



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/12/2025 TO 23/12/2025

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	
2025/12/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	2029	05/02/2026		Bond Future	144.8386	144.8386	144.8359	144.8359	0.002	0.0000	0.0000
2025/12/23	2029	05/02/2026	140.11 Call	Bond Future	4728.5700	4.7286	4725.8600	4.7259	0.057	0.0000	0.0000
2025/12/23	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2029	07/05/2026		Bond Future	146.0188	146.0188	146.0163	146.0163	0.002	0.0000	0.0000
2025/12/23	2029	07/05/2026	141.82 Call	Bond Future	4198.8400	4.1988	4196.2500	4.1963	0.062	0.0000	0.0000
2025/12/23	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	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
2025/12/23	2029	06/08/2026		Bond Future	148.7138	148.7138	148.7113	0.002	0.0000	0.0000
2025/12/23	2029	06/08/2026	144.10 Call	Bond Future	4613.7600	4.6138	4611.2500	0.054	0.0000	0.0000
2025/12/23	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2029	05/11/2026		Bond Future	149.8629	149.8629	149.8605	0.002	0.0000	0.0000
2025/12/23	2029	05/11/2026	147.56 Call	Bond Future	2302.9200	2.3029	2300.5100	0.105	0.0000	0.0000
2025/12/23	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2029	04/02/2027		Bond Future	152.4932	152.4932	152.4911	0.001	0.0000	0.0000
2025/12/23	2029	04/02/2027	149.72 Call	Bond Future	2773.1600	2.7732	2771.1400	0.073	0.0000	0.0000
2025/12/23	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2030	05/02/2026		Bond Future	7.5520	101.7304	7.5155	0.483	0.0000	0.0000
2025/12/23	2030	05/02/2026	9.49 Call	Bond Future	6351.6200	6.3516	6476.0200	1.959	0.0000	0.0000
2025/12/23	2030	05/02/2026	9.49 Put	Bond Future	0.0900	0.0001	0.0600	33.333	0.0000	0.0000
2025/12/23	2030	07/05/2026		Bond Future	7.5791	103.5564	7.5398	0.519	0.0000	0.0000
2025/12/23	2030	07/05/2026	9.39 Call	Bond Future	5653.6900	5.6537	5777.1100	2.183	0.0000	0.0000
2025/12/23	2030	07/05/2026	9.39 Put	Bond Future	24.7600	0.0248	21.5200	13.086	0.0000	0.0000
2025/12/23	2030	07/05/2026	7.21 Put	Bond Future	1402.8400	1.4028	1304.6900	6.997	0.0000	0.0000
2025/12/23	2030	07/05/2026	7.21 Call	Bond Future	206.0800	0.2061	234.5900	13.834	0.0000	0.0000
2025/12/23	2030	07/05/2026	7.71 Put	Bond Future	564.6500	0.5647	511.8400	9.353	0.0000	0.0000
2025/12/23	2030	07/05/2026	7.71 Call	Bond Future	984.8700	0.9849	1058.7200	7.498	0.0000	0.0000
2025/12/23	2030	07/05/2026	7.92 Call	Bond Future	1470.0800	1.4701	1558.5200	6.016	0.0000	0.0000
2025/12/23	2030	07/05/2026	7.92 Put	Bond Future	380.0600	0.3801	341.8400	10.056	0.0000	0.0000
2025/12/23	2030	06/08/2026	7.21 Put	Bond Future	1555.5300	1.5555	1462.3500	5.990	0.0000	0.0000
2025/12/23	2030	06/08/2026	7.21 Call	Bond Future	346.1900	0.3462	382.1100	10.376	0.0000	0.0000
2025/12/23	2030	06/08/2026	7.71 Put	Bond Future	809.8900	0.8099	751.8600	7.165	0.0000	0.0000
2025/12/23	2030	06/08/2026	7.71 Call	Bond Future	1119.0300	1.1190	1190.1000	6.351	0.0000	0.0000
2025/12/23	2030	06/08/2026	8.06 Call	Bond Future	1869.2000	1.8692	1958.7000	4.788	0.0000	0.0000
2025/12/23	2030	06/08/2026	8.06 Put	Bond Future	513.6000	0.5136	474.0000	7.710	0.0000	0.0000
2025/12/23	2030	06/08/2026		Bond Future	7.6075	101.4333	7.5648	0.561	0.0000	0.0000
2025/12/23	2030	06/08/2026	9.22 Call	Bond Future	4844.0300	4.8440	4962.8600	2.453	0.0000	0.0000
2025/12/23	2030	06/08/2026	9.22 Put	Bond Future	114.4600	0.1145	104.1900	8.973	0.0000	0.0000
2025/12/23	2030	05/11/2026		Bond Future	7.6438	103.1995	7.5974	0.608	0.0000	0.0000
2025/12/23	2030	05/11/2026	8.39 Call	Bond Future	2517.9600	2.5180	2617.5200	3.954	0.0000	0.0000
2025/12/23	2030	05/11/2026	8.39 Put	Bond Future	433.8800	0.4339	401.8100	7.391	0.0000	0.0000
2025/12/23	2030	04/02/2027		Bond Future	7.7003	100.9790	7.6492	0.663	0.0000	0.0000
2025/12/23	2030	04/02/2027	7.82 Call	Bond Future	1283.7400	1.2837	1357.4800	5.744	0.0000	0.0000
2025/12/23	2030	04/02/2027	7.82 Put	Bond Future	969.7500	0.9698	909.2700	6.237	0.0000	0.0000
2025/12/23	2031	05/02/2026		Bond Future	112.7324	112.7324	112.7301	0.002	0.0000	0.0000
2025/12/23	2031	05/02/2026	111.76 Call	Bond Future	1012.1500	1.0122	1008.5900	0.352	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
166,379
0
0
5,487
0
0
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
19,282
0
0
0
0
0
0
0
0
0
1,156
0

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Yield	Previous Days Closing	Price	Today's Closing	Yield	Today's Closing	Price	% Movement in MTM	Today's High	Today's Low
2025/12/23	2031	05/02/2026	111.76	Put	Bond Future		39.8000		0.0398	38.4500	0.0385	3.392	0.0000	0.0000	0.0000
2025/12/23	2031	07/05/2026			Bond Future		114.7835	114.7835	114.7813	114.7813	0.002	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	07/05/2026	113.84	Call	Bond Future		1114.2200	1.1142	1111.0800	1.1111	0.282	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	07/05/2026	113.84	Put	Bond Future		170.7300	0.1707	169.8100	0.1698	0.539	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	06/08/2026			Bond Future		114.4875	114.4875	114.4854	114.4854	0.002	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	06/08/2026	113.81	Call	Bond Future		1040.8800	1.0409	1038.1600	1.0382	0.261	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	06/08/2026	113.81	Put	Bond Future		363.3600	0.3634	362.7700	0.3628	0.162	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	05/11/2026			Bond Future		116.5082	116.5082	116.5063	116.5063	0.002	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	05/11/2026	111.49	Call	Bond Future		5019.5800	5.0196	5017.7200	5.0177	0.037	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	05/11/2026	111.49	Put	Bond Future		1.4100	0.0014	1.3900	0.0014	1.418	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	04/02/2027			Bond Future		116.1046	116.1046	116.1024	116.1024	0.002	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	04/02/2027	116.18	Call	Bond Future		762.3300	0.7623	760.2800	0.7603	0.269	0.0000	0.0000	0.0000	0.0000
2025/12/23	2031	04/02/2027	116.18	Put	Bond Future		837.7300	0.8377	837.8800	0.8379	0.018	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	05/02/2026			Bond Future		7.9699	104.3372	7.9335	104.5125	0.456	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	05/02/2026	10.16	Call	Bond Future		9906.8300	9.9068	10082.1200	10.0821	1.769	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	05/02/2026	10.16	Put	Bond Future		0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	07/05/2026			Bond Future		8.0080	102.0509	7.9697	102.2293	0.478	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	07/05/2026	10.14	Call	Bond Future		9367.2000	9.3672	9543.0300	9.5430	1.877	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	07/05/2026	10.14	Put	Bond Future		19.8500	0.0199	17.2100	0.0172	13.300	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	06/08/2026			Bond Future		8.0470	103.9096	8.0066	104.0914	0.503	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	06/08/2026	10.12	Call	Bond Future		8878.4900	8.8785	9052.4200	9.0524	1.959	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	06/08/2026	10.12	Put	Bond Future		86.3000	0.0863	78.4300	0.0784	9.119	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	05/11/2026			Bond Future		8.0995	101.5617	8.0566	101.7469	0.529	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	05/11/2026	9.16	Call	Bond Future		4966.0700	4.9661	5116.6500	5.1167	3.032	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	05/11/2026	9.16	Put	Bond Future		514.9400	0.5149	480.2900	0.4803	6.729	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	04/02/2027			Bond Future		8.1669	103.3184	8.1213	103.5072	0.558	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	04/02/2027	8.48	Call	Bond Future		2535.6300	2.5356	2651.9300	2.6519	4.587	0.0000	0.0000	0.0000	0.0000
2025/12/23	2032	04/02/2027	8.48	Put	Bond Future		1249.8400	1.2498	1177.3400	1.1773	5.801	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	05/02/2026			Bond Future		142.4706	142.4706	142.4682	142.4682	0.002	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	05/02/2026	132.88	Call	Bond Future		9590.6100	9.5906	9588.1500	9.5882	0.026	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	05/02/2026	132.88	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	07/05/2026			Bond Future		143.5053	143.5053	143.5029	143.5029	0.002	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	07/05/2026	135.16	Call	Bond Future		8345.3400	8.3453	8342.8600	8.3429	0.030	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	07/05/2026	135.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	06/08/2026			Bond Future		146.1540	146.1540	146.1516	146.1516	0.002	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	06/08/2026	134.25	Call	Bond Future		11903.9600	11.9040	11901.5900	11.9016	0.020	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000	0.0000
2025/12/23	2033	05/11/2026			Bond Future		147.1550	147.1550	147.1528	147.1528	0.002	0.0000	0.0000	0.0000	0.0000

	0
736	0
	0
680	0
	0
	0
	0
	0
	0
	0
	0
	0
127,196	0
	0
37,740	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
2,698	0
	0
10,592	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	
2025/12/23	2033	05/11/2026	137.26 Call	Bond Future	9894.9800	9.8950	9892.7600	9.8928	0.022	0.0000	0.0000
2025/12/23	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2033	04/02/2027		Bond Future	149.7379	149.7379	149.7360	149.7360	0.001	0.0000	0.0000
2025/12/23	2033	04/02/2027	142.71 Call	Bond Future	7027.8900	7.0279	7026.0000	7.0260	0.027	0.0000	0.0000
2025/12/23	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2037	05/02/2026	11.40 Call	Bond Future	15427.8800	15.4279	15640.4100	15.6404	1.378	0.0000	0.0000
2025/12/23	2037	05/02/2026	12.73 Call	Bond Future	22176.4400	22.1764	22388.9700	22.3890	0.958	0.0000	0.0000
2025/12/23	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2037	05/02/2026	11.40 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/23	2037	05/02/2026	12.27 Call	Bond Future	19933.3100	19.9333	20145.8400	20.1458	1.066	0.0000	0.0000
2025/12/23	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2037	05/02/2026	10.90 Put	Bond Future	0.3500	0.0004	0.2400	0.0002	31.429	0.0000	0.0000
2025/12/23	2037	05/02/2026	10.90 Call	Bond Future	12673.0700	12.6731	12885.4900	12.8855	1.676	0.0000	0.0000
2025/12/23	2037	05/02/2026	11.86 Call	Bond Future	17854.2100	17.8542	18066.7400	18.0667	1.190	0.0000	0.0000
2025/12/23	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2037	05/02/2026	11.36 Call	Bond Future	15212.0700	15.2121	15424.5900	15.4246	1.397	0.0000	0.0000
2025/12/23	2037	05/02/2026	11.36 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/23	2037	05/02/2026	10.65 Put	Bond Future	1.2200	0.0012	0.8800	0.0009	27.869	0.0000	0.0000
2025/12/23	2037	05/02/2026	10.65 Call	Bond Future	11248.3800	11.2484	11460.5700	11.4606	1.886	0.0000	0.0000
2025/12/23	2037	05/02/2026		Bond Future	8.8573	97.7546	8.8262	97.9671	0.352	0.0000	0.0000
2025/12/23	2037	05/02/2026	11.20 Call	Bond Future	14340.9200	14.3409	14553.4300	14.5534	1.482	0.0000	0.0000
2025/12/23	2037	05/02/2026	11.20 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/12/23	2037	05/02/2026	9.65 Call	Bond Future	5256.6100	5.2566	5458.4500	5.4585	3.840	0.0000	0.0000
2025/12/23	2037	05/02/2026	9.65 Put	Bond Future	51.7300	0.0517	41.0400	0.0410	20.665	0.0000	0.0000
2025/12/23	2037	05/02/2026	10.10 Call	Bond Future	8002.2700	8.0023	8212.5600	8.2126	2.628	0.0000	0.0000
2025/12/23	2037	05/02/2026	10.10 Put	Bond Future	9.1500	0.0092	6.9100	0.0069	24.481	0.0000	0.0000
2025/12/23	2037	07/05/2026	9.00 Put	Bond Future	1332.8600	1.3329	1234.8600	1.2349	7.353	0.0000	0.0000
2025/12/23	2037	07/05/2026	9.00 Call	Bond Future	1887.3100	1.8873	2005.6400	2.0056	6.270	0.0000	0.0000
2025/12/23	2037	07/05/2026	9.49 Put	Bond Future	551.2600	0.5513	503.9000	0.5039	8.591	0.0000	0.0000
2025/12/23	2037	07/05/2026	9.49 Call	Bond Future	4284.5800	4.2846	4453.5500	4.4536	3.944	0.0000	0.0000
2025/12/23	2037	07/05/2026	10.06 Call	Bond Future	7465.0700	7.4651	7661.5200	7.6615	2.632	0.0000	0.0000
2025/12/23	2037	07/05/2026	10.06 Put	Bond Future	208.7500	0.2088	188.8700	0.1889	9.523	0.0000	0.0000
2025/12/23	2037	07/05/2026		Bond Future	8.9168	99.5093	8.8844	99.7256	0.362	0.0000	0.0000
2025/12/23	2037	07/05/2026	11.32 Call	Bond Future	14447.1700	14.4472	14661.1600	14.6612	1.481	0.0000	0.0000
2025/12/23	2037	07/05/2026	11.32 Put	Bond Future	19.8000	0.0198	17.4600	0.0175	11.818	0.0000	0.0000
2025/12/23	2037	07/05/2026	12.40 Call	Bond Future	19962.2300	19.9622	20178.4600	20.1785	1.083	0.0000	0.0000
2025/12/23	2037	07/05/2026	12.40 Put	Bond Future	0.6200	0.0006	0.5200	0.0005	16.129	0.0000	0.0000
2025/12/23	2037	07/05/2026	10.95 Put	Bond Future	50.8900	0.0509	45.5100	0.0455	10.572	0.0000	0.0000

0
0
0
0
0
1,030
0
1,030
0
0
1,970
0
1,970
0
0
0
0
0
0
0
122,643
0
0
0
11,500
0
11,500
0
1,500
0
1,500
0
1,500
90,411
0
0
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	
2025/12/23	2037	07/05/2026	10.95 Call	Bond Future	12456.2200	12.4562	12667.1700	12.6672	1.694	0.0000	0.0000
2025/12/23	2037	06/08/2026	11.30 Call	Bond Future	13839.5200	13.8395	14051.5400	14.0515	1.532	0.0000	0.0000
2025/12/23	2037	06/08/2026	11.30 Put	Bond Future	110.1800	0.1102	101.8400	0.1018	7.569	0.0000	0.0000
2025/12/23	2037	06/08/2026	10.70 Call	Bond Future	10710.9300	10.7109	10913.2700	10.9133	1.889	0.0000	0.0000
2025/12/23	2037	06/08/2026	10.70 Put	Bond Future	264.2900	0.2643	246.2700	0.2463	6.818	0.0000	0.0000
2025/12/23	2037	06/08/2026	10.02 Put	Bond Future	578.8500	0.5789	541.8800	0.5419	6.387	0.0000	0.0000
2025/12/23	2037	06/08/2026	10.02 Call	Bond Future	7087.9000	7.0879	7271.2900	7.2713	2.587	0.0000	0.0000
2025/12/23	2037	06/08/2026		Bond Future	8.9794	97.0618	8.9458	97.2821	0.374	0.0000	0.0000
2025/12/23	2037	06/08/2026	11.71 Call	Bond Future	15923.2200	15.9232	16139.4900	16.1395	1.358	0.0000	0.0000
2025/12/23	2037	06/08/2026	11.71 Put	Bond Future	48.3700	0.0484	44.2800	0.0443	8.456	0.0000	0.0000
2025/12/23	2037	05/11/2026		Bond Future	9.0442	98.7516	9.0093	98.9760	0.386	0.0000	0.0000
2025/12/23	2037	05/11/2026	10.62 Call	Bond Future	9985.0300	9.9850	10180.7000	10.1807	1.960	0.0000	0.0000
2025/12/23	2037	05/11/2026	10.62 Put	Bond Future	531.0800	0.5311	502.2900	0.5023	5.421	0.0000	0.0000
2025/12/23	2037	05/11/2026	10.83 Call	Bond Future	11058.1500	11.0582	11258.4600	11.2585	1.811	0.0000	0.0000
2025/12/23	2037	05/11/2026	10.83 Put	Bond Future	439.9000	0.4399	415.7500	0.4158	5.490	0.0000	0.0000
2025/12/23	2037	05/11/2026	10.23 Call	Bond Future	8001.3200	8.0013	8185.4700	8.1855	2.301	0.0000	0.0000
2025/12/23	2037	05/11/2026	10.23 Put	Bond Future	766.9600	0.7670	726.6500	0.7267	5.256	0.0000	0.0000
2025/12/23	2037	05/11/2026	9.46 Put	Bond Future	1634.4400	1.6344	1555.7500	1.5558	4.814	0.0000	0.0000
2025/12/23	2037	05/11/2026	9.46 Call	Bond Future	4257.6000	4.2576	4403.3700	4.4034	3.424	0.0000	0.0000
2025/12/23	2037	04/02/2027		Bond Future	9.1197	96.2033	9.0834	96.4320	0.398	0.0000	0.0000
2025/12/23	2037	04/02/2027	9.51 Call	Bond Future	4460.6100	4.4606	4604.0100	4.6040	3.215	0.0000	0.0000
2025/12/23	2037	04/02/2027	9.51 Put	Bond Future	2047.5200	2.0475	1962.1700	1.9622	4.168	0.0000	0.0000
2025/12/23	2038	05/02/2026		Bond Future	157.1111	157.1111	157.2695	157.2695	0.101	0.0000	0.0000
2025/12/23	2038	05/02/2026	143.20 Call	Bond Future	13911.0900	13.9111	14069.5400	14.0695	1.139	0.0000	0.0000
2025/12/23	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2038	07/05/2026		Bond Future	159.9698	159.9698	160.1309	160.1309	0.101	0.0000	0.0000
2025/12/23	2038	07/05/2026	144.53 Call	Bond Future	15439.7600	15.4398	15600.9300	15.6009	1.044	0.0000	0.0000
2025/12/23	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2038	06/08/2026		Bond Future	160.7301	160.7301	160.8946	160.8946	0.102	0.0000	0.0000
2025/12/23	2038	06/08/2026	144.72 Call	Bond Future	16010.1300	16.0101	16174.5600	16.1746	1.027	0.0000	0.0000
2025/12/23	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2038	05/11/2026		Bond Future	163.5678	163.5678	163.7356	163.7356	0.103	0.0000	0.0000
2025/12/23	2038	05/11/2026	146.31 Call	Bond Future	17257.7800	17.2578	17425.6000	17.4256	0.972	0.0000	0.0000
2025/12/23	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2038	04/02/2027		Bond Future	164.2162	164.2162	164.3869	164.3869	0.104	0.0000	0.0000
2025/12/23	2038	04/02/2027	153.83 Call	Bond Future	10386.2200	10.3862	10556.8800	10.5569	1.643	0.0000	0.0000
2025/12/23	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2040	05/02/2026	10.35 Put	Bond Future	15.0200	0.0150	11.4100	0.0114	24.035	0.0000	0.0000

142
0
2,541
0
2,541
0
2,541
2,539
0
0
0
0
0
0
4,490
0
4,490
0
4,490
0
0
0
2,880
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
2025/12/23	2040	05/02/2026	10.35 Call	Bond Future	8049.9300	8.0499	8285.5900	8.2856	2.927	0.0000	0.0000
2025/12/23	2040	05/02/2026	10.75 Call	Bond Future	10689.5900	10.6896	10927.9600	10.9280	2.230	0.0000	0.0000
2025/12/23	2040	05/02/2026	10.75 Put	Bond Future	3.3500	0.0034	2.4500	0.0025	26.866	0.0000	0.0000
2025/12/23	2040	05/02/2026	11.15 Call	Bond Future	13225.7700	13.2258	13464.8000	13.4648	1.807	0.0000	0.0000
2025/12/23	2040	05/02/2026	11.15 Put	Bond Future	0.8400	0.0008	0.6000	0.0006	28.571	0.0000	0.0000
2025/12/23	2040	05/02/2026	13.23 Call	Bond Future	24812.0600	24.8121	25051.3300	25.0513	0.964	0.0000	0.0000
2025/12/23	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2040	05/02/2026	11.82 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/23	2040	05/02/2026	11.82 Call	Bond Future	17239.8600	17.2399	17479.1300	17.4791	1.388	0.0000	0.0000
2025/12/23	2040	05/02/2026		Bond Future	9.2351	98.4188	9.2039	98.6580	0.338	0.0000	0.0000
2025/12/23	2040	05/02/2026	11.49 Call	Bond Future	15298.5100	15.2985	15537.7300	15.5377	1.564	0.0000	0.0000
2025/12/23	2040	05/02/2026	11.49 Put	Bond Future	0.1400	0.0001	0.0900	0.0001	35.714	0.0000	0.0000
2025/12/23	2040	05/02/2026	9.80 Put	Bond Future	122.9900	0.1230	99.3500	0.0994	19.221	0.0000	0.0000
2025/12/23	2040	05/02/2026	9.80 Call	Bond Future	4317.6100	4.3176	4533.2400	4.5332	4.994	0.0000	0.0000
2025/12/23	2040	05/02/2026	10.24 Call	Bond Future	7308.2800	7.3083	7542.2300	7.5422	3.201	0.0000	0.0000
2025/12/23	2040	05/02/2026	10.24 Put	Bond Future	23.0100	0.0230	17.6900	0.0177	23.120	0.0000	0.0000
2025/12/23	2040	05/02/2026	9.05 Put	Bond Future	1833.1800	1.8332	1655.1400	1.6551	9.712	0.0000	0.0000
2025/12/23	2040	05/02/2026	9.05 Call	Bond Future	400.5600	0.4006	461.7900	0.4618	15.286	0.0000	0.0000
2025/12/23	2040	05/02/2026	9.20 Put	Bond Future	1139.6300	1.1396	1004.3400	1.0043	11.871	0.0000	0.0000
2025/12/23	2040	05/02/2026	9.20 Call	Bond Future	870.2900	0.8703	974.2700	0.9743	11.948	0.0000	0.0000
2025/12/23	2040	05/02/2026	9.40 Call	Bond Future	1813.6300	1.8136	1970.7000	1.9707	8.661	0.0000	0.0000
2025/12/23	2040	05/02/2026	9.40 Put	Bond Future	561.8500	0.5619	479.6500	0.4797	14.630	0.0000	0.0000
2025/12/23	2040	07/05/2026		Bond Future	9.3002	100.1854	9.2679	100.4289	0.347	0.0000	0.0000
2025/12/23	2040	07/05/2026	11.67 Call	Bond Future	15788.1500	15.7882	16028.4100	16.0284	1.522	0.0000	0.0000
2025/12/23	2040	07/05/2026	11.67 Put	Bond Future	28.8800	0.0289	25.6000	0.0256	11.357	0.0000	0.0000
2025/12/23	2040	07/05/2026	12.22 Call	Bond Future	18887.7400	18.8877	19130.4600	19.1305	1.285	0.0000	0.0000
2025/12/23	2040	07/05/2026	12.22 Put	Bond Future	6.0600	0.0061	5.2400	0.0052	13.531	0.0000	0.0000
2025/12/23	2040	07/05/2026	11.72 Call	Bond Future	16075.8900	16.0759	16316.5200	16.3165	1.497	0.0000	0.0000
2025/12/23	2040	07/05/2026	11.72 Put	Bond Future	25.2400	0.0252	22.3300	0.0223	11.529	0.0000	0.0000
2025/12/23	2040	07/05/2026	10.70 Put	Bond Future	186.3000	0.1863	168.9700	0.1690	9.302	0.0000	0.0000
2025/12/23	2040	07/05/2026	10.70 Call	Bond Future	9976.1500	9.9762	10202.3600	10.2024	2.268	0.0000	0.0000
2025/12/23	2040	07/05/2026	12.53 Call	Bond Future	20566.3200	20.5663	20809.5200	20.8095	1.183	0.0000	0.0000
2025/12/23	2040	07/05/2026	12.53 Put	Bond Future	2.3200	0.0023	1.9800	0.0020	14.655	0.0000	0.0000
2025/12/23	2040	07/05/2026	12.03 Call	Bond Future	17833.9400	17.8339	18076.1400	18.0761	1.358	0.0000	0.0000
2025/12/23	2040	07/05/2026	12.03 Put	Bond Future	10.6000	0.0106	9.2600	0.0093	12.642	0.0000	0.0000
2025/12/23	2040	07/05/2026	11.12 Put	Bond Future	100.7300	0.1007	90.9200	0.0909	9.739	0.0000	0.0000
2025/12/23	2040	07/05/2026	11.12 Call	Bond Future	12551.0700	12.5511	12784.8000	12.7848	1.862	0.0000	0.0000
2025/12/23	2040	06/08/2026		Bond Future	9.3686	97.4996	9.3352	97.7477	0.357	0.0000	0.0000
2025/12/23	2040	06/08/2026	12.19 Call	Bond Future	18118.7500	18.1188	18362.4000	18.3624	1.345	0.0000	0.0000

680
0
8,180
0
680
0
475
0
475
79,764
0
0
0
14,000
0
14,000
0
13,500
0
14,000
0
13,500
11,000
0
0
0
1,460
0
1,460
0
1,460
0
0
0
0
0
0
0
0
7,265
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
2025/12/23	2040	06/08/2026	12.19 Put	Bond Future	52.9800	0.0530	48.5500	0.0486	8.362	0.0000	0.0000
2025/12/23	2040	05/11/2026		Bond Future	9.4383	99.1969	9.4037	99.4495	0.366	0.0000	0.0000
2025/12/23	2040	05/11/2026	11.06 Call	Bond Future	11448.2800	11.4483	11669.8100	11.6698	1.935	0.0000	0.0000
2025/12/23	2040	05/11/2026	11.06 Put	Bond Future	576.9600	0.5770	545.8500	0.5459	5.392	0.0000	0.0000
2025/12/23	2040	05/11/2026	11.27 Call	Bond Future	12630.4800	12.6305	12856.8900	12.8569	1.793	0.0000	0.0000
2025/12/23	2040	05/11/2026	11.27 Put	Bond Future	481.6300	0.4816	455.4000	0.4554	5.446	0.0000	0.0000
2025/12/23	2040	05/11/2026	10.67 Call	Bond Future	9247.1500	9.2472	9456.5400	9.4565	2.264	0.0000	0.0000
2025/12/23	2040	05/11/2026	10.67 Put	Bond Future	823.7000	0.8237	780.4500	0.7805	5.251	0.0000	0.0000
2025/12/23	2040	05/11/2026	9.91 Put	Bond Future	1715.6300	1.7156	1632.0600	1.6321	4.871	0.0000	0.0000
2025/12/23	2040	05/11/2026	9.91 Call	Bond Future	5071.7100	5.0717	5240.7800	5.2408	3.334	0.0000	0.0000
2025/12/23	2040	04/02/2027		Bond Future	9.5179	96.4057	9.4821	96.6630	0.377	0.0000	0.0000
2025/12/23	2040	04/02/2027	9.93 Call	Bond Future	5147.0200	5.1470	5310.5400	5.3105	3.177	0.0000	0.0000
2025/12/23	2040	04/02/2027	9.93 Put	Bond Future	2257.7200	2.2577	2163.9300	2.1639	4.154	0.0000	0.0000
2025/12/23	2043	05/02/2026		Bond Future	121.8812	121.8812	121.8788	121.8788	0.002	0.0000	0.0000
2025/12/23	2043	05/02/2026	109.66 Call	Bond Future	12221.2300	12.2212	12218.8400	12.2188	0.020	0.0000	0.0000
2025/12/23	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2043	07/05/2026		Bond Future	124.0989	124.0989	124.0966	124.0966	0.002	0.0000	0.0000
2025/12/23	2043	07/05/2026	111.70 Call	Bond Future	12398.9937	12.3990	12396.6006	12.3966	0.019	0.0000	0.0000
2025/12/23	2043	07/05/2026	111.70 Put	Bond Future	0.0537	0.0001	0.0506	0.0001	5.899	0.0000	0.0000
2025/12/23	2043	06/08/2026		Bond Future	123.5451	123.5451	123.5429	123.5429	0.002	0.0000	0.0000
2025/12/23	2043	06/08/2026	110.88 Call	Bond Future	12667.0955	12.6671	12664.8396	12.6648	0.018	0.0000	0.0000
2025/12/23	2043	06/08/2026	110.88 Put	Bond Future	2.0055	0.0020	1.9596	0.0020	2.293	0.0000	0.0000
2025/12/23	2043	05/11/2026		Bond Future	125.7254	125.7254	125.7235	125.7235	0.002	0.0000	0.0000
2025/12/23	2043	05/11/2026	112.84 Call	Bond Future	12894.3839	12.8944	12892.3581	12.8924	0.016	0.0000	0.0000
2025/12/23	2043	05/11/2026	112.84 Put	Bond Future	8.9539	0.0090	8.8381	0.0088	1.293	0.0000	0.0000
2025/12/23	2043	04/02/2027		Bond Future	125.0478	125.0478	125.0454	125.0454	0.002	0.0000	0.0000
2025/12/23	2043	04/02/2027	117.63 Call	Bond Future	7712.8228	7.7128	7709.3996	7.7094	0.044	0.0000	0.0000
2025/12/23	2043	04/02/2027	117.63 Put	Bond Future	295.0628	0.2951	293.9896	0.2940	0.364	0.0000	0.0000
2025/12/23	2044	05/02/2026	11.25 Call	Bond Future	13119.2600	13.1193	13373.9900	13.3740	1.942	0.0000	0.0000
2025/12/23	2044	05/02/2026	11.25 Put	Bond Future	1.4600	0.0015	1.0500	0.0011	28.082	0.0000	0.0000
2025/12/23	2044	05/02/2026	11.50 Call	Bond Future	14712.1400	14.7121	14967.0800	14.9671	1.733	0.0000	0.0000
2025/12/23	2044	05/02/2026	11.50 Put	Bond Future	0.6700	0.0007	0.4700	0.0005	29.851	0.0000	0.0000
2025/12/23	2044	05/02/2026	10.90 Put	Bond Future	4.7800	0.0048	3.5200	0.0035	26.360	0.0000	0.0000
2025/12/23	2044	05/02/2026	10.90 Call	Bond Future	10804.8100	10.8048	11058.6900	11.0587	2.350	0.0000	0.0000
2025/12/23	2044	05/02/2026	10.07 Put	Bond Future	104.5500	0.1046	83.8000	0.0838	19.847	0.0000	0.0000
2025/12/23	2044	05/02/2026	10.07 Call	Bond Future	4973.5400	4.9735	5207.9300	5.2079	4.713	0.0000	0.0000
2025/12/23	2044	05/02/2026		Bond Future	9.4499	94.2392	9.4187	94.4944	0.330	0.0000	0.0000
2025/12/23	2044	05/02/2026	11.56 Call	Bond Future	15087.0100	15.0870	15342.0100	15.3420	1.690	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
2025/12/23	2044	05/02/2026	11.56 Put	Bond Future	0.4700	0.0005	0.3300	0.0003	29.787	0.0000	0.0000
2025/12/23	2044	05/02/2026	10.00 Put	Bond Future	137.0200	0.1370	110.8000	0.1108	19.136	0.0000	0.0000
2025/12/23	2044	05/02/2026	10.00 Call	Bond Future	4476.0100	4.4760	4704.9300	4.7049	5.114	0.0000	0.0000
2025/12/23	2044	05/02/2026	11.45 Call	Bond Future	14397.5300	14.3975	14652.4400	14.6524	1.771	0.0000	0.0000
2025/12/23	2044	05/02/2026	11.45 Put	Bond Future	0.7800	0.0008	0.5500	0.0006	29.487	0.0000	0.0000
2025/12/23	2044	07/05/2026	Put	Bond Future	4970.5700	4.9706	4773.0600	4.7731	3.974	0.0000	0.0000
2025/12/23	2044	07/05/2026	Call	Bond Future	901.4100	0.9014	963.5400	0.9635	6.893	0.0000	0.0000
2025/12/23	2044	07/05/2026	10.00 Call	Bond Future	4659.5100	4.6595	4851.3500	4.8514	4.117	0.0000	0.0000
2025/12/23	2044	07/05/2026	10.00 Put	Bond Future	861.4000	0.8614	793.6000	0.7936	7.871	0.0000	0.0000
2025/12/23	2044	07/05/2026		Bond Future	9.5142	95.9308	9.4821	96.1905	0.337	0.0000	0.0000
2025/12/23	2044	07/05/2026	11.80 Call	Bond Future	16023.1200	16.0231	16278.0300	16.2780	1.591	0.0000	0.0000
2025/12/23	2044	07/05/2026	11.80 Put	Bond Future	44.0300	0.0440	39.3000	0.0393	10.743	0.0000	0.0000
2025/12/23	2044	06/08/2026		Bond Future	9.5815	93.2928	9.5484	93.5574	0.346	0.0000	0.0000
2025/12/23	2044	06/08/2026	12.42 Call	Bond Future	19026.1700	19.0262	19285.5800	19.2856	1.363	0.0000	0.0000
2025/12/23	2044	06/08/2026	12.42 Put	Bond Future	62.9200	0.0629	57.8000	0.0578	8.137	0.0000	0.0000
2025/12/23	2044	05/11/2026		Bond Future	9.6495	94.9169	9.6153	95.1862	0.355	0.0000	0.0000
2025/12/23	2044	05/11/2026	11.34 Call	Bond Future	12627.8100	12.6278	12862.8100	12.8628	1.861	0.0000	0.0000
2025/12/23	2044	05/11/2026	11.34 Put	Bond Future	683.9700	0.6840	649.5800	0.6496	5.028	0.0000	0.0000
2025/12/23	2044	04/02/2027		Bond Future	9.7263	92.1767	9.6909	92.4511	0.364	0.0000	0.0000
2025/12/23	2044	04/02/2027	10.18 Call	Bond Future	5748.2700	5.7483	5926.2100	5.9262	3.096	0.0000	0.0000
2025/12/23	2044	04/02/2027	10.18 Put	Bond Future	2340.4500	2.3405	2244.0100	2.2440	4.121	0.0000	0.0000
2025/12/23	2046	05/02/2026		Bond Future	140.9727	140.9727	141.1796	141.1796	0.147	0.0000	0.0000
2025/12/23	2046	05/02/2026	121.65 Call	Bond Future	19322.7400	19.3227	19529.6000	19.5296	1.071	0.0000	0.0000
2025/12/23	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2046	07/05/2026		Bond Future	141.2513	141.2513	141.4622	141.4622	0.149	0.0000	0.0000
2025/12/23	2046	07/05/2026	124.95 Call	Bond Future	16301.2700	16.3013	16512.1600	16.5122	1.294	0.0000	0.0000
2025/12/23	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2046	06/08/2026		Bond Future	143.8581	143.8581	144.0731	144.0731	0.149	0.0000	0.0000
2025/12/23	2046	06/08/2026	122.38 Call	Bond Future	21478.0700	21.4781	21693.0600	21.6931	1.001	0.0000	0.0000
2025/12/23	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2046	05/11/2026		Bond Future	144.0774	144.0774	144.2961	144.2961	0.152	0.0000	0.0000
2025/12/23	2046	05/11/2026	125.48 Call	Bond Future	18597.4000	18.5974	18816.1100	18.8161	1.176	0.0000	0.0000
2025/12/23	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2046	04/02/2027		Bond Future	146.6051	146.6051	146.8279	146.8279	0.152	0.0000	0.0000
2025/12/23	2046	04/02/2027	131.09 Call	Bond Future	15515.0900	15.5151	15737.9000	15.7379	1.436	0.0000	0.0000
2025/12/23	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	2050	05/02/2026		Bond Future	141.8596	141.8596	142.2221	142.2221	0.256	0.0000	0.0000
2025/12/23	2050	05/02/2026	122.82 Call	Bond Future	19039.5600	19.0396	19402.0700	19.4021	1.904	0.0000	0.0000

0
0
0
0
9,000
0
0
0
15,000
65,342
0
0
7,681
0
0
0
0
0
0
0
0
0
12,410
0
0
5,789
0
0
0
0
0
0
0
0
0
0
0
0
11,546
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
2025/12/23	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	2050	07/05/2026		Bond Future	144.4407	144.4407	144.8098	144.8098	0.256	0.0000
2025/12/23	2050	07/05/2026	124.07 Call	Bond Future	20370.6900	20.3707	20739.7500	20.7398	1.812	0.0000
2025/12/23	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	2050	06/08/2026		Bond Future	144.6652	144.6652	145.0416	145.0416	0.260	0.0000
2025/12/23	2050	06/08/2026	123.27 Call	Bond Future	21395.1600	21.3952	21771.6000	21.7716	1.759	0.0000
2025/12/23	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	2050	05/11/2026		Bond Future	147.2193	147.2193	147.6027	147.6027	0.260	0.0000
2025/12/23	2050	05/11/2026	123.84 Call	Bond Future	23379.3100	23.3793	23762.7200	23.7627	1.640	0.0000
2025/12/23	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	2050	04/02/2027		Bond Future	147.3262	147.3262	147.7163	147.7163	0.265	0.0000
2025/12/23	2050	04/02/2027	132.39 Call	Bond Future	14936.1900	14.9362	15326.3100	15.3263	2.612	0.0000
2025/12/23	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/23	AL37	05/02/2026		Index Future	1257.5700	1257.5700	1259.3870	1259.3870	0.144	0.0000
2025/12/23	AL37	07/05/2026		Index Future	1280.1440	1280.1440	1281.9930	1281.9930	0.144	0.0000
2025/12/23	AL37	06/08/2026		Index Future	1303.2140	1303.2140	1305.0970	1305.0970	0.144	0.0000
2025/12/23	AL37	05/11/2026		Index Future	1326.1860	1326.1860	1328.1070	1328.1070	0.145	0.0000
2025/12/23	AL37	04/02/2027		Index Future	1349.1770	1349.1770	1351.1350	1351.1350	0.145	0.0000
2025/12/23	AL7T	05/02/2026		Index Future	1611.9350	1611.9350	1614.9830	1614.9830	0.189	0.0000
2025/12/23	AL7T	07/05/2026		Index Future	1640.8690	1640.8690	1643.9710	1643.9710	0.189	0.0000
2025/12/23	AL7T	06/08/2026		Index Future	1670.4390	1670.4390	1673.6000	1673.6000	0.189	0.0000
2025/12/23	AL7T	05/11/2026		Index Future	1699.8850	1699.8850	1703.1060	1703.1060	0.189	0.0000
2025/12/23	AL7T	04/02/2027		Index Future	1729.3550	1729.3550	1732.6360	1732.6360	0.190	0.0000
2025/12/23	ALBI	05/02/2026		Index Future	1357.4390	1357.4390	1360.1160	1360.1160	0.197	0.0000
2025/12/23	ALBI	07/05/2026		Index Future	1381.8050	1381.8050	1384.5300	1384.5300	0.197	0.0000
2025/12/23	ALBI	06/08/2026		Index Future	1406.7070	1406.7070	1409.4820	1409.4820	0.197	0.0000
2025/12/23	ALBI	05/11/2026		Index Future	1431.5040	1431.5040	1434.3320	1434.3320	0.198	0.0000
2025/12/23	ALBI	04/02/2027		Index Future	1456.3210	1456.3210	1459.2020	1459.2020	0.198	0.0000
2025/12/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/23	C010	21/12/2025		Price Contribution	100.0000	100.0000	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	
2025/12/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/12/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/23	ES33	05/02/2026		Bond Future	8.9562	95.1559	8.9349	95.2656	0.238	0.0000	0.0000
2025/12/23	ES33	05/02/2026	11.49 Call	Bond Future	11960.4400	11.9604	12070.1300	12.0701	0.917	0.0000	0.0000
2025/12/23	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES33	07/05/2026		Bond Future	9.0271	93.0938	9.0049	93.2055	0.246	0.0000	0.0000
2025/12/23	ES33	07/05/2026	11.69 Call	Bond Future	12213.2600	12.2133	12324.9100	12.3249	0.914	0.0000	0.0000
2025/12/23	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES33	06/08/2026		Bond Future	9.1008	94.8117	9.0774	94.9255	0.256	0.0000	0.0000
2025/12/23	ES33	06/08/2026	12.02 Call	Bond Future	12943.0200	12.9430	13056.8700	13.0569	0.880	0.0000	0.0000
2025/12/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES33	05/11/2026		Bond Future	9.1903	92.6929	9.1658	92.8091	0.267	0.0000	0.0000
2025/12/23	ES33	05/11/2026	10.83 Call	Bond Future	7364.5200	7.3645	7480.6900	7.4807	1.577	0.0000	0.0000
2025/12/23	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES33	04/02/2027		Bond Future	9.2977	94.3169	9.2718	94.4354	0.278	0.0000	0.0000
2025/12/23	ES33	04/02/2027	9.70 Call	Bond Future	1820.3800	1.8204	1938.8100	1.9388	6.506	0.0000	0.0000
2025/12/23	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES42	05/02/2026		Bond Future	9.6735	92.9916	9.6423	93.2271	0.323	0.0000	0.0000
2025/12/23	ES42	05/02/2026	11.85 Call	Bond Future	14391.8300	14.3918	14627.4000	14.6274	1.637	0.0000	0.0000
2025/12/23	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES42	07/05/2026		Bond Future	9.7438	90.4191	9.7116	90.6590	0.331	0.0000	0.0000
2025/12/23	ES42	07/05/2026	12.20 Call	Bond Future	15777.6800	15.7777	16017.5700	16.0176	1.520	0.0000	0.0000
2025/12/23	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES42	06/08/2026		Bond Future	9.8147	92.0873	9.7813	92.3317	0.340	0.0000	0.0000
2025/12/23	ES42	06/08/2026	12.65 Call	Bond Future	17613.0000	17.6130	17857.4100	17.8574	1.388	0.0000	0.0000
2025/12/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES42	05/11/2026		Bond Future	9.8932	89.4488	9.8587	89.6977	0.349	0.0000	0.0000
2025/12/23	ES42	05/11/2026	11.66 Call	Bond Future	11483.9500	11.4840	11732.9000	11.7329	2.168	0.0000	0.0000
2025/12/23	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	ES42	04/02/2027		Bond Future	9.9803	91.0142	9.9446	91.2678	0.358	0.0000	0.0000
2025/12/23	ES42	04/02/2027	10.29 Call	Bond Future	2154.3200	2.1543	2407.8900	2.4079	11.770	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	
2025/12/23	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	GOVI	05/02/2026		GOVI	1332.2890	1332.2890	1334.9550	1334.9550	0.200	0.0000	0.0000
2025/12/23	GOVI	05/02/2026	1,150. Call 00	GOVI	1822890.0000	182.2890	1849550.0000	184.9550	1.463	0.0000	0.0000
2025/12/23	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	GOVI	07/05/2026		GOVI	1356.2030	1356.2030	1358.9180	1358.9180	0.200	0.0000	0.0000
2025/12/23	GOVI	07/05/2026	1,177. Call 00	GOVI	1792030.0000	179.2030	1819180.0000	181.9180	1.515	0.0000	0.0000
2025/12/23	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	GOVI	06/08/2026		GOVI	1380.6440	1380.6440	1383.4080	1383.4080	0.200	0.0000	0.0000
2025/12/23	GOVI	06/08/2026	1,189. Call 00	GOVI	1916440.0000	191.6440	1944080.0000	194.4080	1.442	0.0000	0.0000
2025/12/23	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	GOVI	05/11/2026		GOVI	1404.9810	1404.9810	1407.7980	1407.7980	0.201	0.0000	0.0000
2025/12/23	GOVI	05/11/2026	1,277. Call 00	GOVI	1279810.0000	127.9810	1307980.0000	130.7980	2.201	0.0000	0.0000
2025/12/23	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	GOVI	04/02/2027		GOVI	1429.3380	1429.3380	1432.2080	1432.2080	0.201	0.0000	0.0000
2025/12/23	GOVI	04/02/2027	1,369. Call 00	GOVI	603380.0000	60.3380	632080.0000	63.2080	4.757	0.0000	0.0000
2025/12/23	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/23	I258	05/02/2026		Bond Future	127.9223	127.9223	127.9197	127.9197	0.002	0.0000	0.0000
2025/12/23	I258	05/02/2026	111.65 Call	Bond Future	16272.2800	16.2723	16269.6900	16.2697	0.016	0.0000	0.0000
2025/12/23	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	I258	07/05/2026		Bond Future	130.2499	130.2499	130.2472	130.2472	0.002	0.0000	0.0000
2025/12/23	I258	07/05/2026	113.73 Call	Bond Future	16520.5394	16.5205	16517.7402	16.5177	0.017	0.0000	0.0000
2025/12/23	I258	07/05/2026	113.73 Put	Bond Future	0.6194	0.0006	0.5902	0.0006	4.715	0.0000	0.0000
2025/12/23	I258	06/08/2026		Bond Future	129.8097	129.8097	129.8072	129.8072	0.002	0.0000	0.0000
2025/12/23	I258	06/08/2026	112.95 Call	Bond Future	16871.6305	16.8716	16868.9295	16.8689	0.016	0.0000	0.0000
2025/12/23	I258	06/08/2026	112.95 Put	Bond Future	11.9505	0.0120	11.7295	0.0117	1.849	0.0000	0.0000
2025/12/23	I258	05/11/2026		Bond Future	132.1006	132.1006	132.0986	132.0986	0.002	0.0000	0.0000
2025/12/23	I258	05/11/2026	114.95 Call	Bond Future	17192.7983	17.1928	17190.2963	17.1903	0.015	0.0000	0.0000
2025/12/23	I258	05/11/2026	114.95 Put	Bond Future	42.1783	0.0422	41.7363	0.0417	1.048	0.0000	0.0000
2025/12/23	I258	04/02/2027		Bond Future	131.5348	131.5348	131.5323	131.5323	0.002	0.0000	0.0000
2025/12/23	I258	04/02/2027	118.90 Call	Bond Future	13001.0986	13.0011	12996.9681	12.9970	0.032	0.0000	0.0000
2025/12/23	I258	04/02/2027	118.90 Put	Bond Future	366.2786	0.3663	364.7081	0.3647	0.429	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/12/23	IGOV	05/02/2026		Index Future	432.9740	432.9740	433.3460	433.3460	0.086	0.0000
2025/12/23	IGOV	07/05/2026		Index Future	440.8520	440.8520	441.2300	441.2300	0.086	0.0000
2025/12/23	IGOV	06/08/2026		Index Future	448.9010	448.9010	449.2860	449.2860	0.086	0.0000
2025/12/23	IGOV	05/11/2026		Index Future	456.9160	456.9160	457.3100	457.3100	0.086	0.0000
2025/12/23	IGOV	04/02/2027		Index Future	464.9380	464.9380	465.3400	465.3400	0.086	0.0000
2025/12/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/12/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/12/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/12/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/12/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/12/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/12/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/12/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/12/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/12/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/12/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/12/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/12/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/12/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000
2025/12/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/12/23	R033	05/02/2026		Bond Future	8.1013	113.7716	8.0599	114.0072	0.511	0.0000
2025/12/23	R033	05/02/2026	10.49 Call	Bond Future	12564.3400	12.5643	12799.2600	12.7993	1.870	0.0000
2025/12/23	R033	05/02/2026	10.49 Put	Bond Future	2.4800	0.0025	1.8300	0.0018	26.210	0.0000
2025/12/23	R033	07/05/2026		Bond Future	8.1431	110.7714	8.0996	111.0112	0.534	0.0000
2025/12/23	R033	07/05/2026	10.38 Call	Bond Future	11605.5900	11.6056	11833.6300	11.8336	1.965	0.0000
2025/12/23	R033	07/05/2026	10.38 Put	Bond Future	122.4300	0.1224	110.6700	0.1107	9.605	0.0000
2025/12/23	R033	06/08/2026		Bond Future	8.1856	112.7889	8.1399	113.0332	0.559	0.0000
2025/12/23	R033	06/08/2026	10.25 Call	Bond Future	10824.7500	10.8248	11039.5900	11.0396	1.985	0.0000
2025/12/23	R033	06/08/2026	10.25 Put	Bond Future	490.1400	0.4901	460.6500	0.4607	6.017	0.0000
2025/12/23	R033	05/11/2026		Bond Future	8.2404	109.7135	8.1922	109.9623	0.585	0.0000
2025/12/23	R033	05/11/2026	9.33 Call	Bond Future	6691.8400	6.6918	6877.4800	6.8775	2.774	0.0000
2025/12/23	R033	05/11/2026	9.33 Put	Bond Future	1255.2600	1.2553	1192.0500	1.1921	5.036	0.0000
2025/12/23	R033	04/02/2027		Bond Future	8.3087	111.6106	8.2578	111.8641	0.613	0.0000
2025/12/23	R033	04/02/2027	8.65 Call	Bond Future	4263.4100	4.2634	4411.4200	4.4114	3.472	0.0000

8
0
0
0

0
0
0
0
0
0
0
0
0
0
0

[illegible]

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	
2025/12/23	R033	04/02/2027	8.65 Put	Bond Future	2583.7300	2.5837	2478.2500	2.4783	4.082	0.0000	0.0000
2025/12/23	R035	05/02/2026	11.00 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000	
2025/12/23	R035	05/02/2026	11.00 Call	Bond Future	14607.1500	14.6072	14805.1900	14.8052	1.356	0.0000	0.0000
2025/12/23	R035	05/02/2026	11.17 Call	Bond Future	15482.1100	15.4821	15680.1600	15.6802	1.279	0.0000	0.0000
2025/12/23	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/12/23	R035	05/02/2026	10.67 Call	Bond Future	12874.9800	12.8750	13073.0000	13.0730	1.538	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.67 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.17 Put	Bond Future	0.7600	0.0008	0.5300	0.0005	30.263	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.17 Call	Bond Future	10163.6700	10.1637	10361.4900	10.3615	1.946	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.44 Put	Bond Future	0.2700	0.0003	0.1800	0.0002	33.333	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.44 Call	Bond Future	11640.9600	11.6410	11838.9200	11.8389	1.701	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.94 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.94 Call	Bond Future	14295.5300	14.2955	14493.5800	14.4936	1.385	0.0000	0.0000
2025/12/23	R035	05/02/2026	12.44 Call	Bond Future	21663.6300	21.6636	21861.6800	21.8617	0.914	0.0000	0.0000
2025/12/23	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R035	05/02/2026		Bond Future	8.4555	106.6045	8.4243	106.8026	0.369	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.79 Call	Bond Future	13510.0500	13.5101	13708.0900	13.7081	1.466	0.0000	0.0000
2025/12/23	R035	05/02/2026	10.79 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/12/23	R035	05/02/2026	9.64 Call	Bond Future	7175.0900	7.1751	7371.4100	7.3714	2.736	0.0000	0.0000
2025/12/23	R035	05/02/2026	9.64 Put	Bond Future	6.6400	0.0066	4.9100	0.0049	26.054	0.0000	0.0000
2025/12/23	R035	05/02/2026	9.14 Call	Bond Future	4278.2400	4.2782	4464.9100	4.4649	4.363	0.0000	0.0000
2025/12/23	R035	05/02/2026	9.14 Put	Bond Future	52.9700	0.0530	41.5900	0.0416	21.484	0.0000	0.0000
2025/12/23	R035	05/02/2026	8.64 Put	Bond Future	405.4200	0.4054	342.5900	0.3426	15.498	0.0000	0.0000
2025/12/23	R035	05/02/2026	8.64 Call	Bond Future	1567.3600	1.5674	1702.5800	1.7026	8.627	0.0000	0.0000
2025/12/23	R035	05/02/2026	9.25 Call	Bond Future	4916.4200	4.9164	5106.9000	5.1069	3.874	0.0000	0.0000
2025/12/23	R035	05/02/2026	9.25 Put	Bond Future	33.5300	0.0335	25.9600	0.0260	22.577	0.0000	0.0000
2025/12/23	R035	05/02/2026	8.85 Put	Bond Future	175.3800	0.1754	143.3900	0.1434	18.240	0.0000	0.0000
2025/12/23	R035	05/02/2026	8.85 Call	Bond Future	2638.9000	2.6389	2804.9600	2.8050	6.293	0.0000	0.0000
2025/12/23	R035	05/02/2026	8.45 Call	Bond Future	789.5300	0.7895	882.8200	0.8828	11.816	0.0000	0.0000
2025/12/23	R035	05/02/2026	8.45 Put	Bond Future	824.3000	0.8243	719.5400	0.7195	12.709	0.0000	0.0000
2025/12/23	R035	07/05/2026	8.29 Put	Bond Future	2122.1400	2.1221	1989.4800	1.9895	6.251	0.0000	0.0000
2025/12/23	R035	07/05/2026	8.29 Call	Bond Future	795.4300	0.7954	864.3600	0.8644	8.666	0.0000	0.0000
2025/12/23	R035	07/05/2026	8.79 Put	Bond Future	852.0200	0.8520	783.9600	0.7840	7.988	0.0000	0.0000
2025/12/23	R035	07/05/2026	8.79 Call	Bond Future	2617.5100	2.6175	2751.0400	2.7510	5.101	0.0000	0.0000
2025/12/23	R035	07/05/2026	9.20 Call	Bond Future	4617.0400	4.6170	4782.4200	4.7824	3.582	0.0000	0.0000
2025/12/23	R035	07/05/2026	9.20 Put	Bond Future	405.0000	0.4050	368.7900	0.3688	8.941	0.0000	0.0000
2025/12/23	R035	07/05/2026		Bond Future	8.5021	104.0167	8.4697	104.2183	0.382	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.86 Call	Bond Future	13372.0500	13.3721	13571.7100	13.5717	1.493	0.0000	0.0000

0
0
0
0
250
0
250
0
250
0
2,000
0
2,000
0
2,000
84,027
0
0
0
350
0
350
0
350
0
16,000
0
0
0
16,000
0
1,000
0
1,000
0
1,000
34,632
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
2025/12/23	R035	07/05/2026	10.86 Put	Bond Future		15.6400	0.0156	13.7100	0.0137	12.340	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.66 Call	Bond Future		12344.0200	12.3440	12542.3700	12.5424	1.607	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.66 Put	Bond Future		28.1000	0.0281	24.8600	0.0249	11.530	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.16 Call	Bond Future		9719.0200	9.7190	9912.6600	9.9127	1.992	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.16 Put	Bond Future		75.6700	0.0757	67.7200	0.0677	10.506	0.0000	0.0000
2025/12/23	R035	07/05/2026	9.66 Put	Bond Future		179.2000	0.1792	161.7000	0.1617	9.766	0.0000	0.0000
2025/12/23	R035	07/05/2026	9.66 Call	Bond Future		7044.4100	7.0444	7228.5000	7.2285	2.613	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.71 Call	Bond Future		12601.8900	12.6019	12800.6300	12.8006	1.577	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.71 Put	Bond Future		24.3400	0.0243	21.4900	0.0215	11.709	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.21 Call	Bond Future		9984.9500	9.9850	10179.1800	10.1792	1.945	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.21 Put	Bond Future		69.6700	0.0697	62.3100	0.0623	10.564	0.0000	0.0000
2025/12/23	R035	07/05/2026	9.71 Put	Bond Future		163.9500	0.1640	147.8000	0.1478	9.851	0.0000	0.0000
2025/12/23	R035	07/05/2026	9.71 Call	Bond Future		7311.8600	7.3119	7497.3000	7.4973	2.536	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.64 Call	Bond Future		12240.7300	12.2407	12438.9200	12.4389	1.619	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.64 Put	Bond Future		29.7400	0.0297	26.3400	0.0263	11.432	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.14 Call	Bond Future		9612.5100	9.6125	9805.9000	9.8059	2.012	0.0000	0.0000
2025/12/23	R035	07/05/2026	10.14 Put	Bond Future		78.2300	0.0782	70.0300	0.0700	10.482	0.0000	0.0000
2025/12/23	R035	07/05/2026	9.64 Put	Bond Future		185.7500	0.1858	167.6800	0.1677	9.728	0.0000	0.0000
2025/12/23	R035	07/05/2026	9.64 Call	Bond Future		6937.5700	6.9376	7121.0900	7.1211	2.645	0.0000	0.0000
2025/12/23	R035	06/08/2026	10.22 Call	Bond Future		9720.4400	9.7204	9909.4500	9.9095	1.944	0.0000	0.0000
2025/12/23	R035	06/08/2026	10.22 Put	Bond Future		229.2400	0.2292	212.8200	0.2128	7.163	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.72 Call	Bond Future		7197.6300	7.1976	7374.3200	7.3743	2.455	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.72 Put	Bond Future		423.3200	0.4233	394.5800	0.3946	6.789	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.22 Put	Bond Future		798.3000	0.7983	747.8600	0.7479	6.318	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.22 Call	Bond Future		4750.4100	4.7504	4905.4000	4.9054	3.263	0.0000	0.0000
2025/12/23	R035	06/08/2026	10.13 Call	Bond Future		9264.8400	9.2648	9452.1500	9.4522	2.022	0.0000	0.0000
2025/12/23	R035	06/08/2026	10.13 Put	Bond Future		255.1100	0.2551	236.9900	0.2370	7.103	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.63 Call	Bond Future		6749.0000	6.7490	6922.5800	6.9226	2.572	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.63 Put	Bond Future		474.7800	0.4748	442.9300	0.4429	6.708	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.13 Put	Bond Future		896.2300	0.8962	840.5000	0.8405	6.218	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.13 Call	Bond Future		4328.8200	4.3288	4478.5200	4.4785	3.458	0.0000	0.0000
2025/12/23	R035	06/08/2026		Bond Future		8.5505	105.9113	8.5166	106.1168	0.396	0.0000	0.0000
2025/12/23	R035	06/08/2026	11.06 Call	Bond Future		13883.8100	13.8838	14084.6500	14.0847	1.447	0.0000	0.0000
2025/12/23	R035	06/08/2026	11.06 Put	Bond Future		53.2500	0.0533	48.6600	0.0487	8.620	0.0000	0.0000
2025/12/23	R035	06/08/2026	8.29 Put	Bond Future		2694.9800	2.6950	2563.3700	2.5634	4.884	0.0000	0.0000
2025/12/23	R035	06/08/2026	8.29 Call	Bond Future		1101.8300	1.1018	1175.6500	1.1757	6.700	0.0000	0.0000
2025/12/23	R035	06/08/2026	8.79 Put	Bond Future		1393.2100	1.3932	1312.5200	1.3125	5.792	0.0000	0.0000
2025/12/23	R035	06/08/2026	8.79 Call	Bond Future		2830.5200	2.8305	2955.2600	2.9553	4.407	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.39 Call	Bond Future		5567.4400	5.5674	5731.1400	5.7311	2.940	0.0000	0.0000

0
0
200
0
200
0
200
0
350
0
350
0
350
0
250
0
250
0
250
0
250
0
250
0
250
0
200
0
200
0
200
56
0
0
0
1,000
0
1,000
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	
2025/12/23	R035	06/08/2026	9.39 Put	Bond Future	643.6800	0.6437	601.9500	0.6020	6.483	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.71 Call	Bond Future	7147.6900	7.1477	7324.0500	7.3241	2.467	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.71 Put	Bond Future	428.7800	0.4288	399.7100	0.3997	6.780	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.21 Call	Bond Future	4703.2000	4.7032	4857.6400	4.8576	3.284	0.0000	0.0000
2025/12/23	R035	06/08/2026	9.21 Put	Bond Future	808.6300	0.8086	757.6400	0.7576	6.306	0.0000	0.0000
2025/12/23	R035	06/08/2026	8.71 Put	Bond Future	1547.6200	1.5476	1459.8400	1.4598	5.672	0.0000	0.0000
2025/12/23	R035	06/08/2026	8.71 Call	Bond Future	2507.8400	2.5078	2625.4900	2.6255	4.691	0.0000	0.0000
2025/12/23	R035	05/11/2026	9.80 Call	Bond Future	7350.1500	7.3502	7523.8600	7.5239	2.363	0.0000	0.0000
2025/12/23	R035	05/11/2026	9.80 Put	Bond Future	634.5800	0.6346	598.9700	0.5990	5.612	0.0000	0.0000
2025/12/23	R035	05/11/2026	9.30 Call	Bond Future	5041.9300	5.0419	5194.4300	5.1944	3.025	0.0000	0.0000
2025/12/23	R035	05/11/2026	9.30 Put	Bond Future	1080.1000	1.0801	1023.2800	1.0233	5.261	0.0000	0.0000
2025/12/23	R035	05/11/2026	8.80 Put	Bond Future	1849.2800	1.8493	1760.2700	1.7603	4.813	0.0000	0.0000
2025/12/23	R035	05/11/2026	8.80 Call	Bond Future	2952.7900	2.9528	3073.1000	3.0731	4.074	0.0000	0.0000
2025/12/23	R035	05/11/2026		Bond Future	8.6119	103.2569	8.5765	103.4662	0.411	0.0000	0.0000
2025/12/23	R035	05/11/2026	10.03 Call	Bond Future	8446.9700	8.4470	8627.6200	8.6276	2.139	0.0000	0.0000
2025/12/23	R035	05/11/2026	10.03 Put	Bond Future	498.6100	0.4986	469.9400	0.4699	5.750	0.0000	0.0000
2025/12/23	R035	04/02/2027		Bond Future	8.6857	105.0435	8.6486	105.2567	0.426	0.0000	0.0000
2025/12/23	R035	04/02/2027	9.02 Call	Bond Future	3662.3600	3.6624	3794.1700	3.7942	3.599	0.0000	0.0000
2025/12/23	R035	04/02/2027	9.02 Put	Bond Future	1763.7600	1.7638	1682.3800	1.6824	4.614	0.0000	0.0000
2025/12/23	R038	05/02/2026		Bond Future	8.9649	117.9053	8.9490	118.0332	0.178	0.0000	0.0000
2025/12/23	R038	05/02/2026	11.44 Call	Bond Future	17620.0100	17.6200	17747.9700	17.7480	0.726	0.0000	0.0000
2025/12/23	R038	05/02/2026	11.44 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/23	R038	07/05/2026		Bond Future	9.0260	114.5381	9.0095	114.6683	0.183	0.0000	0.0000
2025/12/23	R038	07/05/2026	11.40 Call	Bond Future	16712.5900	16.7126	16841.0600	16.8411	0.769	0.0000	0.0000
2025/12/23	R038	07/05/2026	11.40 Put	Bond Future	23.7600	0.0238	21.9600	0.0220	7.576	0.0000	0.0000
2025/12/23	R038	06/08/2026		Bond Future	9.0886	116.6241	9.0714	116.7569	0.189	0.0000	0.0000
2025/12/23	R038	06/08/2026	11.77 Call	Bond Future	18331.6500	18.3317	18461.1900	18.4612	0.707	0.0000	0.0000
2025/12/23	R038	06/08/2026	11.77 Put	Bond Future	64.4600	0.0645	61.2100	0.0612	5.042	0.0000	0.0000
2025/12/23	R038	05/11/2026		Bond Future	9.1600	113.1744	9.1421	113.3098	0.196	0.0000	0.0000
2025/12/23	R038	05/11/2026	10.72 Call	Bond Future	11498.7100	11.4987	11616.6900	11.6167	1.026	0.0000	0.0000
2025/12/23	R038	05/11/2026	10.72 Put	Bond Future	530.2800	0.5303	512.8600	0.5129	3.285	0.0000	0.0000
2025/12/23	R038	04/02/2027		Bond Future	9.2417	115.1311	9.2230	115.2692	0.202	0.0000	0.0000
2025/12/23	R038	04/02/2027	9.60 Call	Bond Future	5075.2600	5.0753	5158.1200	5.1581	1.633	0.0000	0.0000
2025/12/23	R038	04/02/2027	9.60 Put	Bond Future	2469.5300	2.4695	2414.3300	2.4143	2.235	0.0000	0.0000
2025/12/23	R053	05/02/2026		Bond Future	9.2352	127.8650	9.2042	128.2341	0.336	0.0000	0.0000
2025/12/23	R053	05/02/2026	11.49 Call	Bond Future	22531.4700	22.5315	22900.4900	22.9005	1.638	0.0000	0.0000
2025/12/23	R053	05/02/2026	11.49 Put	Bond Future	0.2900	0.0003	0.1900	0.0002	34.483	0.0000	0.0000
2025/12/23	R053	07/05/2026		Bond Future	9.2864	124.2995	9.2545	124.6752	0.344	0.0000	0.0000

1,000

0

350

0

350

0

350

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

34,001

0

0

14,035

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
2025/12/23	R053	07/05/2026	11.69 Call	Bond Future	23569.4500	23.5695	23940.0800	1.573	0.0000	0.0000
2025/12/23	R053	07/05/2026	11.69 Put	Bond Future	45.1200	0.0451	40.0100	11.325	0.0000	0.0000
2025/12/23	R053	06/08/2026		Bond Future	9.3383	126.5634	9.3054	126.9461	0.352	0.0000
2025/12/23	R053	06/08/2026	12.28 Call	Bond Future	27528.6800	27.5287	27904.9900	27.9050	1.367	0.0000
2025/12/23	R053	06/08/2026	12.28 Put	Bond Future	76.5700	0.0766	70.1500	0.0702	8.384	0.0000
2025/12/23	R053	05/11/2026		Bond Future	9.3957	122.9087	9.3619	123.2985	0.361	0.0000
2025/12/23	R053	05/11/2026	11.21 Call	Bond Future	18988.8500	18.9889	19334.7300	19.3347	1.821	0.0000
2025/12/23	R053	05/11/2026	11.21 Put	Bond Future	855.9300	0.8559	811.9400	0.8119	5.139	0.0000
2025/12/23	R053	04/02/2027		Bond Future	9.4598	125.0338	9.4248	125.4307	0.369	0.0000
2025/12/23	R053	04/02/2027	9.99 Call	Bond Future	8825.0600	8.8251	9092.0500	9.0921	3.025	0.0000
2025/12/23	R053	04/02/2027	9.99 Put	Bond Future	3064.4500	3.0645	2934.5900	2.9346	4.238	0.0000
2025/12/23	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2025/12/23	R186	05/02/2026	8.43 Call	Bond Future	55.3300	0.0553	54.7100	0.0547	1.121	0.0000
2025/12/23	R186	05/02/2026	8.43 Put	Bond Future	55.3300	0.0553	54.7100	0.0547	1.121	0.0000
2025/12/23	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2025/12/23	R186	07/05/2026	8.69 Call	Bond Future	96.2600	0.0963	95.9100	0.0959	0.364	0.0000
2025/12/23	R186	07/05/2026	8.69 Put	Bond Future	96.2600	0.0963	95.9100	0.0959	0.364	0.0000
2025/12/23	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2025/12/23	R186	06/08/2026	8.57 Call	Bond Future	84.8100	0.0848	84.6200	0.0846	0.224	0.0000
2025/12/23	R186	06/08/2026	8.57 Put	Bond Future	84.8100	0.0848	84.6200	0.0846	0.224	0.0000
2025/12/23	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2025/12/23	R186	05/11/2026	8.12 Call	Bond Future	49.7100	0.0497	49.6300	0.0496	0.161	0.0000
2025/12/23	R186	05/11/2026	8.12 Put	Bond Future	49.7100	0.0497	49.6300	0.0496	0.161	0.0000
2025/12/23	R202	05/02/2026		Bond Future	293.0895	293.0895	293.0846	293.0846	0.002	0.0000
2025/12/23	R202	05/02/2026	277.82 Call	Bond Future	15269.5000	15.2695	15264.5600	15.2646	0.032	0.0000
2025/12/23	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R202	07/05/2026		Bond Future	298.4221	298.4221	298.4171	298.4171	0.002	0.0000
2025/12/23	R202	07/05/2026	277.55 Call	Bond Future	20872.1400	20.8721	20867.1200	20.8671	0.024	0.0000
2025/12/23	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R202	06/08/2026		Bond Future	298.5323	298.5323	298.5294	298.5294	0.001	0.0000
2025/12/23	R202	06/08/2026	278.86 Call	Bond Future	19672.2500	19.6723	19669.4300	19.6694	0.014	0.0000
2025/12/23	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R202	05/11/2026		Bond Future	303.8032	303.8032	303.8010	303.8010	0.001	0.0000
2025/12/23	R202	05/11/2026	280.46 Call	Bond Future	23343.1600	23.3432	23341.0000	23.3410	0.009	0.0000
2025/12/23	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R202	04/02/2027		Bond Future	303.6559	303.6559	303.6542	303.6542	0.001	0.0000
2025/12/23	R202	04/02/2027	294.73 Call	Bond Future	8925.9300	8.9259	8924.2100	8.9242	0.019	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

565
0
0
460
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
2025/12/23	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/12/23	R209	05/02/2026		Bond Future	8.6443	86.3208	8.6234	86.4454	0.242	0.0000
2025/12/23	R209	05/02/2026	10.93 Call	Bond Future	12308.9800	12.3090	12433.6200	12.4336	1.013	0.0000
2025/12/23	R209	05/02/2026	10.93 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000
2025/12/23	R209	07/05/2026		Bond Future	8.6932	84.7193	8.6716	84.8462	0.249	0.0000
2025/12/23	R209	07/05/2026	11.07 Call	Bond Future	12565.1700	12.5652	12690.6500	12.6907	0.999	0.0000
2025/12/23	R209	07/05/2026	11.07 Put	Bond Future	15.7100	0.0157	14.2800	0.0143	9.102	0.0000
2025/12/23	R209	06/08/2026		Bond Future	8.7433	86.2624	8.7209	86.3917	0.257	0.0000
2025/12/23	R209	06/08/2026	11.39 Call	Bond Future	13639.1900	13.6392	13765.7900	13.7658	0.928	0.0000
2025/12/23	R209	06/08/2026	11.39 Put	Bond Future	43.2800	0.0433	40.5700	0.0406	6.262	0.0000
2025/12/23	R209	05/11/2026		Bond Future	8.8019	84.6152	8.7786	84.7471	0.266	0.0000
2025/12/23	R209	05/11/2026	10.32 Call	Bond Future	8476.6800	8.4767	8590.8400	8.5908	1.347	0.0000
2025/12/23	R209	05/11/2026	10.32 Put	Bond Future	448.5300	0.4485	430.8500	0.4309	3.942	0.0000
2025/12/23	R209	04/02/2027		Bond Future	8.8702	86.0792	8.8459	86.2136	0.274	0.0000
2025/12/23	R209	04/02/2027	9.28 Call	Bond Future	3928.3600	3.9284	4012.4600	4.0125	2.141	0.0000
2025/12/23	R209	04/02/2027	9.28 Put	Bond Future	1704.2200	1.7042	1653.9300	1.6539	2.951	0.0000
2025/12/23	R210	05/02/2026		Bond Future	258.1904	258.1904	258.2416	258.2416	0.020	0.0000
2025/12/23	R210	05/02/2026	253.10 Call	Bond Future	5090.4100	5.0904	5141.6000	5.1416	1.006	0.0000
2025/12/23	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R210	07/05/2026		Bond Future	259.4222	259.4222	259.4747	259.4747	0.020	0.0000
2025/12/23	R210	07/05/2026	255.40 Call	Bond Future	4022.2400	4.0222	4074.6700	4.0747	1.304	0.0000
2025/12/23	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R210	06/08/2026		Bond Future	264.2100	264.2100	264.2637	264.2637	0.020	0.0000
2025/12/23	R210	06/08/2026	259.84 Call	Bond Future	4369.9600	4.3700	4423.6900	4.4237	1.230	0.0000
2025/12/23	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R210	05/11/2026		Bond Future	265.3571	265.3571	265.4118	265.4118	0.021	0.0000
2025/12/23	R210	05/11/2026	253.33 Call	Bond Future	12027.0500	12.0271	12081.7500	12.0818	0.455	0.0000
2025/12/23	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R210	04/02/2027		Bond Future	270.0134	270.0134	270.0698	270.0698	0.021	0.0000
2025/12/23	R210	04/02/2027	266.03 Call	Bond Future	3983.3600	3.9834	4039.7900	4.0398	1.417	0.0000
2025/12/23	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/23	R213	05/02/2026		Bond Future	7.7684	99.9863	7.7319	100.1334	0.469	0.0000
2025/12/23	R213	05/02/2026	9.89 Call	Bond Future	8116.2000	8.1162	8263.2000	8.2632	1.811	0.0000
2025/12/23	R213	05/02/2026	9.89 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000
2025/12/23	R213	07/05/2026		Bond Future	7.7970	98.2307	7.7583	98.3804	0.496	0.0000
2025/12/23	R213	07/05/2026	9.80 Call	Bond Future	7409.2100	7.4092	7555.8900	7.5559	1.980	0.0000
2025/12/23	R213	07/05/2026	9.80 Put	Bond Future	23.3100	0.0233	20.3000	0.0203	12.913	0.0000

0
34,901
0
0
6,551
0
0
3,673
0
0
0
0
0
0
0
0
539
0
0
918
0
0
0
0
0
0
0
0
0
0
0
0
0
18,761
0
0
65,316
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	
2025/12/23	R213	06/08/2026		Bond Future	7.8260	100.0200	7.7847	100.1725	0.527	0.0000	0.0000
2025/12/23	R213	06/08/2026	9.69 Call	Bond Future	6705.0900	6.7051	6848.5900	6.8486	2.140	0.0000	0.0000
2025/12/23	R213	06/08/2026	9.69 Put	Bond Future	101.2700	0.1013	92.2600	0.0923	8.897	0.0000	0.0000
2025/12/23	R213	05/11/2026		Bond Future	7.8752	98.2138	7.8311	98.3692	0.559	0.0000	0.0000
2025/12/23	R213	05/11/2026	8.75 Call	Bond Future	3545.6600	3.5457	3666.0800	3.6661	3.396	0.0000	0.0000
2025/12/23	R213	05/11/2026	8.75 Put	Bond Future	521.2500	0.5213	486.2400	0.4862	6.717	0.0000	0.0000
2025/12/23	R213	04/02/2027		Bond Future	7.9426	99.9138	7.8952	100.0722	0.596	0.0000	0.0000
2025/12/23	R213	04/02/2027	8.14 Call	Bond Future	1797.9300	1.7979	1889.2800	1.8893	5.081	0.0000	0.0000
2025/12/23	R213	04/02/2027	8.14 Put	Bond Future	1141.0000	1.1410	1073.9300	1.0739	5.878	0.0000	0.0000
2025/12/23	R214	05/02/2026		Bond Future	9.2794	80.6166	9.2482	80.8262	0.335	0.0000	0.0000
2025/12/23	R214	05/02/2026	11.26 Call	Bond Future	11842.1200	11.8421	12051.5200	12.0515	1.768	0.0000	0.0000
2025/12/23	R214	05/02/2026	11.26 Put	Bond Future	0.6600	0.0007	0.4700	0.0005	28.788	0.0000	0.0000
2025/12/23	R214	07/05/2026		Bond Future	9.3357	78.7668	9.3036	78.9802	0.344	0.0000	0.0000
2025/12/23	R214	07/05/2026	11.53 Call	Bond Future	12862.7600	12.8628	13071.9200	13.0719	1.626	0.0000	0.0000
2025/12/23	R214	07/05/2026	11.53 Put	Bond Future	39.3800	0.0394	35.1700	0.0352	10.691	0.0000	0.0000
2025/12/23	R214	06/08/2026		Bond Future	9.3939	80.2016	9.3608	80.4189	0.352	0.0000	0.0000
2025/12/23	R214	06/08/2026	11.97 Call	Bond Future	14651.7400	14.6517	14863.1800	14.8632	1.443	0.0000	0.0000
2025/12/23	R214	06/08/2026	11.97 Put	Bond Future	76.0000	0.0760	70.0800	0.0701	7.789	0.0000	0.0000
2025/12/23	R214	05/11/2026		Bond Future	9.4608	78.3034	9.4266	78.5248	0.361	0.0000	0.0000
2025/12/23	R214	05/11/2026	10.97 Call	Bond Future	9514.3700	9.5144	9706.0200	9.7060	2.014	0.0000	0.0000
2025/12/23	R214	05/11/2026	10.97 Put	Bond Future	562.1000	0.5621	532.3700	0.5324	5.289	0.0000	0.0000
2025/12/23	R214	04/02/2027		Bond Future	9.5367	79.6584	9.5014	79.8838	0.370	0.0000	0.0000
2025/12/23	R214	04/02/2027	9.90 Call	Bond Future	4360.3900	4.3604	4500.8300	4.5008	3.221	0.0000	0.0000
2025/12/23	R214	04/02/2027	9.90 Put	Bond Future	2093.5200	2.0935	2008.5400	2.0085	4.059	0.0000	0.0000
2025/12/23	R248	05/02/2026	9.50 Put	Bond Future	922.5400	0.9225	805.0800	0.8051	12.732	0.0000	0.0000
2025/12/23	R248	05/02/2026	9.50 Call	Bond Future	1716.4700	1.7165	1872.6300	1.8726	9.098	0.0000	0.0000
2025/12/23	R248	05/02/2026	10.00 Put	Bond Future	161.3900	0.1614	132.2600	0.1323	18.049	0.0000	0.0000
2025/12/23	R248	05/02/2026	10.00 Call	Bond Future	5127.2500	5.1273	5371.7400	5.3717	4.768	0.0000	0.0000
2025/12/23	R248	05/02/2026	10.48 Call	Bond Future	8721.2200	8.7212	8988.3500	8.9884	3.063	0.0000	0.0000
2025/12/23	R248	05/02/2026	10.48 Put	Bond Future	29.4700	0.0295	22.9800	0.0230	22.022	0.0000	0.0000
2025/12/23	R248	05/02/2026		Bond Future	9.4089	97.8499	9.3778	98.1235	0.331	0.0000	0.0000
2025/12/23	R248	05/02/2026	11.46 Call	Bond Future	15543.0900	15.5431	15816.4900	15.8165	1.759	0.0000	0.0000
2025/12/23	R248	05/02/2026	11.46 Put	Bond Future	0.7600	0.0008	0.5400	0.0005	28.947	0.0000	0.0000
2025/12/23	R248	05/02/2026	9.65 Put	Bond Future	554.9700	0.5550	474.6400	0.4746	14.475	0.0000	0.0000
2025/12/23	R248	05/02/2026	9.65 Call	Bond Future	2633.2100	2.6332	2826.5000	2.8265	7.340	0.0000	0.0000
2025/12/23	R248	05/02/2026	8.90 Put	Bond Future	4686.0000	4.6860	4421.9800	4.4220	5.634	0.0000	0.0000
2025/12/23	R248	05/02/2026	8.90 Call	Bond Future	42.8200	0.0428	52.4200	0.0524	22.419	0.0000	0.0000
2025/12/23	R248	05/02/2026	9.40 Put	Bond Future	1276.5400	1.2765	1129.6900	1.1297	11.504	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
11,294
0
0
30,864
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
243,327
0
0
0
12,500
0
1,940
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	
2025/12/23	R248	05/02/2026	9.40 Call	Bond Future	1198.1000	1.1981	1324.8700	1.3249	10.581	0.0000	0.0000
2025/12/23	R248	05/02/2026	9.90 Call	Bond Future	4386.3100	4.3863	4620.5400	4.6205	5.340	0.0000	0.0000
2025/12/23	R248	05/02/2026	9.90 Put	Bond Future	230.2700	0.2303	190.8800	0.1909	17.106	0.0000	0.0000
2025/12/23	R248	07/05/2026		Bond Future	9.4644	95.1683	9.4324	95.4469	0.338	0.0000	0.0000
2025/12/23	R248	07/05/2026	11.72 Call	Bond Future	16739.0300	16.7390	17012.1600	17.0122	1.632	0.0000	0.0000
2025/12/23	R248	07/05/2026	11.72 Put	Bond Future	51.0400	0.0510	45.6000	0.0456	10.658	0.0000	0.0000
2025/12/23	R248	06/08/2026		Bond Future	9.5216	96.9017	9.4886	97.1855	0.347	0.0000	0.0000
2025/12/23	R248	06/08/2026	12.37 Call	Bond Future	20122.4800	20.1225	20400.5300	20.4005	1.382	0.0000	0.0000
2025/12/23	R248	06/08/2026	12.37 Put	Bond Future	69.9700	0.0700	64.2900	0.0643	8.118	0.0000	0.0000
2025/12/23	R248	05/11/2026		Bond Future	9.5864	94.1536	9.5524	94.4425	0.355	0.0000	0.0000
2025/12/23	R248	05/11/2026	11.31 Call	Bond Future	13610.6000	13.6106	13864.6500	13.8647	1.867	0.0000	0.0000
2025/12/23	R248	05/11/2026	11.31 Put	Bond Future	681.8100	0.6818	646.9100	0.6469	5.119	0.0000	0.0000
2025/12/23	R248	04/02/2027		Bond Future	9.6595	95.7824	9.6244	96.0766	0.364	0.0000	0.0000
2025/12/23	R248	04/02/2027	10.11 Call	Bond Future	6287.3200	6.2873	6476.8600	6.4769	3.015	0.0000	0.0000
2025/12/23	R248	04/02/2027	10.11 Put	Bond Future	2645.1400	2.6451	2540.4700	2.5405	3.957	0.0000	0.0000
2025/12/23	R2R9	05/02/2026		Bond Future	9.1359	109.1739	9.1047	109.4196	0.342	0.0000	0.0000
2025/12/23	R2R9	05/02/2026	102.99 Call	Bond Future	96183.3300	96.1833	96429.1100	96.4291	0.256	0.0000	0.0000
2025/12/23	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R2R9	07/05/2026		Bond Future	9.1991	106.1551	9.1668	106.4054	0.352	0.0000	0.0000
2025/12/23	R2R9	07/05/2026	99.91 Call	Bond Future	95305.4100	95.3054	95555.6500	95.5557	0.263	0.0000	0.0000
2025/12/23	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R2R9	06/08/2026		Bond Future	9.2640	108.0885	9.2304	108.3434	0.362	0.0000	0.0000
2025/12/23	R2R9	06/08/2026	101.74 Call	Bond Future	94969.0400	94.9690	95223.9100	95.2239	0.268	0.0000	0.0000
2025/12/23	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R2R9	05/11/2026		Bond Future	9.3370	104.9941	9.3022	105.2538	0.372	0.0000	0.0000
2025/12/23	R2R9	05/11/2026	98.56 Call	Bond Future	94024.0700	94.0241	94283.6900	94.2837	0.276	0.0000	0.0000
2025/12/23	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R2R9	04/02/2027		Bond Future	9.4198	106.8095	9.3837	107.0740	0.384	0.0000	0.0000
2025/12/23	R2R9	04/02/2027	9.89 Call	Bond Future	5191.3200	5.1913	5367.5900	5.3676	3.395	0.0000	0.0000
2025/12/23	R2R9	04/02/2027	9.89 Put	Bond Future	1834.3500	1.8344	1746.1500	1.7462	4.808	0.0000	0.0000
2025/12/23	R4R2	05/02/2026		Bond Future	9.3514	110.0556	9.3202	110.3256	0.334	0.0000	0.0000
2025/12/23	R4R2	05/02/2026	103.43 Call	Bond Future	96780.3000	96.7803	97050.3400	97.0503	0.279	0.0000	0.0000
2025/12/23	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R4R2	07/05/2026		Bond Future	9.4158	106.9266	9.3836	107.2015	0.342	0.0000	0.0000
2025/12/23	R4R2	07/05/2026	100.23 Call	Bond Future	95837.5100	95.8375	96112.3800	96.1124	0.287	0.0000	0.0000
2025/12/23	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R4R2	06/08/2026		Bond Future	9.4817	108.8740	9.4484	109.1540	0.352	0.0000	0.0000
2025/12/23	R4R2	06/08/2026	102.06 Call	Bond Future	95456.7400	95.4567	95736.7700	95.7368	0.293	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
2025/12/23	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R4R2	05/11/2026		Bond Future	9.5549	105.6673	9.5204	105.9525	0.361	0.0000	0.0000
2025/12/23	R4R2	05/11/2026	98.76 Call	Bond Future	94444.7400	94.4447	94729.8900	94.7299	0.302	0.0000	0.0000
2025/12/23	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	R4R2	04/02/2027		Bond Future	9.6369	107.4942	9.6012	107.7847	0.371	0.0000	0.0000
2025/12/23	R4R2	04/02/2027	10.13 Call	Bond Future	5875.8100	5.8758	6071.5100	6.0715	3.331	0.0000	0.0000
2025/12/23	R4R2	04/02/2027	10.13 Put	Bond Future	1989.9900	1.9900	1895.2200	1.8952	4.762	0.0000	0.0000
2025/12/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

