond Future	9.5540	90.9920	9.4930	91.2743	0.638	0.0000
2025/11/20	ES33	05/11/2026	10.83 Call	Bond Future	5663.6400	5.6636	5945.8800	5.9459	4.983	0.0000
2025/11/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES33	04/02/2027		Bond Future	9.6820	92.5771	9.6178	92.8646	0.663	0.0000
2025/11/20	ES33	04/02/2027	9.70 Call	Bond Future	80.5500	0.0806	368.0600	0.3681	356.934	0.0000
2025/11/20	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES42	05/02/2026		Bond Future	9.8476	91.6957	9.8056	92.0053	0.426	0.0000
2025/11/20	ES42	05/02/2026	11.85 Call	Bond Future	13095.9300	13.0959	13405.6100	13.4056	2.365	0.0000
2025/11/20	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES42	07/05/2026		Bond Future	9.9199	89.1275	9.8765	89.4429	0.437	0.0000
2025/11/20	ES42	07/05/2026	12.20 Call	Bond Future	14486.0500	14.4861	14801.4400	14.8014	2.177	0.0000
2025/11/20	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES42	06/08/2026		Bond Future	9.9977	90.7639	9.9529	91.0853	0.448	0.0000
2025/11/20	ES42	06/08/2026	12.65 Call	Bond Future	16289.5700	16.2896	16610.9400	16.6109	1.973	0.0000
2025/11/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES42	05/11/2026		Bond Future	10.0810	88.1117	10.0347	88.4390	0.460	0.0000
2025/11/20	ES42	05/11/2026	11.66 Call	Bond Future	10146.8600	10.1469	10474.2200	10.4742	3.226	0.0000
2025/11/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	ES42	04/02/2027		Bond Future	10.1759	89.6445	10.1279	89.9779	0.472	0.0000
2025/11/20	ES42	04/02/2027	10.29 Call	Bond Future	784.5600	0.7846	1118.0200	1.1180	42.503	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	
2025/11/20	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	GOVI	06/11/2025		GOVI	1277.2000	1277.2000	1277.2000	1277.2000	0.000	0.0000	0.0000
2025/11/20	GOVI	05/02/2026		GOVI	1314.2430	1314.2430	1318.6070	1318.6070	0.332	0.0000	0.0000
2025/11/20	GOVI	05/02/2026	1,150. Call 00	GOVI	1642430.0000	164.2430	1686070.0000	168.6070	2.657	0.0000	0.0000
2025/11/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	GOVI	07/05/2026		GOVI	1338.2410	1338.2410	1342.6840	1342.6840	0.332	0.0000	0.0000
2025/11/20	GOVI	07/05/2026	1,177. Call 00	GOVI	1612410.0000	161.2410	1656840.0000	165.6840	2.756	0.0000	0.0000
2025/11/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	GOVI	06/08/2026		GOVI	1362.2590	1362.2590	1366.7850	1366.7850	0.332	0.0000	0.0000
2025/11/20	GOVI	06/08/2026	1,189. Call 00	GOVI	1732590.0000	173.2590	1777850.0000	177.7850	2.612	0.0000	0.0000
2025/11/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	GOVI	05/11/2026		GOVI	1386.4390	1386.4390	1391.0490	1391.0490	0.333	0.0000	0.0000
2025/11/20	GOVI	05/11/2026	1,277. Call 00	GOVI	1094390.0000	109.4390	1140490.0000	114.0490	4.212	0.0000	0.0000
2025/11/20	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	GOVI	04/02/2027		GOVI	1410.3710	1410.3710	1415.0640	1415.0640	0.333	0.0000	0.0000
2025/11/20	GOVI	04/02/2027	1,369. Call 00	GOVI	413710.0000	41.3710	460640.0000	46.0640	11.344	0.0000	0.0000
2025/11/20	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/11/20	I258	05/02/2026		Bond Future	120.6136	120.6136	120.6005	120.6005	0.011	0.0000	0.0000
2025/11/20	I258	05/02/2026	111.65 Call	Bond Future	8974.3739	8.9744	8960.7644	8.9608	0.152	0.0000	0.0000
2025/11/20	I258	05/02/2026	111.65 Put	Bond Future	10.7639	0.0108	10.3144	0.0103	4.177	0.0000	0.0000
2025/11/20	I258	07/05/2026		Bond Future	122.8450	122.8450	122.8316	122.8316	0.011	0.0000	0.0000
2025/11/20	I258	07/05/2026	113.73 Call	Bond Future	9261.9388	9.2619	9247.2119	9.2472	0.159	0.0000	0.0000
2025/11/20	I258	07/05/2026	113.73 Put	Bond Future	146.8988	0.1469	145.6319	0.1456	0.862	0.0000	0.0000
2025/11/20	I258	06/08/2026		Bond Future	122.2461	122.2461	122.2333	122.2333	0.010	0.0000	0.0000
2025/11/20	I258	06/08/2026	112.95 Call	Bond Future	9663.6109	9.6636	9649.5122	9.6495	0.146	0.0000	0.0000
2025/11/20	I258	06/08/2026	112.95 Put	Bond Future	367.5509	0.3676	366.2422	0.3662	0.356	0.0000	0.0000
2025/11/20	I258	05/11/2026		Bond Future	124.4168	124.4168	124.4040	124.4040	0.010	0.0000	0.0000
2025/11/20	I258	05/11/2026	114.95 Call	Bond Future	10080.9769	10.0810	10067.0886	10.0671	0.138	0.0000	0.0000
2025/11/20	I258	05/11/2026	114.95 Put	Bond Future	614.1669	0.6142	613.0986	0.6131	0.174	0.0000	0.0000
2025/11/20	I258	04/02/2027		Bond Future	123.6916	123.6916	123.6800	123.6800	0.009	0.0000	0.0000
2025/11/20	I258	04/02/2027	118.90 Call	Bond Future	6879.7934	6.8798	6867.6270	6.8676	0.177	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
2025/11/20	I258	04/02/2027	118.90 Put	Bond Future	2088.1734	2.0882	2087.6070	2.0876	0.027	0.0000	0.0000
2025/11/20	IGOV	06/11/2025		Index Future	403.7680	403.7680	403.7680	403.7680	0.000	0.0000	0.0000
2025/11/20	IGOV	05/02/2026		Index Future	419.4320	419.4320	419.3080	419.3080	0.030	0.0000	0.0000
2025/11/20	IGOV	07/05/2026		Index Future	427.1920	427.1920	427.0660	427.0660	0.029	0.0000	0.0000
2025/11/20	IGOV	06/08/2026		Index Future	434.9580	434.9580	434.8310	434.8310	0.029	0.0000	0.0000
2025/11/20	IGOV	05/11/2026		Index Future	442.7760	442.7760	442.6480	442.6480	0.029	0.0000	0.0000
2025/11/20	IGOV	04/02/2027		Index Future	450.5150	450.5150	450.3870	450.3870	0.028	0.0000	0.0000
2025/11/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/11/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/11/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/11/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/11/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/11/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/11/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/11/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/11/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/11/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/11/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/11/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/11/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/11/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/11/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/11/20	R033	05/02/2026		Bond Future	8.3442	112.4031	8.2759	112.7858	0.818	0.0000	0.0000
2025/11/20	R033	05/02/2026	10.49 Call	Bond Future	11244.2300	11.2442	11617.1300	11.6171	3.316	0.0000	0.0000
2025/11/20	R033	05/02/2026	10.49 Put	Bond Future	50.8700	0.0509	41.1100	0.0411	19.186	0.0000	0.0000
2025/11/20	R033	07/05/2026		Bond Future	8.3918	109.4124	8.3201	109.8021	0.855	0.0000	0.0000
2025/11/20	R033	07/05/2026	10.38 Call	Bond Future	10436.3600	10.4364	10791.4200	10.7914	3.402	0.0000	0.0000
2025/11/20	R033	07/05/2026	10.38 Put	Bond Future	312.1500	0.3122	277.5600	0.2776	11.081	0.0000	0.0000
2025/11/20	R033	06/08/2026		Bond Future	8.4490	111.3960	8.3735	111.7930	0.894	0.0000	0.0000
2025/11/20	R033	06/08/2026	10.25 Call	Bond Future	9778.5400	9.7785	10110.4900	10.1105	3.395	0.0000	0.0000
2025/11/20	R033	06/08/2026	10.25 Put	Bond Future	836.8500	0.8369	771.7700	0.7718	7.777	0.0000	0.0000
2025/11/20	R033	05/11/2026		Bond Future	8.5153	108.3083	8.4358	108.7126	0.934	0.0000	0.0000
2025/11/20	R033	05/11/2026	9.33 Call	Bond Future	5745.6200	5.7456	6027.0000	6.0270	4.897	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
2025/11/20	R033	05/11/2026	9.33 Put	Bond Future	1714.1500	1.7142	1591.3000	1.5913	7.167	0.0000	0.0000
2025/11/20	R033	04/02/2027		Bond Future	8.6009	110.1705	8.5169	110.5821	0.977	0.0000	0.0000
2025/11/20	R033	04/02/2027	8.65 Call	Bond Future	3548.5500	3.5486	3765.3700	3.7654	6.110	0.0000	0.0000
2025/11/20	R033	04/02/2027	8.65 Put	Bond Future	3309.0200	3.3090	3114.2100	3.1142	5.887	0.0000	0.0000
2025/11/20	R035	05/02/2026	11.17 Call	Bond Future	13908.9800	13.9090	14267.8100	14.2678	2.580	0.0000	0.0000
2025/11/20	R035	05/02/2026	11.17 Put	Bond Future	0.9900	0.0010	0.6900	0.0007	30.303	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.67 Call	Bond Future	11308.0700	11.3081	11665.2900	11.6653	3.159	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.67 Put	Bond Future	7.2800	0.0073	5.3700	0.0054	26.236	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.17 Put	Bond Future	24.4300	0.0244	18.3700	0.0184	24.806	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.17 Call	Bond Future	8613.2200	8.6132	8966.2900	8.9663	4.099	0.0000	0.0000
2025/11/20	R035	05/02/2026	11.00 Put	Bond Future	2.1200	0.0021	1.5100	0.0015	28.774	0.0000	0.0000
2025/11/20	R035	05/02/2026	11.00 Call	Bond Future	13035.1400	13.0351	13393.6600	13.3937	2.750	0.0000	0.0000
2025/11/20	R035	05/02/2026	9.64 Call	Bond Future	5690.6500	5.6907	6028.0100	6.0280	5.928	0.0000	0.0000
2025/11/20	R035	05/02/2026	9.64 Put	Bond Future	96.3200	0.0963	74.5500	0.0746	22.602	0.0000	0.0000
2025/11/20	R035	05/02/2026	9.14 Call	Bond Future	3005.8500	3.0059	3294.6300	3.2946	9.607	0.0000	0.0000
2025/11/20	R035	05/02/2026	9.14 Put	Bond Future	354.7000	0.3547	284.3500	0.2844	19.834	0.0000	0.0000
2025/11/20	R035	05/02/2026	8.64 Put	Bond Future	1289.7700	1.2898	1092.7600	1.0928	15.275	0.0000	0.0000
2025/11/20	R035	05/02/2026	8.64 Call	Bond Future	877.5900	0.8776	1039.7100	1.0397	18.473	0.0000	0.0000
2025/11/20	R035	05/02/2026	9.25 Call	Bond Future	3574.8200	3.5748	3879.3000	3.8793	8.517	0.0000	0.0000
2025/11/20	R035	05/02/2026	9.25 Put	Bond Future	266.0500	0.2661	211.4000	0.2114	20.541	0.0000	0.0000
2025/11/20	R035	05/02/2026	8.85 Put	Bond Future	757.3000	0.7573	624.8100	0.6248	17.495	0.0000	0.0000
2025/11/20	R035	05/02/2026	8.85 Call	Bond Future	1646.7000	1.6467	1873.3400	1.8733	13.763	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.44 Put	Bond Future	12.5200	0.0125	9.3100	0.0093	25.639	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.44 Call	Bond Future	10079.0900	10.0791	10435.0100	10.4350	3.531	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.94 Put	Bond Future	2.7400	0.0027	1.9700	0.0020	28.102	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.94 Call	Bond Future	12724.1400	12.7241	13082.5000	13.0825	2.816	0.0000	0.0000
2025/11/20	R035	05/02/2026	12.44 Call	Bond Future	20089.5100	20.0895	20448.6400	20.4486	1.788	0.0000	0.0000
2025/11/20	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R035	05/02/2026		Bond Future	8.7061	105.0304	8.6485	105.3896	0.662	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.79 Call	Bond Future	11941.0500	11.9411	12298.8000	12.2988	2.996	0.0000	0.0000
2025/11/20	R035	05/02/2026	10.79 Put	Bond Future	5.1500	0.0052	3.7700	0.0038	26.796	0.0000	0.0000
2025/11/20	R035	07/05/2026		Bond Future	8.7580	102.4458	8.6979	102.8115	0.685	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.86 Call	Bond Future	11858.2600	11.8583	12213.2700	12.2133	2.994	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.86 Put	Bond Future	72.7500	0.0728	62.0500	0.0621	14.708	0.0000	0.0000
2025/11/20	R035	07/05/2026	8.29 Put	Bond Future	3374.0300	3.3740	3092.9600	3.0930	8.330	0.0000	0.0000
2025/11/20	R035	07/05/2026	8.29 Call	Bond Future	476.4200	0.4764	561.0600	0.5611	17.766	0.0000	0.0000
2025/11/20	R035	07/05/2026	8.79 Put	Bond Future	1603.3200	1.6033	1431.3800	1.4314	10.724	0.0000	0.0000
2025/11/20	R035	07/05/2026	8.79 Call	Bond Future	1797.9100	1.7979	1991.6800	1.9917	10.778	0.0000	0.0000

0
0
0
0
0
250
0
250
0
250
0
0
0
350
0
350
0
350
0
16,000
0
0
0
2,000
0
2,000
0
2,000
82,478
0
0
37,434
0
0
0
1,000
0
1,000

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	
2025/11/20	R035	07/05/2026	9.20 Call	Bond Future	3500.6900	3.5007	3763.6100	3.7636	7.511	0.0000	0.0000
2025/11/20	R035	07/05/2026	9.20 Put	Bond Future	859.5500	0.8596	756.7600	0.7568	11.959	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.66 Call	Bond Future	10849.9000	10.8499	11200.7400	11.2007	3.234	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.66 Put	Bond Future	104.8800	0.1049	90.0100	0.0900	14.178	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.16 Call	Bond Future	8281.0000	8.2810	8618.2100	8.6182	4.072	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.16 Put	Bond Future	208.5500	0.2086	180.0500	0.1801	13.666	0.0000	0.0000
2025/11/20	R035	07/05/2026	9.66 Put	Bond Future	433.7200	0.4337	377.8200	0.3778	12.888	0.0000	0.0000
2025/11/20	R035	07/05/2026	9.66 Call	Bond Future	5728.0300	5.7280	6037.8400	6.0378	5.409	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.71 Call	Bond Future	11104.8500	11.1049	11456.6000	11.4566	3.168	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.71 Put	Bond Future	98.2000	0.0982	84.2400	0.0842	14.216	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.21 Call	Bond Future	8538.6300	8.5386	8877.6700	8.8777	3.971	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.21 Put	Bond Future	194.2500	0.1943	167.5800	0.1676	13.730	0.0000	0.0000
2025/11/20	R035	07/05/2026	9.71 Put	Bond Future	403.5900	0.4036	351.2700	0.3513	12.964	0.0000	0.0000
2025/11/20	R035	07/05/2026	9.71 Call	Bond Future	5980.6000	5.9806	6293.9900	6.2940	5.240	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.64 Call	Bond Future	10747.7500	10.7478	11098.2200	11.0982	3.261	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.64 Put	Bond Future	107.6600	0.1077	92.4200	0.0924	14.156	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.14 Call	Bond Future	8177.9500	8.1780	8514.3900	8.5144	4.114	0.0000	0.0000
2025/11/20	R035	07/05/2026	10.14 Put	Bond Future	214.5700	0.2146	185.3000	0.1853	13.641	0.0000	0.0000
2025/11/20	R035	07/05/2026	9.64 Put	Bond Future	446.6000	0.4466	389.1900	0.3892	12.855	0.0000	0.0000
2025/11/20	R035	07/05/2026	9.64 Call	Bond Future	5627.5200	5.6275	5935.8200	5.9358	5.478	0.0000	0.0000
2025/11/20	R035	06/08/2026	8.29 Put	Bond Future	3908.4700	3.9085	3633.5300	3.6335	7.034	0.0000	0.0000
2025/11/20	R035	06/08/2026	8.29 Call	Bond Future	707.4600	0.7075	805.0600	0.8051	13.796	0.0000	0.0000
2025/11/20	R035	06/08/2026	8.79 Put	Bond Future	2199.9700	2.2000	2013.8300	2.0138	8.461	0.0000	0.0000
2025/11/20	R035	06/08/2026	8.79 Call	Bond Future	2029.4200	2.0294	2215.8200	2.2158	9.185	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.39 Call	Bond Future	4419.5700	4.4196	4687.2200	4.6872	6.056	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.39 Put	Bond Future	1103.6700	1.1037	998.7800	0.9988	9.504	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.71 Call	Bond Future	5882.8900	5.8829	6179.2000	6.1792	5.037	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.71 Put	Bond Future	771.8400	0.7718	695.6100	0.6956	9.876	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.21 Call	Bond Future	3642.2500	3.6423	3889.5200	3.8895	6.789	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.21 Put	Bond Future	1355.5400	1.3555	1230.2700	1.2303	9.241	0.0000	0.0000
2025/11/20	R035	06/08/2026	8.71 Put	Bond Future	2414.2800	2.4143	2214.5500	2.2146	8.273	0.0000	0.0000
2025/11/20	R035	06/08/2026	8.71 Call	Bond Future	1766.6400	1.7666	1939.4500	1.9395	9.782	0.0000	0.0000
2025/11/20	R035	06/08/2026	10.22 Call	Bond Future	8319.6300	8.3196	8646.8100	8.6468	3.933	0.0000	0.0000
2025/11/20	R035	06/08/2026	10.22 Put	Bond Future	436.2900	0.4363	390.9300	0.3909	10.397	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.72 Call	Bond Future	5930.0500	5.9301	6227.1000	6.2271	5.009	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.72 Put	Bond Future	763.6000	0.7636	688.1100	0.6881	9.886	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.22 Put	Bond Future	1340.1800	1.3402	1216.1300	1.2161	9.256	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.22 Call	Bond Future	3684.4300	3.6844	3932.9200	3.9329	6.744	0.0000	0.0000
2025/11/20	R035	06/08/2026	10.13 Call	Bond Future	7883.5300	7.8835	8206.3700	8.2064	4.095	0.0000	0.0000

0
1,000
0
200
0
200
0
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

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
2025/11/20	R035	06/08/2026	10.13 Put	Bond Future		481.6600	0.4817	431.9600	0.4320	10.318	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.63 Call	Bond Future		5509.2900	5.5093	5799.2700	5.7993	5.263	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.63 Put	Bond Future		842.9300	0.8429	760.3700	0.7604	9.794	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.13 Put	Bond Future		1485.3800	1.4854	1349.9900	1.3500	9.115	0.0000	0.0000
2025/11/20	R035	06/08/2026	9.13 Call	Bond Future		3310.1100	3.3101	3547.2600	3.5473	7.164	0.0000	0.0000
2025/11/20	R035	06/08/2026		Bond Future		8.8187	104.3035	8.7561	104.6760	0.710	0.0000	0.0000
2025/11/20	R035	06/08/2026	11.06 Call	Bond Future		12369.5300	12.3695	12724.9900	12.7250	2.874	0.0000	0.0000
2025/11/20	R035	06/08/2026	11.06 Put	Bond Future		146.8300	0.1468	129.7500	0.1298	11.633	0.0000	0.0000
2025/11/20	R035	05/11/2026	9.80 Call	Bond Future		6127.1600	6.1272	6418.8600	6.4189	4.761	0.0000	0.0000
2025/11/20	R035	05/11/2026	9.80 Put	Bond Future		1036.4200	1.0364	948.7800	0.9488	8.456	0.0000	0.0000
2025/11/20	R035	05/11/2026	9.30 Call	Bond Future		4007.8000	4.0078	4254.1900	4.2542	6.148	0.0000	0.0000
2025/11/20	R035	05/11/2026	9.30 Put	Bond Future		1670.8000	1.6708	1537.8500	1.5379	7.957	0.0000	0.0000
2025/11/20	R035	05/11/2026	8.80 Put	Bond Future		2711.8800	2.7119	2515.1000	2.5151	7.256	0.0000	0.0000
2025/11/20	R035	05/11/2026	8.80 Call	Bond Future		2190.5600	2.1906	2373.1200	2.3731	8.334	0.0000	0.0000
2025/11/20	R035	05/11/2026		Bond Future		8.8898	101.6320	8.8244	102.0114	0.736	0.0000	0.0000
2025/11/20	R035	05/11/2026	10.03 Call	Bond Future		7152.7500	7.1528	7460.1900	7.4602	4.298	0.0000	0.0000
2025/11/20	R035	05/11/2026	10.03 Put	Bond Future		829.2200	0.8292	757.3200	0.7573	8.671	0.0000	0.0000
2025/11/20	R035	04/02/2027		Bond Future		8.9780	103.3806	8.9096	103.7669	0.763	0.0000	0.0000
2025/11/20	R035	04/02/2027	9.02 Call	Bond Future		2795.5400	2.7955	3000.4700	3.0005	7.331	0.0000	0.0000
2025/11/20	R035	04/02/2027	9.02 Put	Bond Future		2559.8000	2.5598	2378.4600	2.3785	7.084	0.0000	0.0000
2025/11/20	R038	05/02/2026		Bond Future		9.2239	115.8568	9.1664	116.3073	0.624	0.0000	0.0000
2025/11/20	R038	05/02/2026	11.44 Call	Bond Future		15574.8100	15.5748	16024.3800	16.0244	2.887	0.0000	0.0000
2025/11/20	R038	05/02/2026	11.44 Put	Bond Future		3.2900	0.0033	2.3500	0.0024	28.571	0.0000	0.0000
2025/11/20	R038	07/05/2026		Bond Future		9.2902	112.4880	9.2305	112.9466	0.643	0.0000	0.0000
2025/11/20	R038	07/05/2026	11.40 Call	Bond Future		14727.3200	14.7273	15172.9000	15.1729	3.026	0.0000	0.0000
2025/11/20	R038	07/05/2026	11.40 Put	Bond Future		88.5800	0.0886	75.4900	0.0755	14.778	0.0000	0.0000
2025/11/20	R038	06/08/2026		Bond Future		9.3642	114.5271	9.3022	114.9945	0.663	0.0000	0.0000
2025/11/20	R038	06/08/2026	11.77 Call	Bond Future		16334.0700	16.3341	16782.5900	16.7826	2.746	0.0000	0.0000
2025/11/20	R038	06/08/2026	11.77 Put	Bond Future		163.8500	0.1639	145.0300	0.1450	11.486	0.0000	0.0000
2025/11/20	R038	05/11/2026		Bond Future		9.4446	111.0531	9.3801	111.5290	0.683	0.0000	0.0000
2025/11/20	R038	05/11/2026	10.72 Call	Bond Future		9713.3300	9.7133	10111.8600	10.1119	4.103	0.0000	0.0000
2025/11/20	R038	05/11/2026	10.72 Put	Bond Future		866.1400	0.8661	788.8100	0.7888	8.928	0.0000	0.0000
2025/11/20	R038	04/02/2027		Bond Future		9.5391	112.9620	9.4720	113.4464	0.704	0.0000	0.0000
2025/11/20	R038	04/02/2027	9.60 Call	Bond Future		3900.9200	3.9009	4161.0400	4.1610	6.668	0.0000	0.0000
2025/11/20	R038	04/02/2027	9.60 Put	Bond Future		3464.2900	3.4643	3239.9700	3.2400	6.475	0.0000	0.0000
2025/11/20	R053	05/02/2026		Bond Future		9.4999	124.7881	9.4428	125.4404	0.601	0.0000	0.0000
2025/11/20	R053	05/02/2026	11.49 Call	Bond Future		19471.3700	19.4714	20119.3300	20.1193	3.328	0.0000	0.0000
2025/11/20	R053	05/02/2026	11.49 Put	Bond Future		17.0700	0.0171	12.7500	0.0128	25.308	0.0000	0.0000

200
0
200
0
200
56
0
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

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
2025/11/20	R053	07/05/2026		Bond Future	9.5557	121.2052	9.4969	121.8694	0.615	0.0000
2025/11/20	R053	07/05/2026	11.69 Call	Bond Future	20585.2000	20.5852	21227.6100	21.2276	3.121	0.0000
2025/11/20	R053	07/05/2026	11.69 Put	Bond Future	155.1300	0.1551	133.3300	0.1333	14.053	0.0000
2025/11/20	R053	06/08/2026		Bond Future	9.6166	123.4024	9.5560	124.0790	0.630	0.0000
2025/11/20	R053	06/08/2026	12.28 Call	Bond Future	24467.4300	24.4674	25123.2100	25.1232	2.680	0.0000
2025/11/20	R053	06/08/2026	12.28 Put	Bond Future	176.2700	0.1763	155.5400	0.1555	11.760	0.0000
2025/11/20	R053	05/11/2026		Bond Future	9.6813	119.7060	9.6188	120.3947	0.646	0.0000
2025/11/20	R053	05/11/2026	11.21 Call	Bond Future	16167.8900	16.1679	16756.5900	16.7566	3.641	0.0000
2025/11/20	R053	05/11/2026	11.21 Put	Bond Future	1237.6100	1.2376	1137.6100	1.1376	8.080	0.0000
2025/11/20	R053	04/02/2027		Bond Future	9.7554	121.7637	9.6908	122.4647	0.661	0.0000
2025/11/20	R053	04/02/2027	9.99 Call	Bond Future	6989.9900	6.9900	7405.8100	7.4058	5.949	0.0000
2025/11/20	R053	04/02/2027	9.99 Put	Bond Future	4499.5600	4.4996	4214.3600	4.2144	6.338	0.0000
2025/11/20	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/11/20	R186	05/02/2026	8.43 Call	Bond Future	72.8500	0.0729	72.3800	0.0724	0.645	0.0000
2025/11/20	R186	05/02/2026	8.43 Put	Bond Future	72.8500	0.0729	72.3800	0.0724	0.645	0.0000
2025/11/20	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/11/20	R186	07/05/2026	8.69 Call	Bond Future	107.3100	0.1073	106.9900	0.1070	0.298	0.0000
2025/11/20	R186	07/05/2026	8.69 Put	Bond Future	107.3100	0.1073	106.9900	0.1070	0.298	0.0000
2025/11/20	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/11/20	R186	06/08/2026	8.57 Call	Bond Future	90.7700	0.0908	90.5900	0.0906	0.198	0.0000
2025/11/20	R186	06/08/2026	8.57 Put	Bond Future	90.7700	0.0908	90.5900	0.0906	0.198	0.0000
2025/11/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/11/20	R186	05/11/2026	8.12 Call	Bond Future	52.2300	0.0522	52.1500	0.0522	0.153	0.0000
2025/11/20	R186	05/11/2026	8.12 Put	Bond Future	52.2300	0.0522	52.1500	0.0522	0.153	0.0000
2025/11/20	R202	05/02/2026		Bond Future	288.3009	288.3009	288.2697	288.2697	0.011	0.0000
2025/11/20	R202	05/02/2026	277.82 Call	Bond Future	10480.8900	10.4809	10449.6800	10.4497	0.298	0.0000
2025/11/20	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	R202	07/05/2026		Bond Future	293.6350	293.6350	293.6030	293.6030	0.011	0.0000
2025/11/20	R202	07/05/2026	277.55 Call	Bond Future	16084.9800	16.0850	16053.0200	16.0530	0.199	0.0000
2025/11/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	R202	06/08/2026		Bond Future	293.6106	293.6106	293.5794	293.5794	0.011	0.0000
2025/11/20	R202	06/08/2026	278.86 Call	Bond Future	14750.5900	14.7506	14719.4400	14.7194	0.211	0.0000
2025/11/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	R202	05/11/2026		Bond Future	298.8270	298.8270	298.7962	298.7962	0.010	0.0000
2025/11/20	R202	05/11/2026	280.46 Call	Bond Future	18367.0400	18.3670	18336.1900	18.3362	0.168	0.0000
2025/11/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/11/20	R202	04/02/2027		Bond Future	298.5422	298.5422	298.5133	298.5133	0.010	0.0000
2025/11/20	R202	04/02/2027	294.73 Call	Bond Future	3812.1900	3.8122	3783.2700	3.7833	0.759	0.0000

O
O
O
O
O
O
O
O
O
O
O
O

O
O
O
O
O
O
O
O
O
O
O

565

0
0

460

0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/11/20	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2025/11/20	R209	05/02/2026		Bond Future	8.9552	84.4942	8.9030	84.7974	0.583	0.0000	0.0000
2025/11/20	R209	05/02/2026	10.93 Call	Bond Future	10489.7000	10.4897	10791.0800	10.7911	2.873	0.0000	0.0000
2025/11/20	R209	05/02/2026	10.93 Put	Bond Future	7.3200	0.0073	5.5600	0.0056	24.044	0.0000	0.0000
2025/11/20	R209	07/05/2026		Bond Future	9.0109	82.8858	8.9568	83.1944	0.600	0.0000	0.0000
2025/11/20	R209	07/05/2026	11.07 Call	Bond Future	10801.0800	10.8011	11098.7400	11.0987	2.756	0.0000	0.0000
2025/11/20	R209	07/05/2026	11.07 Put	Bond Future	85.1600	0.0852	74.2200	0.0742	12.846	0.0000	0.0000
2025/11/20	R209	06/08/2026		Bond Future	9.0741	84.3886	9.0180	84.7030	0.619	0.0000	0.0000
2025/11/20	R209	06/08/2026	11.39 Call	Bond Future	11861.1700	11.8612	12161.2900	12.1613	2.530	0.0000	0.0000
2025/11/20	R209	06/08/2026	11.39 Put	Bond Future	139.1000	0.1391	124.7700	0.1248	10.302	0.0000	0.0000
2025/11/20	R209	05/11/2026		Bond Future	9.1435	82.7180	9.0851	83.0382	0.638	0.0000	0.0000
2025/11/20	R209	05/11/2026	10.32 Call	Bond Future	6944.8000	6.9448	7203.9100	7.2039	3.731	0.0000	0.0000
2025/11/20	R209	05/11/2026	10.32 Put	Bond Future	813.8900	0.8139	752.8200	0.7528	7.503	0.0000	0.0000
2025/11/20	R209	04/02/2027		Bond Future	9.2265	84.1412	9.1658	84.4671	0.658	0.0000	0.0000
2025/11/20	R209	04/02/2027	9.28 Call	Bond Future	2764.1900	2.7642	2938.1500	2.9382	6.293	0.0000	0.0000
2025/11/20	R209	04/02/2027	9.28 Put	Bond Future	2478.0600	2.4781	2326.0600	2.3261	6.134	0.0000	0.0000
2025/11/20	R210	05/02/2026		Bond Future	258.9063	258.9063	258.6457	258.6457	0.101	0.0000	0.0000
2025/11/20	R210	05/02/2026	253.10 Call	Bond Future	5806.3100	5.8063	5545.6800	5.5457	4.489	0.0000	0.0000
2025/11/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R210	07/05/2026		Bond Future	260.2183	260.2183	259.9530	259.9530	0.102	0.0000	0.0000
2025/11/20	R210	07/05/2026	255.40 Call	Bond Future	4818.3400	4.8183	4553.0400	4.5530	5.506	0.0000	0.0000
2025/11/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R210	06/08/2026		Bond Future	264.9996	264.9996	264.7301	264.7301	0.102	0.0000	0.0000
2025/11/20	R210	06/08/2026	259.84 Call	Bond Future	5159.6300	5.1596	4890.0900	4.8901	5.224	0.0000	0.0000
2025/11/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R210	05/11/2026		Bond Future	266.1757	266.1757	265.9029	265.9029	0.102	0.0000	0.0000
2025/11/20	R210	05/11/2026	253.33 Call	Bond Future	12845.6500	12.8457	12572.8500	12.5729	2.124	0.0000	0.0000
2025/11/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R210	04/02/2027		Bond Future	270.8226	270.8226	270.5459	270.5459	0.102	0.0000	0.0000
2025/11/20	R210	04/02/2027	266.03 Call	Bond Future	4792.6000	4.7926	4515.9000	4.5159	5.773	0.0000	0.0000
2025/11/20	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R213	05/02/2026		Bond Future	7.9469	99.2694	7.8833	99.5240	0.800	0.0000	0.0000
2025/11/20	R213	05/02/2026	9.89 Call	Bond Future	7403.3500	7.4034	7656.7100	7.6567	3.422	0.0000	0.0000
2025/11/20	R213	05/02/2026	9.89 Put	Bond Future	4.1500	0.0042	2.9600	0.0030	28.675	0.0000	0.0000
2025/11/20	R213	07/05/2026		Bond Future	7.9787	97.5308	7.9112	97.7900	0.846	0.0000	0.0000
2025/11/20	R213	07/05/2026	9.80 Call	Bond Future	6747.0500	6.7471	6996.2000	6.9962	3.693	0.0000	0.0000
2025/11/20	R213	07/05/2026	9.80 Put	Bond Future	61.0100	0.0610	50.9800	0.0510	16.440	0.0000	0.0000

0
36,877
0
0
6,358
0
0
2,732
0
0
0
0
0
0
0
0
289
0
0
918
0
0
0
0
0
0
0
0
0
0
0
0
0
9,684
0
0
64,746
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
2025/11/20	R213	06/08/2026		Bond Future	8.0217	99.2995	7.9497	99.5636	0.897	0.0000
2025/11/20	R213	06/08/2026	9.69 Call	Bond Future	6052.8400	6.0528	6295.1500	6.2952	4.003	0.0000
2025/11/20	R213	06/08/2026	9.69 Put	Bond Future	169.4900	0.1695	147.7100	0.1477	12.850	0.0000
2025/11/20	R213	05/11/2026		Bond Future	8.0811	97.4914	8.0042	97.7604	0.952	0.0000
2025/11/20	R213	05/11/2026	8.75 Call	Bond Future	3026.6000	3.0266	3221.6900	3.2217	6.446	0.0000
2025/11/20	R213	05/11/2026	8.75 Put	Bond Future	724.5500	0.7246	650.6200	0.6506	10.204	0.0000
2025/11/20	R213	04/02/2027		Bond Future	8.1663	99.1698	8.0837	99.4438	1.012	0.0000
2025/11/20	R213	04/02/2027	8.14 Call	Bond Future	1499.5000	1.4995	1638.2800	1.6383	9.255	0.0000
2025/11/20	R213	04/02/2027	8.14 Put	Bond Future	1586.5800	1.5866	1451.3700	1.4514	8.522	0.0000
2025/11/20	R214	05/02/2026		Bond Future	9.4499	79.4820	9.4081	79.7578	0.442	0.0000
2025/11/20	R214	05/02/2026	11.26 Call	Bond Future	10724.6200	10.7246	10997.0700	10.9971	2.540	0.0000
2025/11/20	R214	05/02/2026	11.26 Put	Bond Future	17.7300	0.0177	14.3500	0.0144	19.064	0.0000
2025/11/20	R214	07/05/2026		Bond Future	9.5078	77.6358	9.4648	77.9166	0.453	0.0000
2025/11/20	R214	07/05/2026	11.53 Call	Bond Future	11799.4300	11.7994	12068.9600	12.0690	2.284	0.0000
2025/11/20	R214	07/05/2026	11.53 Put	Bond Future	107.1100	0.1071	95.8400	0.0958	10.522	0.0000
2025/11/20	R214	06/08/2026		Bond Future	9.5724	79.0435	9.5279	79.3297	0.465	0.0000
2025/11/20	R214	06/08/2026	11.97 Call	Bond Future	13563.0600	13.5631	13836.8500	13.8369	2.019	0.0000
2025/11/20	R214	06/08/2026	11.97 Put	Bond Future	145.3700	0.1454	132.9900	0.1330	8.516	0.0000
2025/11/20	R214	05/11/2026		Bond Future	9.6436	77.1336	9.5977	77.4249	0.476	0.0000
2025/11/20	R214	05/11/2026	10.97 Call	Bond Future	8616.8400	8.6168	8857.9800	8.8580	2.798	0.0000
2025/11/20	R214	05/11/2026	10.97 Put	Bond Future	834.3900	0.8344	784.1800	0.7842	6.018	0.0000
2025/11/20	R214	04/02/2027		Bond Future	9.7267	78.4608	9.6793	78.7575	0.488	0.0000
2025/11/20	R214	04/02/2027	9.90 Call	Bond Future	3828.6900	3.8287	3997.0200	3.9970	4.397	0.0000
2025/11/20	R214	04/02/2027	9.90 Put	Bond Future	2759.3800	2.7594	2631.0300	2.6310	4.651	0.0000
2025/11/20	R248	05/02/2026	8.90 Put	Bond Future	6545.7200	6.5457	6156.5100	6.1565	5.946	0.0000
2025/11/20	R248	05/02/2026	8.90 Call	Bond Future	32.9600	0.0330	43.7800	0.0438	32.828	0.0000
2025/11/20	R248	05/02/2026	9.40 Put	Bond Future	2640.1200	2.6401	2361.0700	2.3611	10.570	0.0000
2025/11/20	R248	05/02/2026	9.40 Call	Bond Future	692.1000	0.6921	813.0800	0.8131	17.480	0.0000
2025/11/20	R248	05/02/2026	9.90 Call	Bond Future	3094.0500	3.0941	3375.3700	3.3754	9.092	0.0000
2025/11/20	R248	05/02/2026	9.90 Put	Bond Future	807.5900	0.8076	688.8800	0.6889	14.699	0.0000
2025/11/20	R248	05/02/2026	9.65 Put	Bond Future	1484.1300	1.4841	1293.6400	1.2936	12.835	0.0000
2025/11/20	R248	05/02/2026	9.65 Call	Bond Future	1692.7900	1.6928	1902.3300	1.9023	12.378	0.0000
2025/11/20	R248	05/02/2026	9.50 Put	Bond Future	2107.7500	2.1078	1864.6500	1.8647	11.534	0.0000
2025/11/20	R248	05/02/2026	9.50 Call	Bond Future	1032.1000	1.0321	1189.0300	1.1890	15.205	0.0000
2025/11/20	R248	05/02/2026	10.00 Put	Bond Future	631.5200	0.6315	534.6800	0.5347	15.334	0.0000
2025/11/20	R248	05/02/2026	10.00 Call	Bond Future	3727.8000	3.7278	4030.9900	4.0310	8.133	0.0000
2025/11/20	R248	05/02/2026	10.48 Call	Bond Future	7019.2800	7.0193	7384.3400	7.3843	5.201	0.0000
2025/11/20	R248	05/02/2026	10.48 Put	Bond Future	197.1100	0.1971	162.1400	0.1621	17.741	0.0000

0
0
0
0
0
0
0
0
0
0
10,264
0
0
31,017
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,940
0
1,940
0
1,940
0
12,500
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/11/20	R248	05/02/2026		Bond Future	9.6254	95.9803	9.5785	96.3803	0.487	0.0000	0.0000
2025/11/20	R248	05/02/2026	11.46 Call	Bond Future	13694.6400	13.6946	14090.1100	14.0901	2.888	0.0000	0.0000
2025/11/20	R248	05/02/2026	11.46 Put	Bond Future	21.8900	0.0219	17.3300	0.0173	20.831	0.0000	0.0000
2025/11/20	R248	07/05/2026		Bond Future	9.6840	93.2938	9.6356	93.7011	0.499	0.0000	0.0000
2025/11/20	R248	07/05/2026	11.72 Call	Bond Future	14958.2400	14.9582	15348.9200	15.3489	2.612	0.0000	0.0000
2025/11/20	R248	07/05/2026	11.72 Put	Bond Future	144.7600	0.1448	128.1300	0.1281	11.488	0.0000	0.0000
2025/11/20	R248	06/08/2026		Bond Future	9.7488	94.9854	9.6989	95.4003	0.511	0.0000	0.0000
2025/11/20	R248	06/08/2026	12.37 Call	Bond Future	18278.6100	18.2786	18679.6400	18.6796	2.194	0.0000	0.0000
2025/11/20	R248	06/08/2026	12.37 Put	Bond Future	142.4300	0.1424	128.5300	0.1285	9.759	0.0000	0.0000
2025/11/20	R248	05/11/2026		Bond Future	9.8194	92.2138	9.7680	92.6363	0.524	0.0000	0.0000
2025/11/20	R248	05/11/2026	11.31 Call	Bond Future	11912.7300	11.9127	12272.1500	12.2722	3.017	0.0000	0.0000
2025/11/20	R248	05/11/2026	11.31 Put	Bond Future	923.7200	0.9237	860.6700	0.8607	6.826	0.0000	0.0000
2025/11/20	R248	04/02/2027		Bond Future	9.9011	93.7999	9.8480	94.2300	0.537	0.0000	0.0000
2025/11/20	R248	04/02/2027	10.11 Call	Bond Future	5045.2600	5.0453	5295.6800	5.2957	4.963	0.0000	0.0000
2025/11/20	R248	04/02/2027	10.11 Put	Bond Future	3385.5300	3.3855	3205.9200	3.2059	5.305	0.0000	0.0000
2025/11/20	R2R9	05/02/2026		Bond Future	9.3903	107.2008	9.3329	107.6418	0.612	0.0000	0.0000
2025/11/20	R2R9	05/02/2026	102.99 Call	Bond Future	94210.2300	94.2102	94651.2400	94.6512	0.468	0.0000	0.0000
2025/11/20	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R2R9	07/05/2026		Bond Future	9.4584	104.1791	9.3988	104.6282	0.629	0.0000	0.0000
2025/11/20	R2R9	07/05/2026	99.91 Call	Bond Future	93329.4400	93.3294	93778.5100	93.7785	0.481	0.0000	0.0000
2025/11/20	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R2R9	06/08/2026		Bond Future	9.5339	106.0677	9.4721	106.5252	0.648	0.0000	0.0000
2025/11/20	R2R9	06/08/2026	101.74 Call	Bond Future	92948.1900	92.9482	93405.6600	93.4057	0.492	0.0000	0.0000
2025/11/20	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R2R9	05/11/2026		Bond Future	9.6153	102.9495	9.5512	103.4153	0.666	0.0000	0.0000
2025/11/20	R2R9	05/11/2026	98.56 Call	Bond Future	91979.4800	91.9795	92445.2400	92.4452	0.506	0.0000	0.0000
2025/11/20	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R2R9	04/02/2027		Bond Future	9.7100	104.7192	9.6434	105.1935	0.686	0.0000	0.0000
2025/11/20	R2R9	04/02/2027	9.89 Call	Bond Future	4168.9100	4.1689	4442.1800	4.4422	6.555	0.0000	0.0000
2025/11/20	R2R9	04/02/2027	9.89 Put	Bond Future	2902.2200	2.9022	2701.2700	2.7013	6.924	0.0000	0.0000
2025/11/20	R4R2	05/02/2026		Bond Future	9.5444	108.4081	9.4973	108.8064	0.493	0.0000	0.0000
2025/11/20	R4R2	05/02/2026	103.43 Call	Bond Future	95132.8200	95.1328	95531.1200	95.5311	0.419	0.0000	0.0000
2025/11/20	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R4R2	07/05/2026		Bond Future	9.6113	105.2825	9.5627	105.6880	0.506	0.0000	0.0000
2025/11/20	R4R2	07/05/2026	100.23 Call	Bond Future	94193.3600	94.1934	94598.8800	94.5989	0.431	0.0000	0.0000
2025/11/20	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R4R2	06/08/2026		Bond Future	9.6850	107.1910	9.6346	107.6042	0.520	0.0000	0.0000
2025/11/20	R4R2	06/08/2026	102.06 Call	Bond Future	93773.7200	93.7737	94186.8900	94.1869	0.441	0.0000	0.0000

0

0

43,354

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

1,125

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
2025/11/20	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R4R2	05/11/2026		Bond Future	9.7637	103.9665	9.7116	104.3872	0.534	0.0000	0.0000
2025/11/20	R4R2	05/11/2026	98.76 Call	Bond Future	92743.9300	92.7439	93164.5900	93.1646	0.454	0.0000	0.0000
2025/11/20	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	R4R2	04/02/2027		Bond Future	9.8544	105.7535	9.8003	106.1819	0.548	0.0000	0.0000
2025/11/20	R4R2	04/02/2027	10.13 Call	Bond Future	4994.5200	4.9945	5253.6500	5.2537	5.188	0.0000	0.0000
2025/11/20	R4R2	04/02/2027	10.13 Put	Bond Future	2849.3800	2.8494	2680.1200	2.6801	5.940	0.0000	0.0000
2025/11/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/11/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

